

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-Sep-2023
 08-Sep-2023 5:22:07 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		08/31/2023	0.00000 %	7,205,999,093.05	0.00	57,279,893.06	0.00	7,148,719,199.99	57,279,893.06	0.00
2M-1	30711XLS1	09/22/2023	6.25206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XLV4	09/22/2023	8.25206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		08/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XLW2	09/22/2023	8.25206 %	42,831,138.66	304,355.53	1,451,612.65	0.00	41,379,526.01	1,755,968.18	0.00
2M-BH		08/31/2023	0.00000 %	112,581,035.91	0.00	3,815,543.10	0.00	108,765,492.81	3,815,543.10	0.00
2M-2C	30711XLX0	09/22/2023	8.25206 %	58,171,960.67	413,366.49	0.00	0.00	58,171,960.67	413,366.49	0.00
2M-CH		08/31/2023	0.00000 %	152,904,167.33	0.00	0.00	0.00	152,904,167.33	0.00	0.00
2M-2	30711XLT9	09/22/2023	8.25206 %	101,003,099.33	717,722.02	1,451,612.65	0.00	99,551,486.68	2,169,334.67	0.00
2M-2H		08/31/2023	0.00000 %	265,485,203.24	0.00	3,815,543.10	0.00	261,669,660.14	3,815,543.10	0.00
2B-1	30711XLU6	09/22/2023	10.45206 %	143,230,000.00	1,289,125.14	0.00	0.00	143,230,000.00	1,289,125.14	0.00
2B-1H		08/31/2023	0.00000 %	7,538,663.00	0.00	0.00	0.00	7,538,663.00	0.00	0.00
2B-2H		08/31/2023	0.00000 %	149,076,954.24	0.00	0.00	66,271.64	149,010,682.60	0.00	1,757,980.40
2A-I1	30711XLZ5	09/22/2023	2.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XMB7	09/22/2023	1.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XMD3	09/22/2023	1.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XMF8	09/22/2023	0.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XMH4	09/22/2023	2.25000 %	0.00	82,985.33	0.00	0.00	0.00	82,985.33	0.00
2B-I2	30711XMK7	09/22/2023	1.75000 %	0.00	64,544.15	0.00	0.00	0.00	64,544.15	0.00
2B-I3	30711XMM3	09/22/2023	1.25000 %	0.00	46,102.96	0.00	0.00	0.00	46,102.96	0.00
2B-I4	30711XMP6	09/22/2023	0.75000 %	0.00	27,661.78	0.00	0.00	0.00	27,661.78	0.00
2C-I1	30711XMR2	09/22/2023	2.25000 %	0.00	112,708.17	0.00	0.00	0.00	112,708.17	0.00
2C-I2	30711XMT8	09/22/2023	1.75000 %	0.00	87,661.91	0.00	0.00	0.00	87,661.91	0.00
2C-I3	30711XMV3	09/22/2023	1.25000 %	0.00	62,615.65	0.00	0.00	0.00	62,615.65	0.00
2C-I4	30711XMX9	09/22/2023	0.75000 %	0.00	37,569.39	0.00	0.00	0.00	37,569.39	0.00
2E-A1	30711XLY8	09/22/2023	6.00206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XMA9	09/22/2023	6.50206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XMC5	09/22/2023	7.00206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XME1	09/22/2023	7.50206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XMG6	09/22/2023	6.00206 %	42,831,138.66	221,370.19	1,451,612.65	0.00	41,379,526.01	1,672,982.84	0.00

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Sep-2023
08-Sep-2023 5:22:07 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XMJ0	09/22/2023	6.50206 %	42,831,138.66	239,811.38	1,451,612.65	0.00	41,379,526.01	1,691,424.03	0.00
2E-B3	30711XML5	09/22/2023	7.00206 %	42,831,138.66	258,252.56	1,451,612.65	0.00	41,379,526.01	1,709,865.21	0.00
2E-B4	30711XMN1	09/22/2023	7.50206 %	42,831,138.66	276,693.75	1,451,612.65	0.00	41,379,526.01	1,728,306.40	0.00
2E-C1	30711XMQ4	09/22/2023	6.00206 %	58,171,960.67	300,658.32	0.00	0.00	58,171,960.67	300,658.32	0.00
2E-C2	30711XMS0	09/22/2023	6.50206 %	58,171,960.67	325,704.58	0.00	0.00	58,171,960.67	325,704.58	0.00
2E-C3	30711XMU5	09/22/2023	7.00206 %	58,171,960.67	350,750.84	0.00	0.00	58,171,960.67	350,750.84	0.00
2E-C4	30711XMW1	09/22/2023	7.50206 %	58,171,960.67	375,797.10	0.00	0.00	58,171,960.67	375,797.10	0.00
2E-D1	30711XMY7	09/22/2023	6.00206 %	42,831,138.66	221,370.19	1,451,612.65	0.00	41,379,526.01	1,672,982.84	0.00
2E-D2	30711XMZ4	09/22/2023	6.50206 %	42,831,138.66	239,811.38	1,451,612.65	0.00	41,379,526.01	1,691,424.03	0.00
2E-D3	30711XNA8	09/22/2023	7.00206 %	42,831,138.66	258,252.56	1,451,612.65	0.00	41,379,526.01	1,709,865.21	0.00
2E-D4	30711XNB6	09/22/2023	7.50206 %	42,831,138.66	276,693.75	1,451,612.65	0.00	41,379,526.01	1,728,306.40	0.00
2E-D5	30711XNC4	09/22/2023	8.25206 %	42,831,138.66	304,355.53	1,451,612.65	0.00	41,379,526.01	1,755,968.18	0.00
2E-F1	30711XND2	09/22/2023	6.00206 %	101,003,099.33	522,028.51	1,451,612.65	0.00	99,551,486.68	1,973,641.16	0.00
2E-F2	30711XNE0	09/22/2023	6.50206 %	101,003,099.33	565,515.96	1,451,612.65	0.00	99,551,486.68	2,017,128.61	0.00
2E-F3	30711XNF7	09/22/2023	7.00206 %	101,003,099.33	609,003.41	1,451,612.65	0.00	99,551,486.68	2,060,616.06	0.00
2E-F4	30711XNG5	09/22/2023	7.50206 %	101,003,099.33	652,490.85	1,451,612.65	0.00	99,551,486.68	2,104,103.50	0.00
2E-F5	30711XNH3	09/22/2023	8.25206 %	101,003,099.33	717,722.02	1,451,612.65	0.00	99,551,486.68	2,169,334.67	0.00
2X-1	30711XNJ9	09/22/2023	2.25000 %	0.00	82,985.33	0.00	0.00	0.00	82,985.33	0.00
2X-2	30711XNK6	09/22/2023	1.75000 %	0.00	64,544.15	0.00	0.00	0.00	64,544.15	0.00
2X-3	30711XNL4	09/22/2023	1.25000 %	0.00	46,102.96	0.00	0.00	0.00	46,102.96	0.00
2X-4	30711XNM2	09/22/2023	0.75000 %	0.00	27,661.78	0.00	0.00	0.00	27,661.78	0.00
2Y-1	30711XNN0	09/22/2023	2.25000 %	0.00	195,693.50	0.00	0.00	0.00	195,693.50	0.00
2Y-2	30711XNP5	09/22/2023	1.75000 %	0.00	152,206.06	0.00	0.00	0.00	152,206.06	0.00
2Y-3	30711XNQ3	09/22/2023	1.25000 %	0.00	108,718.61	0.00	0.00	0.00	108,718.61	0.00
2Y-4	30711XNR1	09/22/2023	0.75000 %	0.00	65,231.17	0.00	0.00	0.00	65,231.17	0.00
Totals				9,362,004,902.70	10,705,844.96	88,136,781.66	66,271.64	9,273,801,849.40	98,842,626.62	1,757,980.40

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-Sep-2023
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Series 2017-C04



Distribution Date: 25-Sep-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	28,947,583,273.00	7,205,999,093.05	16,544,601.52	40,735,291.53	0.00	0.00	57,279,893.06	7,148,719,199.99	0.24695392	57,279,893.06
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	42,831,138.66	421,627.19	1,029,985.46	0.00	0.00	1,451,612.65	41,379,526.01	0.71133112	1,451,612.65
2M-BH	152,904,167.33	112,581,035.91	1,108,241.05	2,707,302.05	0.00	0.00	3,815,543.10	108,765,492.81	0.71133112	3,815,543.10
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	101,003,099.33	421,627.19	1,029,985.46	0.00	0.00	1,451,612.65	99,551,486.68	0.57044371	1,451,612.65
2M-2H	458,712,502.00	265,485,203.24	1,108,241.05	2,707,302.05	0.00	0.00	3,815,543.10	261,669,660.14	0.57044371	3,815,543.10
2B-1	143,230,000.00	143,230,000.00	0.00	0.00	0.00	0.00	0.00	143,230,000.00	1.00000000	0.00
2B-1H	7,538,663.00	7,538,663.00	0.00	0.00	0.00	0.00	0.00	7,538,663.00	1.00000000	0.00
2B-2H	150,768,663.00	149,076,954.24	0.00	0.00	0.00	66,271.64	66,271.64	149,010,682.60	0.98833988	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	42,831,138.66	421,627.19	1,029,985.46	0.00	0.00	1,451,612.65	41,379,526.01	0.71133112	1,451,612.65
2E-B2	58,171,960.67	42,831,138.66	421,627.19	1,029,985.46	0.00	0.00	1,451,612.65	41,379,526.01	0.71133112	1,451,612.65
2E-B3	58,171,960.67	42,831,138.66	421,627.19	1,029,985.46	0.00	0.00	1,451,612.65	41,379,526.01	0.71133112	1,451,612.65

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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	42,831,138.66	421,627.19	1,029,985.46	0.00	0.00	1,451,612.65	41,379,526.01	0.71133112	1,451,612.65
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	42,831,138.66	421,627.19	1,029,985.46	0.00	0.00	1,451,612.65	41,379,526.01	0.35566556	1,451,612.65
2E-D2	116,343,921.33	42,831,138.66	421,627.19	1,029,985.46	0.00	0.00	1,451,612.65	41,379,526.01	0.35566556	1,451,612.65
2E-D3	116,343,921.33	42,831,138.66	421,627.19	1,029,985.46	0.00	0.00	1,451,612.65	41,379,526.01	0.35566556	1,451,612.65
2E-D4	116,343,921.33	42,831,138.66	421,627.19	1,029,985.46	0.00	0.00	1,451,612.65	41,379,526.01	0.35566556	1,451,612.65
2E-D5	116,343,921.33	42,831,138.66	421,627.19	1,029,985.46	0.00	0.00	1,451,612.65	41,379,526.01	0.35566556	1,451,612.65
2E-F1	116,343,921.33	101,003,099.33	421,627.19	1,029,985.46	0.00	0.00	1,451,612.65	99,551,486.68	0.85566556	1,451,612.65
2E-F2	116,343,921.33	101,003,099.33	421,627.19	1,029,985.46	0.00	0.00	1,451,612.65	99,551,486.68	0.85566556	1,451,612.65
2E-F3	116,343,921.33	101,003,099.33	421,627.19	1,029,985.46	0.00	0.00	1,451,612.65	99,551,486.68	0.85566556	1,451,612.65
2E-F4	116,343,921.33	101,003,099.33	421,627.19	1,029,985.46	0.00	0.00	1,451,612.65	99,551,486.68	0.85566556	1,451,612.65
2E-F5	116,343,921.33	101,003,099.33	421,627.19	1,029,985.46	0.00	0.00	1,451,612.65	99,551,486.68	0.85566556	1,451,612.65
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	32,648,463,701.34	9,362,004,902.70	25,507,118.66	62,629,662.99	0.00	66,271.64	88,203,053.30	9,273,801,849.40	0.28405018	88,136,781.66

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.

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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	248.93266651	0.57153654	1.40720872	0.00000000	0.00000000	1.97874526	246.95392125	0.24695392	1.97874526
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	736.28494152	7.24794532	17.70587493	0.00000000	0.00000000	24.95382025	711.33112127	0.71133112	24.95382025
2M-BH	152,904,167.33	736.28494158	7.24794536	17.70587484	0.00000000	0.00000000	24.95382020	711.33112138	0.71133112	24.95382020
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	578.76164721	2.41598177	5.90195831	0.00000000	0.00000000	8.31794008	570.44370712	0.57044371	8.31794008
2M-2H	458,712,502.00	578.76164718	2.41598179	5.90195828	0.00000000	0.00000000	8.31794007	570.44370711	0.57044371	8.31794007
2B-1	143,230,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	7,538,663.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	150,768,663.00	988.77944046	0.00000000	0.00000000	0.00000000	0.43955845	0.43955845	988.33988201	0.98833988	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	736.28494152	7.24794532	17.70587493	0.00000000	0.00000000	24.95382025	711.33112127	0.71133112	24.95382025
2E-B2	58,171,960.67	736.28494152	7.24794532	17.70587493	0.00000000	0.00000000	24.95382025	711.33112127	0.71133112	24.95382025
2E-B3	58,171,960.67	736.28494152	7.24794532	17.70587493	0.00000000	0.00000000	24.95382025	711.33112127	0.71133112	24.95382025

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Sep-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	58,171,960.67	736.28494152	7.24794532	17.70587493	0.00000000	0.00000000	24.95382025	711.33112127	0.71133112	24.95382025
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	368.14247079	3.62397266	8.85293747	0.00000000	0.00000000	12.47691012	355.66556067	0.35566556	12.47691012
2E-D2	116,343,921.33	368.14247079	3.62397266	8.85293747	0.00000000	0.00000000	12.47691012	355.66556067	0.35566556	12.47691012
2E-D3	116,343,921.33	368.14247079	3.62397266	8.85293747	0.00000000	0.00000000	12.47691012	355.66556067	0.35566556	12.47691012
2E-D4	116,343,921.33	368.14247079	3.62397266	8.85293747	0.00000000	0.00000000	12.47691012	355.66556067	0.35566556	12.47691012
2E-D5	116,343,921.33	368.14247079	3.62397266	8.85293747	0.00000000	0.00000000	12.47691012	355.66556067	0.35566556	12.47691012
2E-F1	116,343,921.33	868.14247083	3.62397266	8.85293747	0.00000000	0.00000000	12.47691012	855.66556071	0.85566556	12.47691012
2E-F2	116,343,921.33	868.14247083	3.62397266	8.85293747	0.00000000	0.00000000	12.47691012	855.66556071	0.85566556	12.47691012
2E-F3	116,343,921.33	868.14247083	3.62397266	8.85293747	0.00000000	0.00000000	12.47691012	855.66556071	0.85566556	12.47691012
2E-F4	116,343,921.33	868.14247083	3.62397266	8.85293747	0.00000000	0.00000000	12.47691012	855.66556071	0.85566556	12.47691012
2E-F5	116,343,921.33	868.14247083	3.62397266	8.85293747	0.00000000	0.00000000	12.47691012	855.66556071	0.85566556	12.47691012
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Sep-2023
 08-Sep-2023 5:22:07 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 %	7,205,999,093.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,148,719,199.99
2M-1	N/A	N/A	6.25206 %	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	8.25206 %	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	08/25/23 - 09/24/23	31	8.25206 %	42,831,138.66	304,355.53	0.00	0.00	0.00	0.00	304,355.53	0.00	41,379,526.01
2M-BH	N/A	N/A	0.00000 %	112,581,035.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	108,765,492.81
2M-2C	08/25/23 - 09/24/23	31	8.25206 %	58,171,960.67	413,366.49	0.00	0.00	0.00	0.00	413,366.49	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	08/25/23 - 09/24/23	31	8.25206 %	101,003,099.33	717,722.02	0.00	0.00	0.00	0.00	717,722.02	0.00	99,551,486.68
2M-2H	N/A	N/A	0.00000 %	265,485,203.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	261,669,660.14
2B-1	08/25/23 - 09/24/23	31	10.45206 %	143,230,000.00	1,289,125.14	0.00	0.00	0.00	0.00	1,289,125.14	0.00	143,230,000.00
2B-1H	N/A	N/A	0.00000 %	7,538,663.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,538,663.00
2B-2H	N/A	N/A	0.00000 %	149,076,954.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	149,010,682.60
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	08/25/23 - 09/24/23	31	2.25000 %	42,831,138.66	82,985.33	0.00	0.00	0.00	0.00	82,985.33	0.00	41,379,526.01
2B-I2	08/25/23 - 09/24/23	31	1.75000 %	42,831,138.66	64,544.15	0.00	0.00	0.00	0.00	64,544.15	0.00	41,379,526.01
2B-I3	08/25/23 - 09/24/23	31	1.25000 %	42,831,138.66	46,102.96	0.00	0.00	0.00	0.00	46,102.96	0.00	41,379,526.01
2B-I4	08/25/23 - 09/24/23	31	0.75000 %	42,831,138.66	27,661.78	0.00	0.00	0.00	0.00	27,661.78	0.00	41,379,526.01
2C-I1	08/25/23 - 09/24/23	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	08/25/23 - 09/24/23	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	08/25/23 - 09/24/23	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	08/25/23 - 09/24/23	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	6.00206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.50206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	7.00206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.50206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	08/25/23 - 09/24/23	31	6.00206 %	42,831,138.66	221,370.19	0.00	0.00	0.00	0.00	221,370.19	0.00	41,379,526.01
2E-B2	08/25/23 - 09/24/23	31	6.50206 %	42,831,138.66	239,811.38	0.00	0.00	0.00	0.00	239,811.38	0.00	41,379,526.01

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Sep-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	08/25/23 - 09/24/23	31	7.00206 %	42,831,138.66	258,252.56	0.00	0.00	0.00	0.00	258,252.56	0.00	41,379,526.01
2E-B4	08/25/23 - 09/24/23	31	7.50206 %	42,831,138.66	276,693.75	0.00	0.00	0.00	0.00	276,693.75	0.00	41,379,526.01
2E-C1	08/25/23 - 09/24/23	31	6.00206 %	58,171,960.67	300,658.32	0.00	0.00	0.00	0.00	300,658.32	0.00	58,171,960.67
2E-C2	08/25/23 - 09/24/23	31	6.50206 %	58,171,960.67	325,704.58	0.00	0.00	0.00	0.00	325,704.58	0.00	58,171,960.67
2E-C3	08/25/23 - 09/24/23	31	7.00206 %	58,171,960.67	350,750.84	0.00	0.00	0.00	0.00	350,750.84	0.00	58,171,960.67
2E-C4	08/25/23 - 09/24/23	31	7.50206 %	58,171,960.67	375,797.10	0.00	0.00	0.00	0.00	375,797.10	0.00	58,171,960.67
2E-D1	08/25/23 - 09/24/23	31	6.00206 %	42,831,138.66	221,370.19	0.00	0.00	0.00	0.00	221,370.19	0.00	41,379,526.01
2E-D2	08/25/23 - 09/24/23	31	6.50206 %	42,831,138.66	239,811.38	0.00	0.00	0.00	0.00	239,811.38	0.00	41,379,526.01
2E-D3	08/25/23 - 09/24/23	31	7.00206 %	42,831,138.66	258,252.56	0.00	0.00	0.00	0.00	258,252.56	0.00	41,379,526.01
2E-D4	08/25/23 - 09/24/23	31	7.50206 %	42,831,138.66	276,693.75	0.00	0.00	0.00	0.00	276,693.75	0.00	41,379,526.01
2E-D5	08/25/23 - 09/24/23	31	8.25206 %	42,831,138.66	304,355.53	0.00	0.00	0.00	0.00	304,355.53	0.00	41,379,526.01
2E-F1	08/25/23 - 09/24/23	31	6.00206 %	101,003,099.33	522,028.51	0.00	0.00	0.00	0.00	522,028.51	0.00	99,551,486.68
2E-F2	08/25/23 - 09/24/23	31	6.50206 %	101,003,099.33	565,515.96	0.00	0.00	0.00	0.00	565,515.96	0.00	99,551,486.68
2E-F3	08/25/23 - 09/24/23	31	7.00206 %	101,003,099.33	609,003.41	0.00	0.00	0.00	0.00	609,003.41	0.00	99,551,486.68
2E-F4	08/25/23 - 09/24/23	31	7.50206 %	101,003,099.33	652,490.85	0.00	0.00	0.00	0.00	652,490.85	0.00	99,551,486.68
2E-F5	08/25/23 - 09/24/23	31	8.25206 %	101,003,099.33	717,722.02	0.00	0.00	0.00	0.00	717,722.02	0.00	99,551,486.68
2X-1	08/25/23 - 09/24/23	31	2.25000 %	42,831,138.66	82,985.33	0.00	0.00	0.00	0.00	82,985.33	0.00	41,379,526.01
2X-2	08/25/23 - 09/24/23	31	1.75000 %	42,831,138.66	64,544.15	0.00	0.00	0.00	0.00	64,544.15	0.00	41,379,526.01
2X-3	08/25/23 - 09/24/23	31	1.25000 %	42,831,138.66	46,102.96	0.00	0.00	0.00	0.00	46,102.96	0.00	41,379,526.01
2X-4	08/25/23 - 09/24/23	31	0.75000 %	42,831,138.66	27,661.78	0.00	0.00	0.00	0.00	27,661.78	0.00	41,379,526.01
2Y-1	08/25/23 - 09/24/23	31	2.25000 %	101,003,099.32	195,693.50	0.00	0.00	0.00	0.00	195,693.50	0.00	99,551,486.68
2Y-2	08/25/23 - 09/24/23	31	1.75000 %	101,003,099.32	152,206.06	0.00	0.00	0.00	0.00	152,206.06	0.00	99,551,486.68
2Y-3	08/25/23 - 09/24/23	31	1.25000 %	101,003,099.32	108,718.61	0.00	0.00	0.00	0.00	108,718.61	0.00	99,551,486.68
2Y-4	08/25/23 - 09/24/23	31	0.75000 %	101,003,099.32	65,231.17	0.00	0.00	0.00	0.00	65,231.17	0.00	99,551,486.68
Totals					10,705,844.96	0.00	0.00	0.00	0.00	10,705,844.96	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-Sep-2023
08-Sep-2023 5:22:07 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 %	248.93266651	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	246.95392125
2M-1	257,814,000.00	6.25206 %	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	8.25206 %	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	8.25206 %	736.28494152	5.23199711	0.00000000	0.00000000	0.00000000	0.00000000	5.23199711	0.00000000	711.33112127
2M-BH	152,904,167.33	0.00000 %	736.28494158	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	711.33112138
2M-2C	58,171,960.67	8.25206 %	1000.00000000	7.10594048	0.00000000	0.00000000	0.00000000	0.00000000	7.10594048	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	8.25206 %	578.76164721	4.11264586	0.00000000	0.00000000	0.00000000	0.00000000	4.11264586	0.00000000	570.44370712
2M-2H	458,712,502.00	0.00000 %	578.76164718	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	570.44370711
2B-1	143,230,000.00	10.45206 %	1000.00000000	9.00038498	0.00000000	0.00000000	0.00000000	0.00000000	9.00038498	0.00000000	1000.00000000
2B-1H	7,538,663.00	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 %	988.77944046	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.33988201
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 %	736.28494152	1.42655205	0.00000000	0.00000000	0.00000000	0.00000000	1.42655205	0.00000000	711.33112127
2B-I2	0.00	1.75000 %	736.28494152	1.10954056	0.00000000	0.00000000	0.00000000	0.00000000	1.10954056	0.00000000	711.33112127
2B-I3	0.00	1.25000 %	736.28494152	0.79252890	0.00000000	0.00000000	0.00000000	0.00000000	0.79252890	0.00000000	711.33112127
2B-I4	0.00	0.75000 %	736.28494152	0.47551741	0.00000000	0.00000000	0.00000000	0.00000000	0.47551741	0.00000000	711.33112127
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	6.00206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	58,171,960.67	6.50206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	58,171,960.67	7.00206 %	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	7.50206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	58,171,960.67	6.00206 %	736.28494152	3.80544488	0.00000000	0.00000000	0.00000000	0.00000000	3.80544488	0.00000000	711.33112127
2E-B2	58,171,960.67	6.50206 %	736.28494152	4.12245655	0.00000000	0.00000000	0.00000000	0.00000000	4.12245655	0.00000000	711.33112127
2E-B3	58,171,960.67	7.00206 %	736.28494152	4.43946804	0.00000000	0.00000000	0.00000000	0.00000000	4.43946804	0.00000000	711.33112127
2E-B4	58,171,960.67	7.50206 %	736.28494152	4.75647970	0.00000000	0.00000000	0.00000000	0.00000000	4.75647970	0.00000000	711.33112127
2E-C1	58,171,960.67	6.00206 %	1000.00000000	5.16844054	0.00000000	0.00000000	0.00000000	0.00000000	5.16844054	0.00000000	1000.00000000
2E-C2	58,171,960.67	6.50206 %	1000.00000000	5.59899608	0.00000000	0.00000000	0.00000000	0.00000000	5.59899608	0.00000000	1000.00000000
2E-C3	58,171,960.67	7.00206 %	1000.00000000	6.02955163	0.00000000	0.00000000	0.00000000	0.00000000	6.02955163	0.00000000	1000.00000000
2E-C4	58,171,960.67	7.50206 %	1000.00000000	6.46010717	0.00000000	0.00000000	0.00000000	0.00000000	6.46010717	0.00000000	1000.00000000
2E-D1	116,343,921.33	6.00206 %	368.14247079	1.90272244	0.00000000	0.00000000	0.00000000	0.00000000	1.90272244	0.00000000	355.66556067
2E-D2	116,343,921.33	6.50206 %	368.14247079	2.06122827	0.00000000	0.00000000	0.00000000	0.00000000	2.06122827	0.00000000	355.66556067
2E-D3	116,343,921.33	7.00206 %	368.14247079	2.21973402	0.00000000	0.00000000	0.00000000	0.00000000	2.21973402	0.00000000	355.66556067
2E-D4	116,343,921.33	7.50206 %	368.14247079	2.37823985	0.00000000	0.00000000	0.00000000	0.00000000	2.37823985	0.00000000	355.66556067
2E-D5	116,343,921.33	8.25206 %	368.14247079	2.61599855	0.00000000	0.00000000	0.00000000	0.00000000	2.61599855	0.00000000	355.66556067
2E-F1	116,343,921.33	6.00206 %	868.14247083	4.48694271	0.00000000	0.00000000	0.00000000	0.00000000	4.48694271	0.00000000	855.66556071
2E-F2	116,343,921.33	6.50206 %	868.14247083	4.86072632	0.00000000	0.00000000	0.00000000	0.00000000	4.86072632	0.00000000	855.66556071
2E-F3	116,343,921.33	7.00206 %	868.14247083	5.23450992	0.00000000	0.00000000	0.00000000	0.00000000	5.23450992	0.00000000	855.66556071
2E-F4	116,343,921.33	7.50206 %	868.14247083	5.60829343	0.00000000	0.00000000	0.00000000	0.00000000	5.60829343	0.00000000	855.66556071
2E-F5	116,343,921.33	8.25206 %	868.14247083	6.16896879	0.00000000	0.00000000	0.00000000	0.00000000	6.16896879	0.00000000	855.66556071
2X-1	0.00	2.25000 %	368.14247079	0.71327603	0.00000000	0.00000000	0.00000000	0.00000000	0.71327603	0.00000000	355.66556067
2X-2	0.00	1.75000 %	368.14247079	0.55477028	0.00000000	0.00000000	0.00000000	0.00000000	0.55477028	0.00000000	355.66556067
2X-3	0.00	1.25000 %	368.14247079	0.39626445	0.00000000	0.00000000	0.00000000	0.00000000	0.39626445	0.00000000	355.66556067
2X-4	0.00	0.75000 %	368.14247079	0.23775870	0.00000000	0.00000000	0.00000000	0.00000000	0.23775870	0.00000000	355.66556067
2Y-1	0.00	2.25000 %	868.14247075	1.68202599	0.00000000	0.00000000	0.00000000	0.00000000	1.68202599	0.00000000	855.66556071
2Y-2	0.00	1.75000 %	868.14247075	1.30824248	0.00000000	0.00000000	0.00000000	0.00000000	1.30824248	0.00000000	855.66556071
2Y-3	0.00	1.25000 %	868.14247075	0.93445888	0.00000000	0.00000000	0.00000000	0.00000000	0.93445888	0.00000000	855.66556071
2Y-4	0.00	0.75000 %	868.14247075	0.56067536	0.00000000	0.00000000	0.00000000	0.00000000	0.56067536	0.00000000	855.66556071

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,543,898.11
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(66,271.64)
Total Deposits	3,477,626.47
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,458,459.81
Total Withdrawals (Pool Distribution Amount)	3,477,626.47
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	62,613,320.45
Total Principal Reduction Cumulative	22,344,012,884.53
Scheduled Principal Current	18,074,469.77
Scheduled Principal Cumulative	2,583,067,531.92
Unscheduled Principal Current	44,472,579.04
Unscheduled Principal Cumulative	19,759,187,371.25
Senior Reduction Amount	57,279,893.06
Subordinate Reduction Amount	5,267,155.75
Calculated Tranche Write-down Amount	66,271.64
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	86,757.08
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	17,184.54
Informational Reporting	
At Issuance Loan Count	125573
Period Beginning Loan Count	43269
Period Reference Pool Removal Loan Count	241
Period Ending Loan Count	43028
UPB at Origination	30,478,692,000.00
UPB at Issuance	30,153,732,576.94
UPB Actual Current	7,809,719,692.41
Period PIF Loan Count Current	239
PIF Loan Count Cumulative	82169
Period PIF Loan UPB Current	39,954,192.27
PIF Loan UPB Cumulative	19,179,647,949.36
Period Partial Prepayment Amount	4,331,027.31
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	169
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,113,569.34
Credit Event Amount Current	385,054.87
Credit Event Amount Cumulative	38,373,071.46
Total Active Modified Loan Count	1015
Total Active Modified Loan UPB	242,856,139.42
Adjusted SOFR	5.402060%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.535750%
Subordinate Percentage	8.464250%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	8.460000 %	8.460000 %
2M-1	0.00	0.00	3.100000 %	8.460000 %	8.460000 %
2M-1H	0.00	0.00	3.100000 %	8.460000 %	8.460000 %
2M-2A	0.00	0.00	2.400000 %	8.460000 %	8.460000 %
2M-2B	0.00	0.00	1.700000 %	6.490000 %	6.540000 %
2M-2C	0.00	0.00	1.000000 %	3.810000 %	3.840000 %
2M-2	0.00	0.00	1.000000 %	3.810000 %	3.840000 %
2M-2H	0.00	0.00	1.000000 %	3.810000 %	3.840000 %
2B-1	0.00	0.00	0.500000 %	1.890000 %	1.910000 %
2B-1H	0.00	0.00	0.500000 %	1.890000 %	1.910000 %
2B-2H	66,271.64	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	495	93,173,312.92	1.150414 %	1.193043 %
60 Days	174	34,925,031.98	0.404388 %	0.447200 %
90 Days	59	12,800,473.93	0.137120 %	0.163904 %
120 Days	43	8,319,867.54	0.099935 %	0.106532 %
150 Days	37	7,503,515.76	0.085991 %	0.096079 %
180+ Days	208	45,672,399.75	0.483406 %	0.584815 %
Totals	1016	202,394,601.88	2.361253 %	2.591573 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	495	127,695,574.37	86,757.08	0.067941

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041310211	122,719.16	25.66	0.020910
Summary	0041310237	164,050.40	124.61	0.075958
Summary	0041310658	157,005.26	2.88	0.001834
Summary	0041311044	396,638.32	1.58	0.000398
Summary	0041311305	327,299.07	102.28	0.031250
Summary	0041311377	259,485.96	81.09	0.031250
Summary	0041311570	166,210.07	103.88	0.062499
Summary	0041311810	259,742.18	14.37	0.005532
Summary	0041311895	105,989.59	98.48	0.092915
Summary	0041311907	269,549.04	140.39	0.052083
Summary	0041311964	247,206.10	76.27	0.030853
Summary	0041311973	252,023.24	288.78	0.114585
Summary	0041312034	212,572.06	177.14	0.083332
Summary	0041312782	268,325.08	522.11	0.194581
Summary	0041312993	106,661.48	77.77	0.072913
Summary	0041313131	203,059.96	105.76	0.052083
Summary	0041313719	227,544.96	211.43	0.092918
Summary	0041314953	238,038.49	198.37	0.083335
Summary	0041315158	334,567.68	139.40	0.041666
Summary	0041315654	382,537.99	159.39	0.041666
Summary	0041315738	438,911.24	777.24	0.177084
Summary	0041316027	173,371.67	126.42	0.072918
Summary	0041316182	167,121.60	104.45	0.062499
Summary	0041316197	171,879.04	17.90	0.010414
Summary	0041316583	234,375.98	234.50	0.100053

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041317422	276,316.71	115.13	0.041666
Summary	0041317769	459,482.04	382.90	0.083333
Summary	0041317974	41,889.31	30.54	0.072906
Summary	0041318301	246,845.91	138.75	0.056209
Summary	0041318415	204,841.88	317.95	0.155217
Summary	0041318729	498,826.10	519.61	0.104167
Summary	0041318753	416,811.91	390.76	0.093750
Summary	0041318809	122,209.42	24.16	0.019769
Summary	0041318964	108,448.22	33.89	0.031250
Summary	0041319106	218,216.45	49.94	0.022886
Summary	0041319424	402,675.39	98.54	0.024471
Summary	0041319588	314,255.62	196.41	0.062500
Summary	0041320257	157,519.55	65.63	0.041665
Summary	0041320437	118,476.05	95.47	0.080582
Summary	0041321600	388,934.00	243.08	0.062499
Summary	0041321669	328,571.36	547.62	0.166667
Summary	0041322045	205,285.71	42.77	0.020834
Summary	0041322080	103,831.91	64.89	0.062495
Summary	0041322223	134,939.89	70.28	0.052082
Summary	0041322280	128,855.85	40.27	0.031252
Summary	0041322298	135,920.53	29.05	0.021373
Summary	0041322567	92,038.58	111.27	0.120895
Summary	0041323204	238,397.16	124.17	0.052085
Summary	0041323237	287,702.97	209.78	0.072915
Summary	0041323361	335,418.29	174.70	0.052084
Summary	0041323370	281,959.10	88.11	0.031249
Summary	0041324386	277,962.57	335.54	0.120714
Summary	0041324434	219,070.12	68.46	0.031250
Summary	0041324762	249,574.94	129.99	0.052085
Summary	0041325311	239,157.51	34.05	0.014237
Summary	0041325604	243,942.36	57.91	0.023739
Summary	0041326476	146,857.24	107.08	0.072914
Summary	0041326610	292,444.86	243.70	0.083332
Summary	0041326871	161,277.09	5.49	0.003404

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041326922	414,525.37	90.41	0.021810
Summary	0041327084	193,726.11	30.13	0.015553
Summary	0041327201	191,416.78	79.76	0.041668
Summary	0041327533	99,907.57	72.85	0.072917
Summary	0041327876	84,533.35	150.43	0.177953
Summary	0041328020	658,872.28	762.54	0.115734
Summary	0041328374	150,114.50	39.52	0.026327
Summary	0041328393	188,380.28	52.78	0.028018
Summary	0041328417	314,131.41	30.10	0.009582
Summary	0041329027	384,976.42	601.53	0.156251
Summary	0041329151	155,819.98	64.92	0.041663
Summary	0041329388	415,644.71	476.26	0.114583
Summary	0041329779	65,560.25	68.29	0.104164
Summary	0041329819	305,976.00	159.36	0.052083
Summary	0041330092	498,390.92	922.41	0.185078
Summary	0041330135	201,493.27	88.63	0.043987
Summary	0041330732	194,493.59	111.24	0.057195
Summary	0041331110	316,371.75	293.96	0.092916
Summary	0041331128	153,178.57	22.75	0.014852
Summary	0041331133	230,056.62	7.76	0.003373
Summary	0041331163	247,749.90	262.72	0.106042
Summary	0041331290	238,952.23	124.45	0.052082
Summary	0041331431	403,514.08	210.16	0.052082
Summary	0041331714	347,535.94	108.60	0.031249
Summary	0041331822	310,690.34	32.36	0.010416
Summary	0041331966	133,831.76	167.29	0.125000
Summary	0041332075	350,623.34	182.62	0.052084
Summary	0041332491	143,301.13	119.42	0.083335
Summary	0041332554	177,648.32	62.60	0.035238
Summary	0041333331	379,316.36	40.45	0.010664
Summary	0041333640	255,348.67	132.99	0.052082
Summary	0041333842	374,594.83	351.18	0.093749
Summary	0041335204	529,675.68	277.62	0.052413
Summary	0041335255	313,503.57	79.53	0.025368

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041335658	218,985.27	215.16	0.098253
Summary	0041335730	77,881.68	64.90	0.083332
Summary	0041335864	267,406.19	250.69	0.093749
Summary	0041336416	173,020.11	134.31	0.077627
Summary	0041336621	205,942.19	128.71	0.062498
Summary	0041336660	163,933.33	68.31	0.041669
Summary	0041336974	289,859.25	60.39	0.020834
Summary	0041336997	332,128.90	45.07	0.013570
Summary	0041337442	310,077.49	193.80	0.062501
Summary	0041337605	249,686.30	130.04	0.052081
Summary	0041337881	314,914.58	65.61	0.020834
Summary	0041338167	204,198.11	148.89	0.072914
Summary	0041338721	430,630.02	224.29	0.052084
Summary	0041338846	195,722.36	142.71	0.072915
Summary	0041338932	375,699.55	156.54	0.041666
Summary	0041338999	408,456.97	505.68	0.123803
Summary	0041339052	240,578.57	150.36	0.062499
Summary	0041339380	186,251.63	22.21	0.011925
Summary	0041339407	190,622.61	139.00	0.072919
Summary	0041339871	365,621.83	380.86	0.104168
Summary	0041341246	114,950.54	17.81	0.015494
Summary	0041341459	211,532.75	409.86	0.193757
Summary	0041341535	222,606.49	417.39	0.187501
Summary	0041341656	163,364.63	117.76	0.072084
Summary	0041341738	318,462.47	330.07	0.103645
Summary	0041341803	420,610.51	386.30	0.091843
Summary	0041341936	293,980.79	367.48	0.125001
Summary	0041341938	221,309.45	276.64	0.125001
Summary	0041341987	303,441.93	343.94	0.113346
Summary	0041342042	251,319.01	69.56	0.027678
Summary	0041342475	417,276.35	391.20	0.093751
Summary	0041342946	353,831.05	258.00	0.072916
Summary	0041342993	287,271.64	179.54	0.062498
Summary	0041343062	345,570.54	503.96	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041343068	210,638.21	241.36	0.114585
Summary	0041343089	401,069.73	882.95	0.220149
Summary	0041343422	230,244.79	167.89	0.072918
Summary	0041343527	506,355.94	421.96	0.083333
Summary	0041344288	116,706.93	121.45	0.104064
Summary	0041344507	110,733.27	92.28	0.083335
Summary	0041344652	508,827.72	229.31	0.045066
Summary	0041345268	516,419.06	335.97	0.065058
Summary	0041345352	75,375.85	39.26	0.052086
Summary	0041345384	71,172.95	22.24	0.031248
Summary	0041345401	53,028.71	82.03	0.154690
Summary	0041345627	214,019.15	89.17	0.041664
Summary	0041345652	345,274.28	251.76	0.072916
Summary	0041346589	243,426.09	76.07	0.031250
Summary	0041347046	240,271.23	75.08	0.031248
Summary	0041347237	266,592.73	38.41	0.014408
Summary	0041347536	196,834.55	41.01	0.020835
Summary	0041348143	257,551.48	1.25	0.000485
Summary	0041348195	171,690.99	71.54	0.041668
Summary	0041349189	250,147.23	208.46	0.083335
Summary	0041349937	529,959.88	496.84	0.093750
Summary	0041350483	252,479.96	42.08	0.016667
Summary	0041350529	394,178.10	100.10	0.025395
Summary	0041350619	110,731.84	133.80	0.120832
Summary	0041351154	263,706.32	219.76	0.083335
Summary	0041351183	378,910.00	44.98	0.011871
Summary	0041351277	139,315.53	7.70	0.005527
Summary	0041351312	309,260.56	71.29	0.023052
Summary	0041351752	105,186.23	65.74	0.062499
Summary	0041351804	119,967.48	62.48	0.052081
Summary	0041351889	269,408.72	168.38	0.062500
Summary	0041351910	279,983.17	233.32	0.083334
Summary	0041352020	378,879.49	164.80	0.043497
Summary	0041352208	106,173.45	22.12	0.020834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041352877	479,107.85	489.27	0.102121
Summary	0041353063	147,039.96	204.49	0.139071
Summary	0041353494	177,151.43	178.73	0.100891
Summary	0041354123	150,224.88	54.51	0.036286
Summary	0041354229	167,741.15	215.99	0.128764
Summary	0041354489	416,168.85	127.17	0.030557
Summary	0041354547	271,529.00	66.70	0.024565
Summary	0041355538	342,262.27	539.02	0.157487
Summary	0041355761	407,012.05	283.01	0.069534
Summary	0041355884	196,213.89	52.29	0.026649
Summary	0041355898	210,380.87	151.65	0.072084
Summary	0041356291	290,837.06	393.84	0.135416
Summary	0041356575	212,098.17	110.47	0.052084
Summary	0041356824	344,656.98	30.76	0.008925
Summary	0041357552	256,027.02	133.35	0.052084
Summary	0041357586	340,860.87	174.69	0.051250
Summary	0041357821	132,347.87	96.50	0.072914
Summary	0041357914	352,279.00	366.96	0.104167
Summary	0041357942	122,035.13	195.76	0.160413
Summary	0041357997	298,423.20	62.17	0.020833
Summary	0041358076	369,703.23	115.53	0.031249
Summary	0041358347	108,069.16	18.63	0.017239
Summary	0041358379	220,274.75	158.78	0.072083
Summary	0041358415	342,786.34	285.66	0.083335
Summary	0041358455	181,211.35	128.10	0.070691
Summary	0041358529	471,360.84	147.30	0.031250
Summary	0041358923	426,248.07	96.93	0.022740
Summary	0041359409	406,997.91	125.80	0.030909
Summary	0041360019	217,597.62	62.45	0.028700
Summary	0041360198	278,610.80	42.52	0.015261
Summary	0041360217	207,050.48	172.54	0.083332
Summary	0041360218	115,794.78	12.06	0.010415
Summary	0041360721	272,416.16	81.29	0.029840
Summary	0041360725	155,696.26	129.75	0.083335

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041361098	101,239.01	33.97	0.033554
Summary	0041361389	367,722.20	265.07	0.072084
Summary	0041361900	509,485.00	318.43	0.062500
Summary	0041361933	390,115.08	325.10	0.083334
Summary	0041361992	582,569.09	233.98	0.040163
Summary	0041362225	106,138.10	176.90	0.166670
Summary	0041362625	359,569.24	77.19	0.021467
Summary	0041362920	299,695.81	189.45	0.063214
Summary	0041363001	155,925.00	163.83	0.105070
Summary	0041363155	189,844.18	167.04	0.087988
Summary	0041363187	224,960.06	117.17	0.052085
Summary	0041363203	130,427.25	44.87	0.034402
Summary	0041363430	417,124.07	325.02	0.077919
Summary	0041363472	369,885.13	192.65	0.052084
Summary	0041363571	317,295.44	330.52	0.104168
Summary	0041363578	310,314.56	112.38	0.036215
Summary	0041363896	190,823.82	119.26	0.062497
Summary	0041364255	157,927.50	46.98	0.029748
Summary	0041364649	171,903.45	232.79	0.135419
Summary	0041364656	174,026.41	235.66	0.135416
Summary	0041364680	121,117.86	12.62	0.010420
Summary	0041365269	262,106.20	136.51	0.052082
Summary	0041365504	230,587.02	5.70	0.002472
Summary	0041365514	248,098.66	129.22	0.052084
Summary	0041365517	303,355.45	158.00	0.052084
Summary	0041365679	94,865.56	108.70	0.114583
Summary	0041365794	189,706.94	98.81	0.052086
Summary	0041365932	187,676.25	148.69	0.079227
Summary	0041366093	200,844.91	104.61	0.052085
Summary	0041366119	384,121.07	819.88	0.213443
Summary	0041366120	314,501.66	487.36	0.154963
Summary	0041366647	315,103.55	83.42	0.026474
Summary	0041366733	237,451.58	338.67	0.142627
Summary	0041366808	309,134.20	225.41	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041366893	302,320.26	157.46	0.052084
Summary	0041367014	483,513.20	149.34	0.030886
Summary	0041367471	242,387.85	11.64	0.004802
Summary	0041367835	228,440.52	120.04	0.052548
Summary	0041368109	225,441.23	46.97	0.020835
Summary	0041369224	344,225.26	248.13	0.072084
Summary	0041370239	75,043.38	148.41	0.197766
Summary	0041370442	157,240.89	96.75	0.061530
Summary	0041370896	179,011.82	93.24	0.052086
Summary	0041370931	158,742.51	132.29	0.083336
Summary	0041371090	268,039.42	195.45	0.072918
Summary	0041371168	339,640.07	415.26	0.122265
Summary	0041371172	263,684.69	357.07	0.135416
Summary	0041371185	283,557.59	316.95	0.111776
Summary	0041371203	373,963.09	428.50	0.114584
Summary	0041371525	202,144.86	168.45	0.083331
Summary	0041371560	313,962.41	261.64	0.083335
Summary	0041372248	240,781.05	200.65	0.083333
Summary	0041372597	397,829.15	82.88	0.020833
Summary	0041372633	256,744.13	53.49	0.020834
Summary	0041372679	374,790.60	43.16	0.011516
Summary	0041372703	311,577.59	292.10	0.093749
Summary	0041373119	378,424.02	175.50	0.046377
Summary	0041373408	365,844.34	609.74	0.166667
Summary	0041373410	142,921.82	238.20	0.166665
Summary	0041373419	337,310.11	386.50	0.114583
Summary	0041373478	216,283.45	67.59	0.031251
Summary	0041373569	395,594.21	164.83	0.041666
Summary	0041373645	255,057.77	159.41	0.062500
Summary	0041373876	259,748.61	81.17	0.031249
Summary	0041374223	261,970.90	11.99	0.004577
Summary	0041374523	197,175.75	102.70	0.052086
Summary	0041374530	373,796.66	194.69	0.052084
Summary	0041374859	414,286.13	163.26	0.039408

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041375171	169,269.01	55.83	0.032983
Summary	0041375237	92,835.07	37.91	0.040836
Summary	0041375251	341,972.28	65.89	0.019268
Summary	0041375255	422,657.56	352.21	0.083332
Summary	0041375328	112,188.26	106.45	0.094885
Summary	0041375446	265,646.62	0.77	0.000290
Summary	0041375784	248,210.38	28.34	0.011418
Summary	0041375807	488,114.77	441.24	0.090397
Summary	0041376403	248,263.43	28.41	0.011443
Summary	0041376446	380,436.74	198.14	0.052082
Summary	0041376465	306,306.80	223.35	0.072917
Summary	0041378273	58,343.16	72.93	0.125002
Summary	0041378801	447,577.01	93.25	0.020834
Summary	0041378814	323,680.42	77.32	0.023888
Summary	0041378822	338,500.26	317.06	0.093666
Summary	0041378835	230,133.92	263.70	0.114585
Summary	0041378922	129,184.48	112.62	0.087178
Summary	0041378930	146,566.64	138.80	0.094701
Summary	0041379013	167,385.74	139.49	0.083334
Summary	0041379055	405,403.46	361.43	0.089153
Summary	0041379225	170,575.41	71.07	0.041665
Summary	0041379292	316,426.50	627.74	0.198384
Summary	0041379340	294,517.70	30.68	0.010417
Summary	0041379392	212,561.32	177.13	0.083331
Summary	0041379413	359,797.30	140.58	0.039072
Summary	0041379418	437,304.25	230.00	0.052595
Summary	0041379596	182,511.86	190.12	0.104169
Summary	0041379698	146,270.09	55.04	0.037629
Summary	0041379932	290,002.03	43.49	0.014996
Summary	0041379995	134,426.74	29.04	0.021603
Summary	0041380007	240,862.82	18.85	0.007826
Summary	0041380045	285,218.12	71.74	0.025153
Summary	0041380318	197,295.11	164.41	0.083332
Summary	0041380417	147,099.49	122.58	0.083331

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041380450	157,873.25	5.62	0.003560
Summary	0041380768	125,610.80	91.59	0.072916
Summary	0041380871	266,623.08	11.76	0.004411
Summary	0041380927	151,896.56	79.11	0.052081
Summary	0041381388	405,755.01	464.93	0.114584
Summary	0041381585	176,591.88	50.66	0.028688
Summary	0041381605	227,443.31	165.84	0.072915
Summary	0041381663	271,355.90	257.04	0.094724
Summary	0041381745	221,884.84	57.63	0.025973
Summary	0041381871	417,594.17	465.95	0.111580
Summary	0041382039	251,329.23	81.57	0.032455
Summary	0041382077	250,314.15	312.89	0.124999
Summary	0041382556	280,717.66	49.37	0.017587
Summary	0041383051	138,720.81	74.83	0.053943
Summary	0041383087	248,219.19	230.97	0.093051
Summary	0041383138	111,538.32	121.96	0.109344
Summary	0041383274	112,520.50	158.70	0.141041
Summary	0041383506	327,941.05	119.90	0.036561
Summary	0041383706	111,148.17	118.72	0.106812
Summary	0041384031	160,975.21	58.56	0.036378
Summary	0041384144	135,055.07	121.35	0.089852
Summary	0041384500	101,452.50	105.65	0.104137
Summary	0041384561	253,093.05	193.70	0.076533
Summary	0041386738	341,800.93	679.95	0.198932
Summary	0041387034	347,913.87	309.99	0.089100
Summary	0041387461	118,962.58	33.94	0.028530
Summary	0041389120	427,358.64	327.02	0.076521
Summary	0041389300	228,866.15	71.52	0.031250
Summary	0041389398	356,998.08	223.12	0.062499
Summary	0041389490	303,576.84	151.88	0.050030
Summary	0041390062	222,626.53	215.63	0.096857
Summary	0041390134	266,644.07	111.10	0.041666
Summary	0041390139	125,643.56	27.23	0.021672
Summary	0041390199	130,612.49	0.79	0.000605

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041390623	116,711.25	60.79	0.052086
Summary	0041391463	170,513.80	37.62	0.022063
Summary	0041391947	205,322.24	149.71	0.072915
Summary	0041392017	144,826.56	60.34	0.041664
Summary	0041392224	162,583.71	109.26	0.067202
Summary	0041392290	166,057.08	103.79	0.062503
Summary	0041392467	145,074.47	120.90	0.083337
Summary	0041392675	445,194.46	72.85	0.016364
Summary	0041392765	229,684.15	167.48	0.072918
Summary	0041392915	96,048.06	85.77	0.089299
Summary	0041393467	250,195.63	208.50	0.083335
Summary	0041393489	292,364.00	325.07	0.111187
Summary	0041393891	213,374.95	66.68	0.031250
Summary	0041393900	167,361.14	149.82	0.089519
Summary	0041394095	173,171.73	50.62	0.029231
Summary	0041394151	628,981.42	786.23	0.125001
Summary	0041394800	380,112.71	554.33	0.145833
Summary	0041394888	174,844.93	12.74	0.007286
Summary	0041394970	214,194.38	245.43	0.114583
Summary	0041395029	447,333.25	182.84	0.040873
Summary	0041395159	74,552.52	31.06	0.041662
Summary	0041395520	362,795.56	205.85	0.056740
Summary	0041395585	107,860.84	43.19	0.040042
Summary	0041396092	64,358.49	42.74	0.066409
Summary	0041396318	166,905.97	86.93	0.052083
Summary	0041396377	150,683.95	109.87	0.072914
Summary	0041396575	411,297.38	66.20	0.016095
Summary	0041396831	185,964.56	198.08	0.106515
Summary	0041397074	134,626.99	74.13	0.055063
Summary	0041397182	325,659.50	271.38	0.083332
Summary	0041397870	213,093.75	191.63	0.089928
Summary	0041398182	178,177.10	38.55	0.021636
Summary	0041398286	406,570.45	338.81	0.083334
Summary	0041398306	313,874.36	134.59	0.042880

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041398830	242,558.29	50.53	0.020832
Summary	0041399177	305,628.87	31.84	0.010418
Summary	0041399766	258,191.89	107.58	0.041667
Summary	0041400156	318,701.03	280.03	0.087866
Summary	0041400508	241,166.25	53.63	0.022238
Summary	0041400854	180,681.84	207.03	0.114583
Summary	0041400884	256,863.02	160.54	0.062500
Summary	0041401192	670,235.16	907.61	0.135417
Summary	0041401603	257,800.62	13.96	0.005415
Summary	0041401835	86,045.28	89.63	0.104166
Summary	0041402859	192,410.10	140.30	0.072917
Summary	0041402971	610,464.26	610.67	0.100034
Summary	0041403138	329,067.61	205.67	0.062501
Summary	0041403561	167,708.33	87.35	0.052084
Summary	0041403896	278,235.69	55.67	0.020008
Summary	0041403984	104,830.25	32.76	0.031251
Summary	0041404465	179,196.42	37.33	0.020832
Summary	0041404716	49,747.46	12.40	0.024926
Summary	0041404931	144,234.32	39.16	0.027150
Summary	0041404994	305,702.74	318.44	0.104167
Summary	0041405033	339,233.57	141.35	0.041667
Summary	0041405175	411,073.17	342.56	0.083333
Summary	0041405441	297,570.54	402.96	0.135417
Summary	0041405479	278,786.61	174.24	0.062499
Summary	0041405709	257,277.46	321.60	0.125001
Summary	0041406819	163,940.00	28.27	0.017244
Summary	0041406957	205,070.25	13.44	0.006554
Summary	0041407016	142,794.95	16.26	0.011387
Summary	0041407847	392,465.88	449.70	0.114583
Summary	0041408004	317,894.32	468.90	0.147502
Summary	0041408525	170,653.57	24.89	0.014585
Summary	0041408961	276,719.12	345.90	0.125000
Summary	0041408963	361,446.48	564.76	0.156250
Summary	0041409123	415,113.20	43.24	0.010416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041409362	303,729.01	71.68	0.023600
Summary	0041409553	480,277.51	650.38	0.135418
Summary	0041409573	215,754.00	166.43	0.077139
Summary	0041409899	251,801.19	131.15	0.052085
Summary	0041410407	344,961.56	71.87	0.020834
Summary	0041410517	311,397.61	291.94	0.093752
Summary	0041410819	128,583.59	13.39	0.010413
Summary	0041411292	405,495.55	295.67	0.072916
Summary	0041411406	97,094.11	13.75	0.014162
Summary	0041411436	204,940.45	192.13	0.093749
Summary	0041411491	85,136.73	13.79	0.016197
Summary	0041411697	416,976.61	738.40	0.177084
Summary	0041412050	440,528.12	352.64	0.080049
Summary	0041412664	103,299.09	100.03	0.096835
Summary	0041412795	344,471.57	215.29	0.062499
Summary	0041413804	262,441.66	54.68	0.020835
Summary	0041414025	380,074.17	527.15	0.138697
Summary	0041414054	106,386.53	55.41	0.052084
Summary	0041415058	79,423.58	33.09	0.041663
Summary	0041416262	341,589.55	177.91	0.052083
Summary	0041416340	281,389.74	146.56	0.052084
Summary	0041416469	513,797.04	48.40	0.009420
Summary	0041416617	396,548.97	439.44	0.110816
Summary	0041417084	417,340.76	217.36	0.052082
Summary	0041417137	209,368.01	24.94	0.011912
Summary	0041417139	478,306.89	298.94	0.062500
Summary	0041417180	611,765.75	446.08	0.072917
Summary	0041417282	514,893.66	429.08	0.083334
Summary	0041417293	222,592.87	197.21	0.088597
Summary	0041417453	328,364.58	205.23	0.062501
Summary	0041417857	94,084.48	98.00	0.104162
Summary	0041418336	532,922.66	83.81	0.015726
Summary	0041419022	178,053.03	71.64	0.040235
Summary	0041419091	347,055.58	281.41	0.081085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041419616	401,277.93	256.00	0.063796
Summary	0041419785	170,315.13	124.19	0.072918
Summary	0041419870	336,398.69	630.75	0.187501
Summary	0041420273	167,809.12	87.40	0.052083
Summary	0041420908	228,738.36	238.27	0.104167
Summary	0041420962	332,833.22	305.52	0.091794
Summary	0041421007	275,758.70	143.62	0.052082
Summary	0041421565	137,928.68	40.64	0.029465
Summary	0041421808	247,325.92	113.74	0.045988
Summary	0041421950	135,869.68	49.38	0.036344
Summary	0041422165	120,192.80	11.78	0.009801
Summary	0041422243	140,801.79	73.33	0.052080
Summary	0041422531	175,721.20	230.77	0.131327
Summary	0041423287	298,848.54	249.04	0.083333
Summary	0041423292	231,326.01	214.94	0.092916
Summary	0041423374	294,811.47	153.55	0.052084
Summary	0041423449	266,646.42	111.10	0.041666
Summary	0041423669	276,518.45	112.00	0.040504
Summary	0041423813	305,853.99	254.88	0.083334
Summary	0041424064	53,625.08	41.64	0.077650
Summary	0041424747	162,244.23	236.61	0.145836
Summary	0041425221	174,973.03	236.94	0.135415
Summary	0041425767	280,486.46	115.89	0.041318
Summary	0041425814	125,850.25	21.99	0.017473
Summary	0041425827	119,715.43	49.88	0.041665
Summary	0041425858	150,294.22	31.63	0.021045
Summary	0041425866	148,179.09	77.18	0.052086
Summary	0041426280	364,732.12	121.28	0.033252
Summary	0041426320	131,107.20	136.57	0.104167
Summary	0041426351	126,749.96	92.42	0.072915
Summary	0041426766	600,856.54	500.71	0.083333
Summary	0041427099	135,458.18	202.38	0.149404
Summary	0041427828	282,811.74	19.77	0.006991
Summary	0041428420	171,779.44	71.57	0.041664

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041428437	336,043.67	105.01	0.031249
Summary	0041428526	229,604.35	215.25	0.093748
Summary	0041428582	272,120.18	2.21	0.000812
Summary	0041428618	335,784.14	139.91	0.041667
Summary	0041429794	260,497.55	244.22	0.093751
Summary	0041429889	195,370.98	20.31	0.010396
Summary	0041429945	381,663.20	24.20	0.006341
Summary	0041429974	169,302.59	47.88	0.028281
Summary	0041430054	157,505.70	114.85	0.072918
Summary	0041430071	303,793.06	316.45	0.104166
Summary	0041430761	184,410.81	38.42	0.020834
Summary	0041430858	439,730.76	687.70	0.156391
Summary	0041431006	230,502.48	209.82	0.091027
Summary	0041431251	114,771.11	131.51	0.114585
Summary	0041431296	248,180.45	77.56	0.031251
Summary	0041431540	439,172.64	591.05	0.134583
Summary	0041432453	320,701.91	136.23	0.042479
Summary	0041432722	237,046.59	96.85	0.040857
Summary	0041433197	417,503.64	434.90	0.104167
Summary	0041433409	369,121.81	127.55	0.034555
Summary	0041433508	136,778.21	65.75	0.048071
Summary	0041433541	286,676.98	388.21	0.135417
Summary	0041434149	101,598.41	63.50	0.062501
Summary	0041434169	330,000.33	75.09	0.022755
Summary	0041434865	308,324.82	289.05	0.093749
Summary	0041434890	197,355.30	235.75	0.119455
Summary	0041435155	124,406.28	15.56	0.012507
Summary	0041435432	142,102.34	104.47	0.073517

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	385,054.87	45,915.50	11.924

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041409777	348,979.74	31,125.92	8.919
0041420282	36,075.13	14,789.58	40.997

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	859,436.35	20,356.14	(8,548.85)	(0.995)

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0041310726	490,405.21	25.00	6,249.06	1.274
0041399075	189,733.19	16,072.30	1,774.98	0.936
0041402742	179,297.95	4,258.84	(16,572.89)	(9.243)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
207	38,373,071.46	1,757,981.36	4.581

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	6,249.06	1.274
0041311120	241,150.54	19,636.79	8.143
0041311207	208,993.34	(6,932.12)	(3.317)
0041311390	110,628.75	19,515.49	17.641
0041311488	316,241.14	13,896.12	4.394
0041312297	393,314.95	1,399.81	0.356
0041312349	298,837.47	25,005.98	8.368
0041314587	150,065.73	4,489.48	2.992
0041315015	364,836.76	(8,991.91)	(2.465)
0041315450	154,861.18	76,415.89	49.345
0041316268	151,898.55	(127.98)	(0.084)
0041316466	138,755.01	4,434.84	3.196
0041316481	337,234.00	3,932.70	1.166
0041317411	199,308.58	(19,707.21)	(9.888)
0041318961	87,044.81	11,746.03	13.494
0041318969	101,293.21	(15,931.87)	(15.728)
0041320079	115,652.06	31,225.04	26.999
0041320149	107,858.02	(69,935.96)	(64.841)
0041320511	162,948.66	4,586.02	2.814
0041320576	108,566.56	17,061.70	15.715
0041320808	51,816.45	6,412.07	12.375

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041320856	56,856.81	26,954.87	47.408
0041320950	256,431.12	3,321.60	1.295
0041322328	124,791.06	(1,291.39)	(1.035)
0041322414	116,170.80	1,081.24	0.931
0041322560	81,104.34	(95.56)	(0.118)
0041322799	61,739.50	28,626.92	46.367
0041324867	334,191.45	18,433.94	5.516
0041325704	224,364.33	6,528.43	2.910
0041326681	102,187.96	38,076.02	37.261
0041326748	107,425.20	(3,720.78)	(3.464)
0041327539	172,209.69	(2,505.07)	(1.455)
0041327857	60,712.58	3,041.83	5.010
0041327975	147,120.37	1,279.49	0.870
0041328224	228,409.39	14,857.25	6.505
0041329877	305,476.35	(40,522.47)	(13.265)
0041330351	267,291.70	29,783.85	11.143
0041330489	127,775.64	(2,608.62)	(2.042)
0041331260	194,653.01	(38,911.08)	(19.990)
0041331650	311,209.19	(1,759.31)	(0.565)
0041331688	153,531.28	(23,654.41)	(15.407)
0041331760	117,795.51	13,168.79	11.179
0041331993	136,904.87	(10,016.85)	(7.317)
0041332243	232,608.57	24,335.44	10.462
0041332630	244,108.48	23,579.30	9.659
0041334079	71,740.57	4,561.94	6.359
0041334108	67,811.51	(6,681.33)	(9.853)
0041334452	306,416.65	6,493.05	2.119
0041334693	88,057.48	(7,761.42)	(8.814)
0041335415	200,922.90	6,124.63	3.048

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041336001	101,834.70	(251.91)	(0.247)
0041336256	100,268.46	5,764.81	5.749
0041338807	367,396.56	10,591.84	2.883
0041339887	179,653.75	410.79	0.229
0041339996	382,907.40	(5,829.74)	(1.522)
0041340841	124,432.56	1,259.78	1.012
0041342326	94,000.84	30,275.13	32.207
0041342327	88,249.19	1,073.40	1.216
0041342706	140,938.54	(927.73)	(0.658)
0041342926	94,531.15	18,347.53	19.409
0041343106	44,955.66	13,638.25	30.337
0041344301	107,682.54	23,411.90	21.742
0041345119	168,598.70	24,806.03	14.713
0041345162	143,410.30	13,306.71	9.279
0041345380	85,093.80	24,193.53	28.432
0041345971	204,189.45	1,654.77	0.810
0041347719	271,197.32	(1,782.55)	(0.657)
0041348488	211,010.85	53,548.50	25.377
0041348684	202,761.58	8,130.17	4.010
0041349391	293,579.49	50,806.12	17.306
0041349458	340,912.62	2,214.62	0.650
0041349598	340,308.59	79,163.30	23.262
0041350255	75,296.20	104.42	0.139
0041351885	227,247.60	(961.74)	(0.423)
0041351904	366,422.53	(3,982.39)	(1.087)
0041352804	285,701.53	5,284.09	1.850
0041353001	189,162.72	(3,787.41)	(2.002)
0041353496	146,093.59	33,508.87	22.937
0041355234	232,295.71	(33,620.35)	(14.473)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041355437	143,550.57	(29,631.67)	(20.642)
0041356249	207,870.06	60,826.45	29.262
0041357044	200,837.13	2,002.34	0.997
0041357635	181,513.88	9,348.78	5.150
0041358005	91,241.13	(50,102.43)	(54.912)
0041358183	191,499.26	60,386.98	31.534
0041358456	129,664.20	3,578.18	2.760
0041358827	179,666.75	(4,045.09)	(2.251)
0041360359	393,905.65	(2,680.25)	(0.680)
0041360643	115,854.98	3,833.02	3.308
0041361607	397,864.78	3,883.45	0.976
0041363179	219,683.67	76,241.79	34.705
0041363554	53,060.67	6,029.84	11.364
0041364311	215,019.69	(13,029.30)	(6.060)
0041364506	83,491.83	11,978.84	14.347
0041364562	64,222.72	(1,958.92)	(3.050)
0041364667	132,517.25	7,225.21	5.452
0041365345	100,537.56	66,805.91	66.449
0041365680	85,652.29	31,027.83	36.225
0041365914	170,289.74	3,822.65	2.245
0041365964	182,872.63	(15,826.09)	(8.654)
0041366343	228,752.79	6,108.38	2.670
0041366427	72,394.32	(39,563.83)	(54.650)
0041367775	481,193.64	59,275.04	12.318
0041368099	312,273.85	(16,982.09)	(5.438)
0041368395	212,247.46	40,030.55	18.860
0041369509	120,088.26	22,522.28	18.755
0041369588	135,403.49	(4,591.64)	(3.391)
0041369701	41,164.76	29,742.36	72.252

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041370980	150,723.44	32,834.69	21.785
0041371770	262,046.69	5,741.93	2.191
0041371801	189,336.76	37,715.18	19.920
0041372921	402,513.59	35,898.25	8.919
0041375109	162,128.23	21,278.42	13.124
0041375439	207,782.32	(15,725.21)	(7.568)
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
0041377789	140,739.42	13,874.16	9.858
0041379348	247,042.31	2,045.39	0.828
0041379353	117,830.45	33,964.49	28.825
0041379638	115,143.59	13,655.79	11.860
0041380303	198,999.78	3,478.55	1.748
0041382678	56,358.92	6,888.69	12.223
0041382682	101,023.73	3,112.31	3.081
0041382738	311,951.06	(64,835.00)	(20.784)
0041382828	237,451.19	(18,504.62)	(7.793)
0041383036	67,670.08	198.59	0.293
0041383896	388,553.02	(408.19)	(0.105)
0041384028	47,350.99	12,495.10	26.388
0041385771	281,267.77	5,513.67	1.960
0041387507	88,892.77	3,997.26	4.497
0041388240	161,908.02	2,978.23	1.839
0041388549	362,617.95	48,097.00	13.264
0041388550	79,677.61	(45.69)	(0.057)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041394464	68,035.91	16,366.97	24.056
0041394477	49,042.03	(945.93)	(1.929)
0041395214	379,218.54	18,010.82	4.749
0041395924	130,170.89	9,252.18	7.108
0041397731	193,434.35	27,024.94	13.971
0041397975	245,460.51	49,952.14	20.350
0041398120	47,759.17	18,834.01	39.435
0041399075	189,733.19	1,774.98	0.936
0041399148	351,822.77	(2,413.00)	(0.686)
0041399668	186,370.90	(2,596.86)	(1.393)
0041400153	306,460.22	6,883.73	2.246
0041400233	356,815.45	(780.07)	(0.219)
0041400284	154,771.07	(19,858.39)	(12.831)
0041400385	125,018.57	(1,579.03)	(1.263)
0041402026	307,190.71	2,279.89	0.742
0041402727	153,629.15	22,473.36	14.628
0041402742	179,297.95	(16,572.89)	(9.243)
0041403051	182,678.25	1,524.96	0.835
0041403145	203,622.41	(11,481.70)	(5.639)
0041404265	58,550.24	26,191.17	44.733
0041405233	144,622.43	1,160.94	0.803
0041405403	106,846.79	(5,416.93)	(5.070)
0041406289	140,720.17	2,562.51	1.821
0041406877	222,613.70	1,380.66	0.620
0041407488	54,623.11	16,439.32	30.096
0041407561	337,370.19	13,571.72	4.023
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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



Distribution Date: 25-Sep-2023
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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
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	54,472.87	21.503
0041417080	251,065.66	27,421.42	10.922
0041417852	161,319.35	185,879.30	115.224
0041417868	240,864.30	9,875.05	4.100
0041417974	229,840.75	(720.68)	(0.314)
0041418143	73,190.02	2,455.61	3.355
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	31,481.01	7.992
0041420282	36,075.13	14,789.58	40.997
0041420926	114,604.36	(4,184.78)	(3.652)
0041422494	136,260.14	5,721.66	4.199
0041422729	349,558.59	(48,684.56)	(13.927)
0041423196	140,697.07	4,973.36	3.535
0041426001	135,257.08	25,770.62	19.053
0041426419	318,908.78	31,285.09	9.810
0041426796	383,103.57	59,338.44	15.489
0041427625	209,324.80	20,969.44	10.018

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041430104	159,445.46	(4,643.42)	(2.912)
0041430273	32,753.00	22,116.28	67.524
0041431186	96,727.48	(84,044.33)	(86.888)
0041431850	207,657.77	12,860.09	6.193
0041432096	279,859.06	6,849.35	2.447
0041432153	107,372.01	(25,437.07)	(23.691)
0041433162	81,359.03	995.95	1.224
0041433216	150,501.88	33,330.64	22.146
0041434042	149,153.35	14,432.34	9.676
0041434297	324,183.41	26,666.43	8.226
0041435275	165,847.46	13,595.95	8.198

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Sep-2023
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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	5	1,244,491.22	66,271.64	0.001 %	0	0.00	0.00	0.000 %	5	1,244,491.22	66,271.64	0.001 %

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	0041310726	495,000.00	3.990 %	CA	90.00	360	490,405.21	06/30/2023	25.00	6,249.06
Summary	0041399075	213,000.00	3.625 %	NH	89.00	360	189,733.19	07/31/2023	16,072.30	1,774.98
Summary	0041402742	187,000.00	4.000 %	FL	90.00	360	179,297.95	04/30/2023	4,258.84	(16,572.89)
Summary	0041409777	356,000.00	4.375 %	IL	95.00	360	348,979.74	08/31/2023	31,125.92	31,125.92
Summary	0041420282	38,000.00	4.500 %	KS	95.00	360	36,075.13	08/31/2023	14,789.58	14,789.58

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

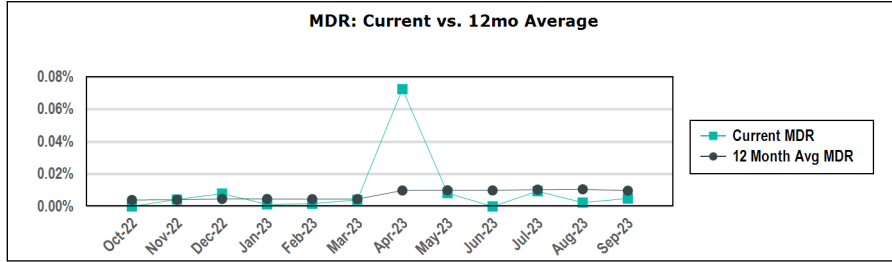
Distribution Date: 25-Sep-2023
08-Sep-2023 5:22:07 PM

Realized Loss Report - Collateral

Summary

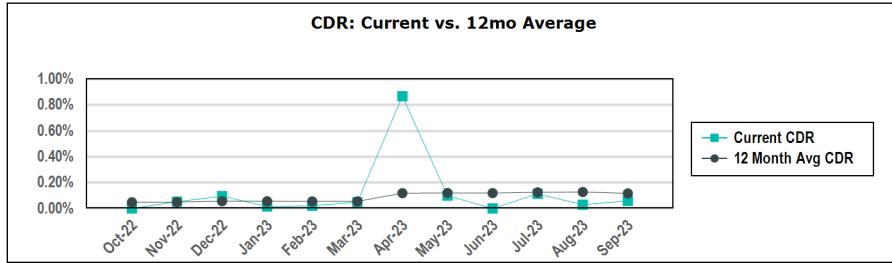
MDR

Current Month 0.005 %
3 Month Average 0.006 %
12 Month Average 0.010 %



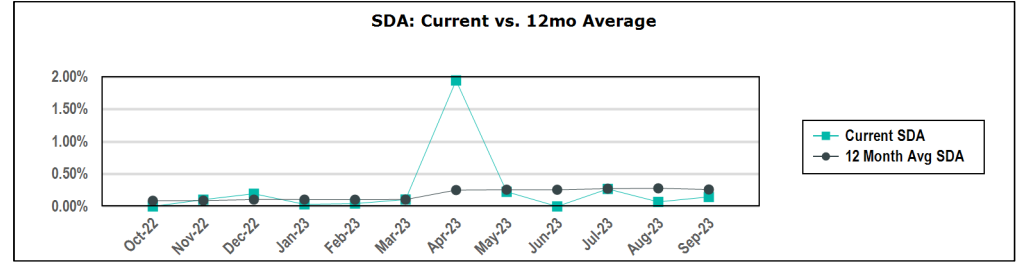
CDR

Current Month 0.059 %
3 Month Average 0.067 %
12 Month Average 0.116 %



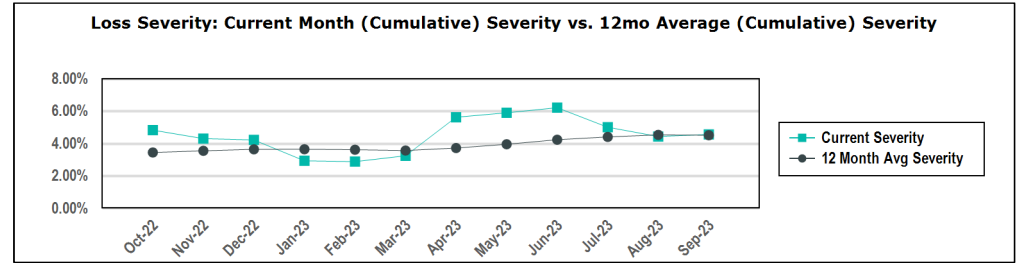
SDA

Current Month 0.147 %
3 Month Average 0.163 %
12 Month Average 0.262 %



Loss Severity

Current Month (Cumulative) 4.581 %
3 Month Average (Cumulative) 4.686 %
12 Month Average (Cumulative) 4.529 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Summary

SMM

Current Month	0.567 %
3 Month Average	0.608 %
12 Month Average	0.620 %

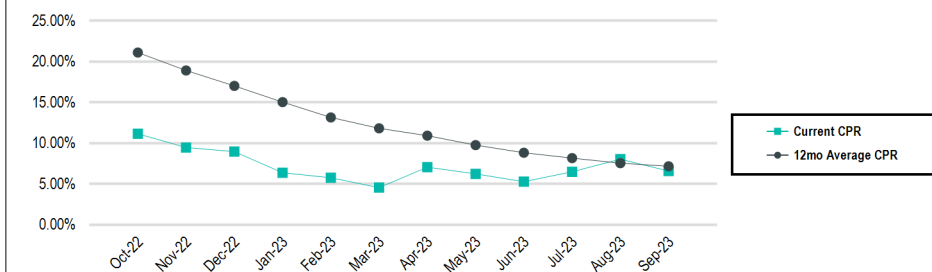
CPR

Current Month	6.597 %
3 Month Average	7.052 %
12 Month Average	7.176 %

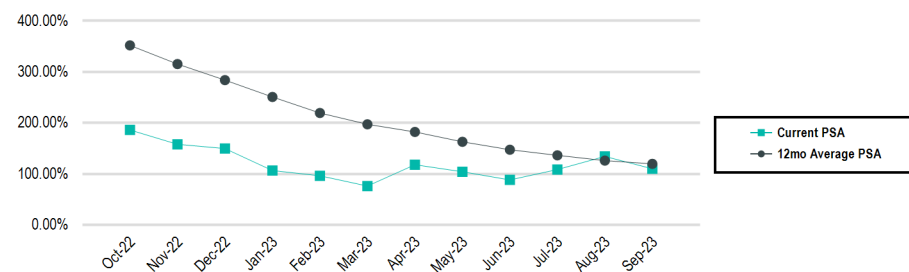
PSA

Current Month	109.942 %
3 Month Average	117.526 %
12 Month Average	119.595 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
169	32,113,569.34

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



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>