

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-Mar-2024
 06-Mar-2024 10:48:59 AM

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		02/29/2024	0.00000 %	6,896,338,415.77	0.00	40,914,547.65	0.00	6,855,423,868.12	40,914,547.65	0.00
2M-1	30711XLS1	03/22/2024	6.28613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		02/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XLV4	03/22/2024	8.28613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		02/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XLW2	03/22/2024	8.28613 %	34,979,330.06	225,433.66	1,036,293.63	0.00	33,943,036.42	1,261,727.29	0.00
2M-BH		02/29/2024	0.00000 %	91,942,669.19	0.00	2,723,883.01	0.00	89,218,786.18	2,723,883.01	0.00
2M-2C	30711XLX0	03/22/2024	8.28613 %	58,171,960.67	374,904.78	0.00	0.00	58,171,960.67	374,904.78	0.00
2M-CH		02/29/2024	0.00000 %	152,904,167.33	0.00	0.00	0.00	152,904,167.33	0.00	0.00
2M-2	30711XLT9	03/22/2024	8.28613 %	93,151,290.73	600,338.44	1,036,293.63	0.00	92,114,997.09	1,636,632.07	0.00
2M-2H		02/29/2024	0.00000 %	244,846,836.52	0.00	2,723,883.01	0.00	242,122,953.51	2,723,883.01	0.00
2B-1	30711XLU6	03/22/2024	10.48613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		02/29/2024	0.00000 %	150,768,663.00	0.00	0.00	0.00	150,768,663.00	0.00	0.00
2B-2H		02/29/2024	0.00000 %	148,674,730.69	0.00	0.00	161,712.27	148,513,018.42	0.00	2,255,644.58
2A-I1	30711XLZ5	03/22/2024	2.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XMB7	03/22/2024	1.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XMD3	03/22/2024	1.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XMF8	03/22/2024	0.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XMH4	03/22/2024	2.25000 %	0.00	61,213.83	0.00	0.00	0.00	61,213.83	0.00
2B-I2	30711XMK7	03/22/2024	1.75000 %	0.00	47,610.75	0.00	0.00	0.00	47,610.75	0.00
2B-I3	30711XMM3	03/22/2024	1.25000 %	0.00	34,007.68	0.00	0.00	0.00	34,007.68	0.00
2B-I4	30711XMP6	03/22/2024	0.75000 %	0.00	20,404.61	0.00	0.00	0.00	20,404.61	0.00
2C-I1	30711XMR2	03/22/2024	2.25000 %	0.00	101,800.93	0.00	0.00	0.00	101,800.93	0.00
2C-I2	30711XMT8	03/22/2024	1.75000 %	0.00	79,178.50	0.00	0.00	0.00	79,178.50	0.00
2C-I3	30711XMV3	03/22/2024	1.25000 %	0.00	56,556.07	0.00	0.00	0.00	56,556.07	0.00
2C-I4	30711XMX9	03/22/2024	0.75000 %	0.00	33,933.64	0.00	0.00	0.00	33,933.64	0.00
2E-A1	30711XLY8	03/22/2024	6.03613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XMA9	03/22/2024	6.53613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XMC5	03/22/2024	7.03613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XME1	03/22/2024	7.53613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XMG6	03/22/2024	6.03613 %	34,979,330.06	164,219.83	1,036,293.63	0.00	33,943,036.42	1,200,513.46	0.00

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Mar-2024
 06-Mar-2024 10:48:59 AM

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	03/22/2024	6.53613 %	34,979,330.06	177,822.90	1,036,293.63	0.00	33,943,036.42	1,214,116.53	0.00
2E-B3	30711XML5	03/22/2024	7.03613 %	34,979,330.06	191,425.98	1,036,293.63	0.00	33,943,036.42	1,227,719.61	0.00
2E-B4	30711XMN1	03/22/2024	7.53613 %	34,979,330.06	205,029.05	1,036,293.63	0.00	33,943,036.42	1,241,322.68	0.00
2E-C1	30711XMQ4	03/22/2024	6.03613 %	58,171,960.67	273,103.85	0.00	0.00	58,171,960.67	273,103.85	0.00
2E-C2	30711XMS0	03/22/2024	6.53613 %	58,171,960.67	295,726.28	0.00	0.00	58,171,960.67	295,726.28	0.00
2E-C3	30711XMU5	03/22/2024	7.03613 %	58,171,960.67	318,348.70	0.00	0.00	58,171,960.67	318,348.70	0.00
2E-C4	30711XMW1	03/22/2024	7.53613 %	58,171,960.67	340,971.13	0.00	0.00	58,171,960.67	340,971.13	0.00
2E-D1	30711XMY7	03/22/2024	6.03613 %	34,979,330.06	164,219.83	1,036,293.63	0.00	33,943,036.42	1,200,513.46	0.00
2E-D2	30711XMZ4	03/22/2024	6.53613 %	34,979,330.06	177,822.90	1,036,293.63	0.00	33,943,036.42	1,214,116.53	0.00
2E-D3	30711XNA8	03/22/2024	7.03613 %	34,979,330.06	191,425.98	1,036,293.63	0.00	33,943,036.42	1,227,719.61	0.00
2E-D4	30711XNB6	03/22/2024	7.53613 %	34,979,330.06	205,029.05	1,036,293.63	0.00	33,943,036.42	1,241,322.68	0.00
2E-D5	30711XNC4	03/22/2024	8.28613 %	34,979,330.06	225,433.66	1,036,293.63	0.00	33,943,036.42	1,261,727.29	0.00
2E-F1	30711XND2	03/22/2024	6.03613 %	93,151,290.73	437,323.68	1,036,293.63	0.00	92,114,997.09	1,473,617.31	0.00
2E-F2	30711XNE0	03/22/2024	6.53613 %	93,151,290.73	473,549.18	1,036,293.63	0.00	92,114,997.09	1,509,842.81	0.00
2E-F3	30711XNF7	03/22/2024	7.03613 %	93,151,290.73	509,774.68	1,036,293.63	0.00	92,114,997.09	1,546,068.31	0.00
2E-F4	30711XNG5	03/22/2024	7.53613 %	93,151,290.73	546,000.18	1,036,293.63	0.00	92,114,997.09	1,582,293.81	0.00
2E-F5	30711XNH3	03/22/2024	8.28613 %	93,151,290.73	600,338.44	1,036,293.63	0.00	92,114,997.09	1,636,632.07	0.00
2X-1	30711XNJ9	03/22/2024	2.25000 %	0.00	61,213.83	0.00	0.00	0.00	61,213.83	0.00
2X-2	30711XNK6	03/22/2024	1.75000 %	0.00	47,610.75	0.00	0.00	0.00	47,610.75	0.00
2X-3	30711XNL4	03/22/2024	1.25000 %	0.00	34,007.68	0.00	0.00	0.00	34,007.68	0.00
2X-4	30711XNM2	03/22/2024	0.75000 %	0.00	20,404.61	0.00	0.00	0.00	20,404.61	0.00
2Y-1	30711XNN0	03/22/2024	2.25000 %	0.00	163,014.76	0.00	0.00	0.00	163,014.76	0.00
2Y-2	30711XNP5	03/22/2024	1.75000 %	0.00	126,789.26	0.00	0.00	0.00	126,789.26	0.00
2Y-3	30711XNQ3	03/22/2024	1.25000 %	0.00	90,563.75	0.00	0.00	0.00	90,563.75	0.00
2Y-4	30711XNR1	03/22/2024	0.75000 %	0.00	54,338.25	0.00	0.00	0.00	54,338.25	0.00
Totals				8,885,036,330.83	7,730,891.08	62,943,011.75	161,712.27	8,821,931,606.65	70,673,902.83	2,255,644.58

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-Mar-2024
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Series 2017-C04



Distribution Date: 25-Mar-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	28,947,583,273.00	6,896,338,415.77	16,846,672.29	24,067,875.36	0.00	0.00	40,914,547.65	6,855,423,868.12	0.23682198	40,914,547.65
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	34,979,330.06	429,151.36	607,142.27	0.00	0.00	1,036,293.63	33,943,036.42	0.58349480	1,036,293.63
2M-BH	152,904,167.33	91,942,669.19	1,128,018.22	1,595,864.79	0.00	0.00	2,723,883.01	89,218,786.18	0.58349480	2,723,883.01
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	93,151,290.73	429,151.36	607,142.27	0.00	0.00	1,036,293.63	92,114,997.09	0.52783160	1,036,293.63
2M-2H	458,712,502.00	244,846,836.52	1,128,018.22	1,595,864.79	0.00	0.00	2,723,883.01	242,122,953.51	0.52783160	2,723,883.01
2B-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-1H	150,768,663.00	150,768,663.00	0.00	0.00	0.00	0.00	0.00	150,768,663.00	1.00000000	0.00
2B-2H	150,768,663.00	148,674,730.69	0.00	0.00	0.00	161,712.27	161,712.27	148,513,018.42	0.98503904	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	34,979,330.06	429,151.36	607,142.27	0.00	0.00	1,036,293.63	33,943,036.42	0.58349480	1,036,293.63
2E-B2	58,171,960.67	34,979,330.06	429,151.36	607,142.27	0.00	0.00	1,036,293.63	33,943,036.42	0.58349480	1,036,293.63
2E-B3	58,171,960.67	34,979,330.06	429,151.36	607,142.27	0.00	0.00	1,036,293.63	33,943,036.42	0.58349480	1,036,293.63

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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	34,979,330.06	429,151.36	607,142.27	0.00	0.00	1,036,293.63	33,943,036.42	0.58349480	1,036,293.63
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	34,979,330.06	429,151.36	607,142.27	0.00	0.00	1,036,293.63	33,943,036.42	0.29174740	1,036,293.63
2E-D2	116,343,921.33	34,979,330.06	429,151.36	607,142.27	0.00	0.00	1,036,293.63	33,943,036.42	0.29174740	1,036,293.63
2E-D3	116,343,921.33	34,979,330.06	429,151.36	607,142.27	0.00	0.00	1,036,293.63	33,943,036.42	0.29174740	1,036,293.63
2E-D4	116,343,921.33	34,979,330.06	429,151.36	607,142.27	0.00	0.00	1,036,293.63	33,943,036.42	0.29174740	1,036,293.63
2E-D5	116,343,921.33	34,979,330.06	429,151.36	607,142.27	0.00	0.00	1,036,293.63	33,943,036.42	0.29174740	1,036,293.63
2E-F1	116,343,921.33	93,151,290.73	429,151.36	607,142.27	0.00	0.00	1,036,293.63	92,114,997.09	0.79174740	1,036,293.63
2E-F2	116,343,921.33	93,151,290.73	429,151.36	607,142.27	0.00	0.00	1,036,293.63	92,114,997.09	0.79174740	1,036,293.63
2E-F3	116,343,921.33	93,151,290.73	429,151.36	607,142.27	0.00	0.00	1,036,293.63	92,114,997.09	0.79174740	1,036,293.63
2E-F4	116,343,921.33	93,151,290.73	429,151.36	607,142.27	0.00	0.00	1,036,293.63	92,114,997.09	0.79174740	1,036,293.63
2E-F5	116,343,921.33	93,151,290.73	429,151.36	607,142.27	0.00	0.00	1,036,293.63	92,114,997.09	0.79174740	1,036,293.63
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	32,648,463,701.34	8,885,036,330.83	25,969,130.49	36,973,881.26	0.00	161,712.27	63,104,724.02	8,821,931,606.65	0.27020970	62,943,011.75

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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Series 2017-C04



Distribution Date: 25-Mar-2024
06-Mar-2024 10:48:59 AM

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	238.23537705	0.58197163	0.83142952	0.00000000	0.00000000	1.41340116	236.82197590	0.23682198	1.41340116
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	601.30911279	7.37728890	10.43702607	0.00000000	0.00000000	17.81431497	583.49479765	0.58349480	17.81431497
2M-BH	152,904,167.33	601.30911273	7.37728892	10.43702613	0.00000000	0.00000000	17.81431505	583.49479768	0.58349480	17.81431505
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	533.76970430	2.45909630	3.47900869	0.00000000	0.00000000	5.93810499	527.83159925	0.52783160	5.93810499
2M-2H	458,712,502.00	533.76970423	2.45909631	3.47900871	0.00000000	0.00000000	5.93810502	527.83159921	0.52783160	5.93810502
2B-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	150,768,663.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	150,768,663.00	986.11162115	0.00000000	0.00000000	0.00000000	1.07258542	1.07258542	985.03903573	0.98503904	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	601.30911279	7.37728890	10.43702607	0.00000000	0.00000000	17.81431497	583.49479765	0.58349480	17.81431497
2E-B2	58,171,960.67	601.30911279	7.37728890	10.43702607	0.00000000	0.00000000	17.81431497	583.49479765	0.58349480	17.81431497
2E-B3	58,171,960.67	601.30911279	7.37728890	10.43702607	0.00000000	0.00000000	17.81431497	583.49479765	0.58349480	17.81431497

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Mar-2024
 06-Mar-2024 10:48:59 AM

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	601.30911279	7.37728890	10.43702607	0.00000000	0.00000000	17.81431497	583.49479765	0.58349480	17.81431497
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	300.65455642	3.68864445	5.21851303	0.00000000	0.00000000	8.90715749	291.74739885	0.29174740	8.90715749
2E-D2	116,343,921.33	300.65455642	3.68864445	5.21851303	0.00000000	0.00000000	8.90715749	291.74739885	0.29174740	8.90715749
2E-D3	116,343,921.33	300.65455642	3.68864445	5.21851303	0.00000000	0.00000000	8.90715749	291.74739885	0.29174740	8.90715749
2E-D4	116,343,921.33	300.65455642	3.68864445	5.21851303	0.00000000	0.00000000	8.90715749	291.74739885	0.29174740	8.90715749
2E-D5	116,343,921.33	300.65455642	3.68864445	5.21851303	0.00000000	0.00000000	8.90715749	291.74739885	0.29174740	8.90715749
2E-F1	116,343,921.33	800.65455647	3.68864445	5.21851303	0.00000000	0.00000000	8.90715749	791.74739889	0.79174740	8.90715749
2E-F2	116,343,921.33	800.65455647	3.68864445	5.21851303	0.00000000	0.00000000	8.90715749	791.74739889	0.79174740	8.90715749
2E-F3	116,343,921.33	800.65455647	3.68864445	5.21851303	0.00000000	0.00000000	8.90715749	791.74739889	0.79174740	8.90715749
2E-F4	116,343,921.33	800.65455647	3.68864445	5.21851303	0.00000000	0.00000000	8.90715749	791.74739889	0.79174740	8.90715749
2E-F5	116,343,921.33	800.65455647	3.68864445	5.21851303	0.00000000	0.00000000	8.90715749	791.74739889	0.79174740	8.90715749
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-Mar-2024
 06-Mar-2024 10:48:59 AM

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 %	6,896,338,415.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,855,423,868.12
2M-1	N/A	N/A	6.28613 %	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	8.28613 %	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	02/26/24 - 03/24/24	28	8.28613 %	34,979,330.06	225,433.66	0.00	0.00	0.00	0.00	225,433.66	0.00	33,943,036.42
2M-BH	N/A	N/A	0.00000 %	91,942,669.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	89,218,786.18
2M-2C	02/26/24 - 03/24/24	28	8.28613 %	58,171,960.67	374,904.78	0.00	0.00	0.00	0.00	374,904.78	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	02/26/24 - 03/24/24	28	8.28613 %	93,151,290.73	600,338.44	0.00	0.00	0.00	0.00	600,338.44	0.00	92,114,997.09
2M-2H	N/A	N/A	0.00000 %	244,846,836.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	242,122,953.51
2B-1	N/A	N/A	10.48613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H	N/A	N/A	0.00000 %	150,768,663.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	150,768,663.00
2B-2H	N/A	N/A	0.00000 %	148,674,730.69	0.00	0.00	0.00	0.00	0.00	0.00	0.00	148,513,018.42
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	02/26/24 - 03/24/24	28	2.25000 %	34,979,330.06	61,213.83	0.00	0.00	0.00	0.00	61,213.83	0.00	33,943,036.42
2B-I2	02/26/24 - 03/24/24	28	1.75000 %	34,979,330.06	47,610.75	0.00	0.00	0.00	0.00	47,610.75	0.00	33,943,036.42
2B-I3	02/26/24 - 03/24/24	28	1.25000 %	34,979,330.06	34,007.68	0.00	0.00	0.00	0.00	34,007.68	0.00	33,943,036.42
2B-I4	02/26/24 - 03/24/24	28	0.75000 %	34,979,330.06	20,404.61	0.00	0.00	0.00	0.00	20,404.61	0.00	33,943,036.42
2C-I1	02/26/24 - 03/24/24	28	2.25000 %	58,171,960.67	101,800.93	0.00	0.00	0.00	0.00	101,800.93	0.00	58,171,960.67
2C-I2	02/26/24 - 03/24/24	28	1.75000 %	58,171,960.67	79,178.50	0.00	0.00	0.00	0.00	79,178.50	0.00	58,171,960.67
2C-I3	02/26/24 - 03/24/24	28	1.25000 %	58,171,960.67	56,556.07	0.00	0.00	0.00	0.00	56,556.07	0.00	58,171,960.67
2C-I4	02/26/24 - 03/24/24	28	0.75000 %	58,171,960.67	33,933.64	0.00	0.00	0.00	0.00	33,933.64	0.00	58,171,960.67
2E-A1	N/A	N/A	6.03613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.53613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	7.03613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.53613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	02/26/24 - 03/24/24	28	6.03613 %	34,979,330.06	164,219.83	0.00	0.00	0.00	0.00	164,219.83	0.00	33,943,036.42
2E-B2	02/26/24 - 03/24/24	28	6.53613 %	34,979,330.06	177,822.90	0.00	0.00	0.00	0.00	177,822.90	0.00	33,943,036.42

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Mar-2024
 06-Mar-2024 10:48:59 AM

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	02/26/24 - 03/24/24	28	7.03613 %	34,979,330.06	191,425.98	0.00	0.00	0.00	0.00	191,425.98	0.00	33,943,036.42
2E-B4	02/26/24 - 03/24/24	28	7.53613 %	34,979,330.06	205,029.05	0.00	0.00	0.00	0.00	205,029.05	0.00	33,943,036.42
2E-C1	02/26/24 - 03/24/24	28	6.03613 %	58,171,960.67	273,103.85	0.00	0.00	0.00	0.00	273,103.85	0.00	58,171,960.67
2E-C2	02/26/24 - 03/24/24	28	6.53613 %	58,171,960.67	295,726.28	0.00	0.00	0.00	0.00	295,726.28	0.00	58,171,960.67
2E-C3	02/26/24 - 03/24/24	28	7.03613 %	58,171,960.67	318,348.70	0.00	0.00	0.00	0.00	318,348.70	0.00	58,171,960.67
2E-C4	02/26/24 - 03/24/24	28	7.53613 %	58,171,960.67	340,971.13	0.00	0.00	0.00	0.00	340,971.13	0.00	58,171,960.67
2E-D1	02/26/24 - 03/24/24	28	6.03613 %	34,979,330.06	164,219.83	0.00	0.00	0.00	0.00	164,219.83	0.00	33,943,036.42
2E-D2	02/26/24 - 03/24/24	28	6.53613 %	34,979,330.06	177,822.90	0.00	0.00	0.00	0.00	177,822.90	0.00	33,943,036.42
2E-D3	02/26/24 - 03/24/24	28	7.03613 %	34,979,330.06	191,425.98	0.00	0.00	0.00	0.00	191,425.98	0.00	33,943,036.42
2E-D4	02/26/24 - 03/24/24	28	7.53613 %	34,979,330.06	205,029.05	0.00	0.00	0.00	0.00	205,029.05	0.00	33,943,036.42
2E-D5	02/26/24 - 03/24/24	28	8.28613 %	34,979,330.06	225,433.66	0.00	0.00	0.00	0.00	225,433.66	0.00	33,943,036.42
2E-F1	02/26/24 - 03/24/24	28	6.03613 %	93,151,290.73	437,323.68	0.00	0.00	0.00	0.00	437,323.68	0.00	92,114,997.09
2E-F2	02/26/24 - 03/24/24	28	6.53613 %	93,151,290.73	473,549.18	0.00	0.00	0.00	0.00	473,549.18	0.00	92,114,997.09
2E-F3	02/26/24 - 03/24/24	28	7.03613 %	93,151,290.73	509,774.68	0.00	0.00	0.00	0.00	509,774.68	0.00	92,114,997.09
2E-F4	02/26/24 - 03/24/24	28	7.53613 %	93,151,290.73	546,000.18	0.00	0.00	0.00	0.00	546,000.18	0.00	92,114,997.09
2E-F5	02/26/24 - 03/24/24	28	8.28613 %	93,151,290.73	600,338.44	0.00	0.00	0.00	0.00	600,338.44	0.00	92,114,997.09
2X-1	02/26/24 - 03/24/24	28	2.25000 %	34,979,330.05	61,213.83	0.00	0.00	0.00	0.00	61,213.83	0.00	33,943,036.42
2X-2	02/26/24 - 03/24/24	28	1.75000 %	34,979,330.05	47,610.75	0.00	0.00	0.00	0.00	47,610.75	0.00	33,943,036.42
2X-3	02/26/24 - 03/24/24	28	1.25000 %	34,979,330.05	34,007.68	0.00	0.00	0.00	0.00	34,007.68	0.00	33,943,036.42
2X-4	02/26/24 - 03/24/24	28	0.75000 %	34,979,330.05	20,404.61	0.00	0.00	0.00	0.00	20,404.61	0.00	33,943,036.42
2Y-1	02/26/24 - 03/24/24	28	2.25000 %	93,151,290.72	163,014.76	0.00	0.00	0.00	0.00	163,014.76	0.00	92,114,997.08
2Y-2	02/26/24 - 03/24/24	28	1.75000 %	93,151,290.72	126,789.26	0.00	0.00	0.00	0.00	126,789.26	0.00	92,114,997.08
2Y-3	02/26/24 - 03/24/24	28	1.25000 %	93,151,290.72	90,563.75	0.00	0.00	0.00	0.00	90,563.75	0.00	92,114,997.08
2Y-4	02/26/24 - 03/24/24	28	0.75000 %	93,151,290.72	54,338.25	0.00	0.00	0.00	0.00	54,338.25	0.00	92,114,997.08
Totals					7,730,891.08	0.00	0.00	0.00	0.00	7,730,891.08	0.00	

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

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Mar-2024
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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
2A-H	28,947,583,273.00	0.00000 %	238.23537705	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	236.82197590
2M-1	257,814,000.00	6.28613 %	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	8.28613 %	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	8.28613 %	601.30911279	3.87529761	0.00000000	0.00000000	0.00000000	0.00000000	3.87529761	0.00000000	583.49479765
2M-BH	152,904,167.33	0.00000 %	601.30911273	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	583.49479768
2M-2C	58,171,960.67	8.28613 %	1000.00000000	6.44476782	0.00000000	0.00000000	0.00000000	0.00000000	6.44476782	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	8.28613 %	533.76970430	3.44002181	0.00000000	0.00000000	0.00000000	0.00000000	3.44002181	0.00000000	527.83159925
2M-2H	458,712,502.00	0.00000 %	533.76970423	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	527.83159921
2B-1	0.00	10.48613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	150,768,663.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	150,768,663.00	0.00000 %	986.11162115	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	985.03903573
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 %	601.30911279	1.05229099	0.00000000	0.00000000	0.00000000	0.00000000	1.05229099	0.00000000	583.49479765
2B-I2	0.00	1.75000 %	601.30911279	0.81844843	0.00000000	0.00000000	0.00000000	0.00000000	0.81844843	0.00000000	583.49479765
2B-I3	0.00	1.25000 %	601.30911279	0.58460605	0.00000000	0.00000000	0.00000000	0.00000000	0.58460605	0.00000000	583.49479765
2B-I4	0.00	0.75000 %	601.30911279	0.35076366	0.00000000	0.00000000	0.00000000	0.00000000	0.35076366	0.00000000	583.49479765
2C-I1	0.00	2.25000 %	1000.00000000	1.74999998	0.00000000	0.00000000	0.00000000	0.00000000	1.74999998	0.00000000	1000.00000000
2C-I2	0.00	1.75000 %	1000.00000000	1.36111108	0.00000000	0.00000000	0.00000000	0.00000000	1.36111108	0.00000000	1000.00000000
2C-I3	0.00	1.25000 %	1000.00000000	0.97222217	0.00000000	0.00000000	0.00000000	0.00000000	0.97222217	0.00000000	1000.00000000
2C-I4	0.00	0.75000 %	1000.00000000	0.58333327	0.00000000	0.00000000	0.00000000	0.00000000	0.58333327	0.00000000	1000.00000000
2E-A1	58,171,960.67	6.03613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	58,171,960.67	6.53613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	58,171,960.67	7.03613 %	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	7.53613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	58,171,960.67	6.03613 %	601.30911279	2.82300662	0.00000000	0.00000000	0.00000000	0.00000000	2.82300662	0.00000000	583.49479765
2E-B2	58,171,960.67	6.53613 %	601.30911279	3.05684900	0.00000000	0.00000000	0.00000000	0.00000000	3.05684900	0.00000000	583.49479765
2E-B3	58,171,960.67	7.03613 %	601.30911279	3.29069156	0.00000000	0.00000000	0.00000000	0.00000000	3.29069156	0.00000000	583.49479765
2E-B4	58,171,960.67	7.53613 %	601.30911279	3.52453394	0.00000000	0.00000000	0.00000000	0.00000000	3.52453394	0.00000000	583.49479765
2E-C1	58,171,960.67	6.03613 %	1000.00000000	4.69476784	0.00000000	0.00000000	0.00000000	0.00000000	4.69476784	0.00000000	1000.00000000
2E-C2	58,171,960.67	6.53613 %	1000.00000000	5.08365674	0.00000000	0.00000000	0.00000000	0.00000000	5.08365674	0.00000000	1000.00000000
2E-C3	58,171,960.67	7.03613 %	1000.00000000	5.47254547	0.00000000	0.00000000	0.00000000	0.00000000	5.47254547	0.00000000	1000.00000000
2E-C4	58,171,960.67	7.53613 %	1000.00000000	5.86143438	0.00000000	0.00000000	0.00000000	0.00000000	5.86143438	0.00000000	1000.00000000
2E-D1	116,343,921.33	6.03613 %	300.65455642	1.41150331	0.00000000	0.00000000	0.00000000	0.00000000	1.41150331	0.00000000	291.74739885
2E-D2	116,343,921.33	6.53613 %	300.65455642	1.52842450	0.00000000	0.00000000	0.00000000	0.00000000	1.52842450	0.00000000	291.74739885
2E-D3	116,343,921.33	7.03613 %	300.65455642	1.64534578	0.00000000	0.00000000	0.00000000	0.00000000	1.64534578	0.00000000	291.74739885
2E-D4	116,343,921.33	7.53613 %	300.65455642	1.76226697	0.00000000	0.00000000	0.00000000	0.00000000	1.76226697	0.00000000	291.74739885
2E-D5	116,343,921.33	8.28613 %	300.65455642	1.93764880	0.00000000	0.00000000	0.00000000	0.00000000	1.93764880	0.00000000	291.74739885
2E-F1	116,343,921.33	6.03613 %	800.65455647	3.75888723	0.00000000	0.00000000	0.00000000	0.00000000	3.75888723	0.00000000	791.74739889
2E-F2	116,343,921.33	6.53613 %	800.65455647	4.07025287	0.00000000	0.00000000	0.00000000	0.00000000	4.07025287	0.00000000	791.74739889
2E-F3	116,343,921.33	7.03613 %	800.65455647	4.38161852	0.00000000	0.00000000	0.00000000	0.00000000	4.38161852	0.00000000	791.74739889
2E-F4	116,343,921.33	7.53613 %	800.65455647	4.69298416	0.00000000	0.00000000	0.00000000	0.00000000	4.69298416	0.00000000	791.74739889
2E-F5	116,343,921.33	8.28613 %	800.65455647	5.16003271	0.00000000	0.00000000	0.00000000	0.00000000	5.16003271	0.00000000	791.74739889
2X-1	0.00	2.25000 %	300.65455634	0.52614549	0.00000000	0.00000000	0.00000000	0.00000000	0.52614549	0.00000000	291.74739885
2X-2	0.00	1.75000 %	300.65455634	0.40922422	0.00000000	0.00000000	0.00000000	0.00000000	0.40922422	0.00000000	291.74739885
2X-3	0.00	1.25000 %	300.65455634	0.29230302	0.00000000	0.00000000	0.00000000	0.00000000	0.29230302	0.00000000	291.74739885
2X-4	0.00	0.75000 %	300.65455634	0.17538183	0.00000000	0.00000000	0.00000000	0.00000000	0.17538183	0.00000000	291.74739885
2Y-1	0.00	2.25000 %	800.65455638	1.40114548	0.00000000	0.00000000	0.00000000	0.00000000	1.40114548	0.00000000	791.74739881
2Y-2	0.00	1.75000 %	800.65455638	1.08977984	0.00000000	0.00000000	0.00000000	0.00000000	1.08977984	0.00000000	791.74739881
2Y-3	0.00	1.25000 %	800.65455638	0.77841411	0.00000000	0.00000000	0.00000000	0.00000000	0.77841411	0.00000000	791.74739881
2Y-4	0.00	0.75000 %	800.65455638	0.46704847	0.00000000	0.00000000	0.00000000	0.00000000	0.46704847	0.00000000	791.74739881

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,817,511.00
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(161,712.27)
Total Deposits	1,655,798.73
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,636,632.07
Total Withdrawals (Pool Distribution Amount)	1,655,798.73
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	44,836,436.56
Total Principal Reduction Cumulative	22,664,789,076.80
Scheduled Principal Current	18,403,841.87
Scheduled Principal Cumulative	2,693,192,126.60
Unscheduled Principal Current	26,270,882.42
Unscheduled Principal Cumulative	19,969,341,304.66
Senior Reduction Amount	40,914,547.65
Subordinate Reduction Amount	3,760,176.64
Calculated Tranche Write-down Amount	161,712.27
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	85,016.78
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	42004
Period Reference Pool Removal Loan Count	145
Period Ending Loan Count	41859
UPB at Origination	30,478,692,000.00
UPB at Issuance	30,153,732,576.94
UPB Actual Current	7,488,943,500.14
Period PIF Loan Count Current	142
PIF Loan Count Cumulative	83322
Period PIF Loan UPB Current	21,548,082.72
PIF Loan UPB Cumulative	19,363,736,137.23
Period Partial Prepayment Amount	4,577,419.62
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	395,742.93
Credit Event Amount Cumulative	40,278,565.94
Total Active Modified Loan Count	1048
Total Active Modified Loan UPB	248,051,116.78
Adjusted SOFR	5.436130%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.538888%
Subordinate Percentage	8.461112%
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 %	6.780000 %	6.810000 %
2M-2C	0.00	0.00	1.000000 %	3.970000 %	4.000000 %
2M-2	0.00	0.00	1.000000 %	3.970000 %	4.000000 %
2M-2H	0.00	0.00	1.000000 %	3.970000 %	4.000000 %
2B-1	0.00	0.00	0.500000 %	1.970000 %	1.980000 %
2B-1H	0.00	0.00	0.500000 %	1.970000 %	1.980000 %
2B-2H	161,712.27	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	512	96,022,944.70	1.223154 %	1.282196 %
60 Days	170	32,490,786.88	0.406125 %	0.433850 %
90 Days	49	9,121,521.91	0.117060 %	0.121800 %
120 Days	52	10,236,352.91	0.124227 %	0.136686 %
150 Days	41	7,520,737.59	0.097948 %	0.100425 %
180+ Days	191	43,127,183.08	0.456294 %	0.575878 %
Totals	1015	198,519,527.07	2.424807 %	2.650835 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	484	124,464,936.91	85,016.78	0.068306

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041310211	119,855.80	25.66	0.021409
Summary	0041310237	162,979.06	123.83	0.075979
Summary	0041310658	154,992.05	2.88	0.001858
Summary	0041311044	406,122.57	1.58	0.000389
Summary	0041311305	322,759.43	100.86	0.031249
Summary	0041311377	256,538.25	80.17	0.031251
Summary	0041311570	169,221.77	105.76	0.062498
Summary	0041311810	257,815.11	14.37	0.005574
Summary	0041311895	104,384.59	96.99	0.092916
Summary	0041311907	267,627.06	139.39	0.052084
Summary	0041311964	245,675.17	76.27	0.031045
Summary	0041311973	250,343.80	286.85	0.114582
Summary	0041312034	211,045.45	175.87	0.083333
Summary	0041312782	267,960.40	521.69	0.194689
Summary	0041312993	105,887.89	77.21	0.072917
Summary	0041313131	201,757.85	105.08	0.052082
Summary	0041313719	225,877.15	209.88	0.092918
Summary	0041314953	236,708.53	197.26	0.083335
Summary	0041315158	332,164.96	138.40	0.041666
Summary	0041315654	379,810.34	158.25	0.041666
Summary	0041315738	435,886.80	771.88	0.177083
Summary	0041316027	172,078.51	125.47	0.072914
Summary	0041316197	170,841.13	17.80	0.010419
Summary	0041317422	274,339.42	114.31	0.041667
Summary	0041317769	459,482.04	382.90	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041317974	41,735.48	30.43	0.072912
Summary	0041318301	245,453.25	138.17	0.056292
Summary	0041318729	495,433.80	516.08	0.104167
Summary	0041318753	414,024.03	388.15	0.093751
Summary	0041318809	121,420.55	24.16	0.019898
Summary	0041318964	107,604.02	33.63	0.031253
Summary	0041319106	215,143.84	49.94	0.023212
Summary	0041319424	399,235.06	98.54	0.024682
Summary	0041319588	310,120.89	193.83	0.062501
Summary	0041320257	156,330.35	65.14	0.041668
Summary	0041320437	117,895.69	95.17	0.080724
Summary	0041320526	126,035.21	117.05	0.092871
Summary	0041321600	386,609.14	241.63	0.062500
Summary	0041321669	327,456.74	545.76	0.166666
Summary	0041322045	202,843.13	42.26	0.020834
Summary	0041322080	102,579.58	64.11	0.062498
Summary	0041322223	134,032.84	69.81	0.052084
Summary	0041322280	127,502.55	39.84	0.031246
Summary	0041322567	91,692.58	111.16	0.121231
Summary	0041323204	236,691.18	123.28	0.052085
Summary	0041323237	285,663.80	208.30	0.072918
Summary	0041323361	332,612.94	173.24	0.052085
Summary	0041323370	279,922.55	87.48	0.031252
Summary	0041324386	276,430.79	334.42	0.120978
Summary	0041324434	217,633.07	68.01	0.031250
Summary	0041324762	245,887.14	128.07	0.052085
Summary	0041325311	237,819.58	33.91	0.014259
Summary	0041325604	242,669.83	57.91	0.023864
Summary	0041326476	145,878.60	106.37	0.072917
Summary	0041326610	290,350.94	241.96	0.083334
Summary	0041326871	160,183.67	5.49	0.003427
Summary	0041326922	411,968.29	90.41	0.021946
Summary	0041327084	192,389.67	30.13	0.015661
Summary	0041327201	190,029.15	79.18	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041327533	98,963.86	72.16	0.072916
Summary	0041327876	84,263.93	150.12	0.178155
Summary	0041328020	655,786.68	760.94	0.116035
Summary	0041328374	149,234.79	39.52	0.026482
Summary	0041328393	187,478.28	52.78	0.028153
Summary	0041328417	310,320.81	29.74	0.009584
Summary	0041329027	382,241.17	597.25	0.156250
Summary	0041329151	154,781.59	64.49	0.041665
Summary	0041329688	156,400.66	123.32	0.078849
Summary	0041329779	65,045.14	67.76	0.104174
Summary	0041329819	303,778.26	158.22	0.052084
Summary	0041330092	496,082.15	919.77	0.185407
Summary	0041330135	200,677.39	88.63	0.044165
Summary	0041330732	193,393.31	110.78	0.057282
Summary	0041331110	314,115.92	291.87	0.092918
Summary	0041331128	152,225.28	22.75	0.014945
Summary	0041331133	226,022.17	7.76	0.003433
Summary	0041331163	245,473.70	260.35	0.106060
Summary	0041331290	237,881.58	123.90	0.052085
Summary	0041331431	400,630.25	208.66	0.052083
Summary	0041331714	345,208.26	107.88	0.031251
Summary	0041331822	308,859.55	32.17	0.010416
Summary	0041331966	132,368.05	165.46	0.125000
Summary	0041332075	348,123.24	181.31	0.052082
Summary	0041332491	141,995.63	118.33	0.083334
Summary	0041332554	177,342.32	62.60	0.035299
Summary	0041333331	375,484.65	40.45	0.010773
Summary	0041333640	253,521.39	132.04	0.052082
Summary	0041333842	372,524.76	349.24	0.093749
Summary	0041335204	525,890.77	275.65	0.052416
Summary	0041335255	309,875.98	78.77	0.025420
Summary	0041335658	217,592.65	214.00	0.098349
Summary	0041335730	77,326.07	64.44	0.083335
Summary	0041335864	265,382.02	248.80	0.093752

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041336416	171,887.32	133.48	0.077656
Summary	0041336621	204,478.95	127.80	0.062500
Summary	0041336660	162,840.78	67.85	0.041666
Summary	0041336974	287,914.88	59.98	0.020833
Summary	0041336997	332,128.90	45.07	0.013570
Summary	0041337442	307,797.33	192.37	0.062499
Summary	0041337605	247,912.29	129.12	0.052083
Summary	0041338167	202,742.12	147.83	0.072915
Summary	0041338721	428,511.05	223.18	0.052083
Summary	0041338846	195,329.14	142.43	0.072918
Summary	0041338932	375,699.55	156.54	0.041666
Summary	0041338999	406,400.13	504.40	0.124114
Summary	0041339052	238,864.68	149.29	0.062500
Summary	0041339407	189,027.14	137.83	0.072915
Summary	0041339871	363,010.20	378.14	0.104168
Summary	0041341246	113,917.44	17.81	0.015634
Summary	0041341459	211,053.55	409.46	0.194008
Summary	0041341535	221,016.28	414.41	0.187502
Summary	0041341656	162,263.79	116.97	0.072086
Summary	0041341738	316,302.10	328.05	0.103714
Summary	0041341803	419,038.59	386.30	0.092187
Summary	0041341936	291,877.10	364.85	0.125001
Summary	0041341938	218,980.28	273.73	0.125002
Summary	0041341987	301,954.09	343.01	0.113597
Summary	0041342042	250,107.49	69.56	0.027812
Summary	0041342475	414,114.01	388.23	0.093750
Summary	0041342993	285,684.82	178.55	0.062499
Summary	0041343062	343,476.63	500.90	0.145832
Summary	0041343068	209,274.19	239.79	0.114582
Summary	0041343089	398,796.45	878.92	0.220393
Summary	0041343422	228,599.23	166.69	0.072918
Summary	0041343527	502,745.42	418.95	0.083332
Summary	0041344288	116,071.97	121.05	0.104289
Summary	0041344507	110,934.52	92.45	0.083337

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041344652	505,512.96	229.31	0.045362
Summary	0041345268	512,972.74	334.17	0.065144
Summary	0041345352	74,913.90	39.02	0.052086
Summary	0041345384	70,623.72	22.07	0.031250
Summary	0041345401	52,491.53	81.58	0.155416
Summary	0041345627	212,508.82	88.55	0.041669
Summary	0041345652	342,812.35	249.97	0.072917
Summary	0041346589	241,776.16	75.56	0.031252
Summary	0041347046	238,658.43	74.58	0.031250
Summary	0041347237	264,843.75	38.41	0.014503
Summary	0041347536	196,256.45	40.89	0.020835
Summary	0041348143	255,534.67	1.25	0.000489
Summary	0041348195	170,528.21	71.05	0.041665
Summary	0041349189	248,272.82	206.89	0.083332
Summary	0041349937	525,548.06	492.70	0.093750
Summary	0041350483	250,945.37	41.82	0.016665
Summary	0041350529	396,605.30	100.10	0.025239
Summary	0041350619	110,731.84	133.80	0.120832
Summary	0041351154	261,848.79	218.21	0.083334
Summary	0041351183	377,422.33	44.98	0.011918
Summary	0041351277	138,484.46	7.70	0.005560
Summary	0041351312	307,528.62	71.29	0.023182
Summary	0041351752	104,425.95	65.27	0.062504
Summary	0041351804	119,146.45	62.06	0.052087
Summary	0041351889	267,441.78	167.15	0.062500
Summary	0041351910	277,986.76	231.66	0.083335
Summary	0041352020	376,735.23	164.13	0.043566
Summary	0041352208	129,885.99	100.90	0.077684
Summary	0041352877	476,030.75	486.38	0.102174
Summary	0041353063	146,156.60	203.48	0.139221
Summary	0041353494	176,457.42	178.66	0.101248
Summary	0041354123	148,306.78	54.51	0.036755
Summary	0041354229	167,029.48	215.55	0.129049
Summary	0041354489	415,577.68	127.17	0.030601

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041355538	342,262.27	539.02	0.157487
Summary	0041355761	404,814.49	282.11	0.069689
Summary	0041355884	194,995.69	52.29	0.026816
Summary	0041355898	208,973.72	150.64	0.072086
Summary	0041356291	288,322.94	390.44	0.135418
Summary	0041356575	210,689.39	109.73	0.052081
Summary	0041356824	342,659.37	30.76	0.008977
Summary	0041357552	254,193.80	132.39	0.052082
Summary	0041357586	335,073.79	171.73	0.051251
Summary	0041357821	131,570.77	95.94	0.072919
Summary	0041357914	349,706.35	364.28	0.104167
Summary	0041357942	121,164.95	194.37	0.160418
Summary	0041357997	294,552.10	61.37	0.020835
Summary	0041358076	367,229.81	114.76	0.031250
Summary	0041358347	107,539.96	18.63	0.017324
Summary	0041358379	226,955.70	322.86	0.142257
Summary	0041358415	339,910.85	283.26	0.083334
Summary	0041358455	180,406.02	128.02	0.070962
Summary	0041358529	468,129.64	146.29	0.031250
Summary	0041358923	423,434.79	96.34	0.022752
Summary	0041359409	404,394.62	125.26	0.030975
Summary	0041360019	216,399.26	62.33	0.028803
Summary	0041360198	276,950.43	42.52	0.015353
Summary	0041360217	205,890.37	171.58	0.083336
Summary	0041360218	115,026.32	11.98	0.010415
Summary	0041360721	266,991.07	81.29	0.030447
Summary	0041360725	154,586.06	128.82	0.083332
Summary	0041361098	100,584.63	33.83	0.033633
Summary	0041361329	202,316.32	199.25	0.098484
Summary	0041361389	402,071.45	467.70	0.116323
Summary	0041361768	260,726.36	54.32	0.020834
Summary	0041361900	506,076.73	316.30	0.062500
Summary	0041361933	387,323.40	322.77	0.083333
Summary	0041361992	579,266.81	233.63	0.040332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041362225	105,229.01	175.38	0.166665
Summary	0041362625	357,405.05	77.19	0.021597
Summary	0041362920	297,573.68	188.12	0.063218
Summary	0041363001	155,680.16	163.83	0.105235
Summary	0041363155	189,844.18	167.04	0.087988
Summary	0041363187	220,423.62	114.80	0.052082
Summary	0041363203	129,823.63	44.80	0.034508
Summary	0041363430	415,158.86	324.20	0.078091
Summary	0041363472	367,032.94	191.16	0.052083
Summary	0041363571	315,181.06	328.31	0.104166
Summary	0041363578	308,728.28	112.38	0.036401
Summary	0041363896	189,551.05	118.47	0.062500
Summary	0041364255	157,062.11	46.98	0.029912
Summary	0041364586	172,516.53	143.76	0.083331
Summary	0041364620	244,657.00	218.26	0.089211
Summary	0041364649	170,376.29	230.72	0.135418
Summary	0041364656	172,791.12	233.99	0.135418
Summary	0041364680	119,393.98	12.44	0.010419
Summary	0041365269	260,230.56	135.54	0.052085
Summary	0041365504	228,540.08	5.70	0.002494
Summary	0041365514	246,329.63	128.30	0.052085
Summary	0041365517	301,151.07	156.85	0.052083
Summary	0041365932	186,740.95	148.50	0.079522
Summary	0041366093	198,917.75	103.60	0.052082
Summary	0041366119	382,187.02	816.85	0.213730
Summary	0041366120	312,481.18	484.42	0.155024
Summary	0041366647	313,228.52	83.42	0.026632
Summary	0041366808	306,894.65	223.78	0.072918
Summary	0041366893	301,614.95	157.09	0.052083
Summary	0041367014	480,996.15	149.34	0.031048
Summary	0041367471	240,644.03	11.64	0.004837
Summary	0041367765	178,342.71	0.86	0.000482
Summary	0041367835	227,021.99	119.60	0.052682
Summary	0041368109	223,938.97	46.65	0.020832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041369224	341,437.40	246.12	0.072083
Summary	0041370239	74,777.85	148.03	0.197960
Summary	0041370896	177,814.46	92.61	0.052082
Summary	0041370931	157,793.52	131.49	0.083330
Summary	0041371090	266,111.96	194.04	0.072917
Summary	0041371172	261,810.40	354.53	0.135415
Summary	0041371185	281,716.59	315.03	0.111825
Summary	0041371203	371,471.09	425.64	0.114582
Summary	0041371525	200,691.00	167.24	0.083332
Summary	0041371560	309,737.54	258.11	0.083332
Summary	0041372248	238,066.52	198.39	0.083334
Summary	0041372597	394,948.86	82.28	0.020833
Summary	0041372633	255,148.57	53.16	0.020835
Summary	0041372679	372,534.71	43.16	0.011585
Summary	0041372703	309,026.69	289.71	0.093749
Summary	0041373119	376,663.73	175.50	0.046593
Summary	0041373408	363,673.08	606.12	0.166666
Summary	0041373410	142,073.60	236.79	0.166667
Summary	0041373419	336,982.18	386.13	0.114585
Summary	0041373478	214,809.52	67.13	0.031251
Summary	0041373569	392,773.43	163.66	0.041668
Summary	0041373645	253,219.47	158.26	0.062499
Summary	0041373876	257,903.10	80.59	0.031248
Summary	0041374223	260,677.56	11.99	0.004600
Summary	0041374523	195,769.83	101.96	0.052082
Summary	0041374530	371,131.35	193.30	0.052084
Summary	0041374859	411,245.06	162.31	0.039468
Summary	0041375171	167,087.83	55.83	0.033414
Summary	0041375237	92,270.08	37.68	0.040837
Summary	0041375251	339,134.93	65.89	0.019429
Summary	0041375255	419,649.54	349.71	0.083334
Summary	0041375328	111,442.12	105.83	0.094964
Summary	0041375446	264,098.78	0.77	0.000292
Summary	0041375784	247,960.17	28.34	0.011429

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041375807	481,523.82	441.24	0.091634
Summary	0041376403	246,567.51	28.41	0.011522
Summary	0041376446	379,540.05	197.68	0.052084
Summary	0041376465	304,122.70	221.76	0.072918
Summary	0041378273	57,927.16	72.41	0.125002
Summary	0041378801	444,506.58	92.61	0.020834
Summary	0041378814	321,993.66	76.97	0.023904
Summary	0041378822	336,484.12	315.17	0.093666
Summary	0041378835	228,451.20	261.77	0.114585
Summary	0041378922	128,681.62	112.62	0.087518
Summary	0041378930	146,566.64	138.80	0.094701
Summary	0041379013	166,180.94	138.48	0.083331
Summary	0041379055	401,941.87	361.43	0.089921
Summary	0041379225	169,470.84	70.61	0.041665
Summary	0041379292	314,916.38	625.70	0.198688
Summary	0041379340	291,020.63	30.31	0.010415
Summary	0041379392	211,298.14	176.08	0.083332
Summary	0041379413	357,664.40	140.14	0.039182
Summary	0041379418	434,937.08	229.75	0.052824
Summary	0041379596	180,980.62	188.52	0.104166
Summary	0041379686	382,265.64	270.87	0.070859
Summary	0041379698	145,517.61	54.88	0.037714
Summary	0041379932	287,763.18	43.26	0.015033
Summary	0041379995	133,752.87	29.04	0.021712
Summary	0041380007	239,637.43	18.85	0.007866
Summary	0041380034	348,663.58	309.61	0.088799
Summary	0041380045	284,362.35	71.65	0.025197
Summary	0041380318	196,653.57	163.88	0.083334
Summary	0041380417	146,068.34	121.72	0.083331
Summary	0041380450	157,873.25	5.62	0.003560
Summary	0041380768	124,909.01	91.08	0.072917
Summary	0041380871	256,467.84	11.76	0.004585
Summary	0041380927	150,524.54	78.40	0.052085
Summary	0041381388	402,851.25	461.60	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041381585	175,696.85	50.66	0.028834
Summary	0041381605	226,357.01	165.05	0.072916
Summary	0041381663	270,178.18	257.04	0.095137
Summary	0041381745	220,483.29	57.63	0.026138
Summary	0041381871	415,683.53	464.16	0.111662
Summary	0041382039	261,693.68	81.57	0.031170
Summary	0041382077	248,639.90	310.80	0.125000
Summary	0041382556	279,490.45	49.37	0.017664
Summary	0041383051	143,331.24	76.75	0.053547
Summary	0041383087	247,312.94	230.97	0.093392
Summary	0041383138	110,982.08	121.73	0.109684
Summary	0041383274	111,742.67	157.73	0.141155
Summary	0041383506	326,293.72	119.90	0.036746
Summary	0041383706	110,712.03	118.72	0.107233
Summary	0041384031	160,192.11	58.48	0.036506
Summary	0041384144	135,055.07	121.35	0.089852
Summary	0041384500	101,020.13	105.65	0.104583
Summary	0041384561	252,007.47	193.70	0.076863
Summary	0041386738	340,148.80	677.71	0.199239
Summary	0041387034	347,913.87	309.99	0.089100
Summary	0041387461	118,590.16	33.94	0.028620
Summary	0041389120	424,425.68	324.88	0.076546
Summary	0041389300	227,370.79	71.05	0.031249
Summary	0041389398	354,762.62	221.73	0.062501
Summary	0041389490	302,051.70	151.88	0.050283
Summary	0041390134	264,742.55	110.31	0.041667
Summary	0041390139	124,988.54	27.23	0.021786
Summary	0041390199	129,746.79	0.79	0.000609
Summary	0041390623	115,919.12	60.37	0.052079
Summary	0041391463	169,279.78	37.62	0.022224
Summary	0041391947	203,852.99	148.64	0.072915
Summary	0041392017	143,859.53	59.94	0.041666
Summary	0041392224	161,893.30	109.26	0.067489
Summary	0041392290	162,845.60	101.78	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041392467	143,929.31	119.94	0.083333
Summary	0041392675	441,269.28	72.85	0.016509
Summary	0041392765	233,573.02	170.31	0.072915
Summary	0041392915	95,677.70	85.77	0.089645
Summary	0041393467	248,273.39	206.89	0.083332
Summary	0041393489	291,717.05	324.80	0.111341
Summary	0041393891	212,360.29	66.36	0.031249
Summary	0041393900	166,830.78	149.82	0.089804
Summary	0041394095	172,310.44	50.62	0.029377
Summary	0041394151	625,235.13	781.54	0.124999
Summary	0041394800	380,112.71	554.33	0.145833
Summary	0041394888	174,351.55	12.74	0.007307
Summary	0041394970	212,652.73	243.66	0.114581
Summary	0041395029	444,551.62	181.97	0.040933
Summary	0041395159	73,882.93	30.78	0.041661
Summary	0041395520	360,747.79	205.22	0.056887
Summary	0041395585	107,262.38	43.19	0.040266
Summary	0041396092	64,064.33	42.74	0.066714
Summary	0041396318	166,488.09	86.71	0.052082
Summary	0041396377	149,845.18	109.26	0.072915
Summary	0041396575	476,025.74	391.02	0.082143
Summary	0041396831	185,742.53	198.08	0.106642
Summary	0041397074	133,781.40	73.69	0.055082
Summary	0041397182	323,673.05	269.73	0.083334
Summary	0041397870	211,844.22	191.63	0.090458
Summary	0041398182	177,059.93	38.55	0.021772
Summary	0041398286	403,732.44	336.44	0.083332
Summary	0041398306	312,618.12	134.59	0.043053
Summary	0041398541	442,716.37	85.30	0.019267
Summary	0041398830	239,689.66	49.94	0.020835
Summary	0041399766	256,471.35	106.86	0.041665
Summary	0041400156	318,308.87	280.03	0.087974
Summary	0041400854	179,387.85	205.55	0.114584
Summary	0041400884	255,138.62	159.46	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041401192	665,537.81	901.25	0.135417
Summary	0041401603	257,800.62	13.96	0.005415
Summary	0041401835	86,868.43	90.49	0.104169
Summary	0041402859	191,033.24	139.30	0.072919
Summary	0041402971	607,823.02	609.02	0.100197
Summary	0041403138	326,849.44	204.28	0.062500
Summary	0041403561	166,380.58	86.66	0.052085
Summary	0041403896	276,393.03	55.67	0.020142
Summary	0041403984	104,719.55	32.72	0.031245
Summary	0041404465	178,006.54	37.08	0.020831
Summary	0041404716	49,310.50	12.40	0.025147
Summary	0041404931	146,934.42	39.16	0.026651
Summary	0041404994	303,591.25	316.24	0.104166
Summary	0041405033	336,972.99	140.41	0.041668
Summary	0041405175	407,614.70	339.68	0.083334
Summary	0041405441	295,332.24	399.93	0.135417
Summary	0041405479	275,028.76	171.89	0.062499
Summary	0041405709	255,142.30	318.93	0.125001
Summary	0041406957	205,070.25	13.44	0.006554
Summary	0041407016	142,794.95	16.26	0.011387
Summary	0041407847	389,432.97	446.23	0.114585
Summary	0041408004	317,628.05	468.65	0.147547
Summary	0041408525	173,788.49	24.89	0.014322
Summary	0041408961	274,468.59	343.09	0.125002
Summary	0041408963	358,387.37	559.98	0.156250
Summary	0041409123	415,113.20	43.24	0.010416
Summary	0041409362	301,681.74	71.68	0.023760
Summary	0041409553	476,642.07	645.45	0.135416
Summary	0041409573	214,517.80	165.92	0.077346
Summary	0041409899	249,999.32	130.21	0.052084
Summary	0041410407	340,741.68	70.99	0.020834
Summary	0041410517	309,150.07	289.83	0.093751
Summary	0041410819	129,249.52	13.46	0.010414
Summary	0041411292	402,592.93	293.56	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041411406	96,262.26	13.75	0.014284
Summary	0041411436	203,574.80	190.85	0.093749
Summary	0041411491	85,051.18	13.79	0.016214
Summary	0041411697	414,501.92	734.01	0.177082
Summary	0041412050	438,707.87	352.64	0.080382
Summary	0041412664	102,962.07	99.71	0.096841
Summary	0041412795	338,921.22	211.83	0.062501
Summary	0041413804	260,692.77	54.31	0.020833
Summary	0041414025	378,076.97	525.48	0.138988
Summary	0041414054	105,248.32	54.82	0.052086
Summary	0041415058	79,036.64	32.93	0.041664
Summary	0041416262	339,644.20	176.90	0.052084
Summary	0041416340	279,349.99	145.49	0.052082
Summary	0041416469	510,902.35	48.40	0.009473
Summary	0041416617	394,005.50	437.32	0.110993
Summary	0041417084	414,657.99	215.97	0.052084
Summary	0041417137	207,759.94	24.94	0.012004
Summary	0041417139	475,107.69	296.94	0.062500
Summary	0041417282	511,261.20	426.05	0.083333
Summary	0041417293	221,821.64	196.73	0.088688
Summary	0041417453	327,638.33	204.77	0.062499
Summary	0041417857	93,457.50	97.35	0.104165
Summary	0041418336	543,275.00	83.81	0.015427
Summary	0041418822	205,918.26	218.59	0.106154
Summary	0041419022	176,603.47	71.64	0.040565
Summary	0041419091	345,325.93	281.41	0.081491
Summary	0041419616	398,101.12	254.34	0.063888
Summary	0041419785	169,096.37	123.30	0.072917
Summary	0041419870	335,246.83	628.59	0.187501
Summary	0041420273	167,651.29	87.32	0.052084
Summary	0041420908	227,208.40	236.68	0.104169
Summary	0041420962	331,591.26	305.52	0.092138
Summary	0041421007	273,832.11	142.62	0.052083
Summary	0041421565	137,163.62	40.56	0.029571

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041421808	245,996.18	113.74	0.046236
Summary	0041421950	133,731.34	48.72	0.036431
Summary	0041422165	118,931.12	11.78	0.009905
Summary	0041422531	174,725.03	229.83	0.131538
Summary	0041423287	296,725.10	247.27	0.083333
Summary	0041423292	229,670.67	213.40	0.092916
Summary	0041423374	293,170.39	152.69	0.052082
Summary	0041423449	264,728.98	110.30	0.041665
Summary	0041423669	274,973.05	112.00	0.040731
Summary	0041423813	303,169.05	252.64	0.083333
Summary	0041424064	53,285.06	41.40	0.077695
Summary	0041424747	161,662.55	235.76	0.145835
Summary	0041425221	173,896.57	235.48	0.135414
Summary	0041425767	278,947.50	115.89	0.041545
Summary	0041425814	124,757.28	21.99	0.017626
Summary	0041425827	118,919.58	49.55	0.041667
Summary	0041425858	149,238.75	31.63	0.021194
Summary	0041425866	120,999.72	63.02	0.052083
Summary	0041426280	362,455.47	121.28	0.033461
Summary	0041426320	130,228.63	135.65	0.104163
Summary	0041426351	125,839.68	91.76	0.072918
Summary	0041426766	597,216.80	497.68	0.083333
Summary	0041427099	134,865.28	201.77	0.149609
Summary	0041427828	280,861.28	19.77	0.007039
Summary	0041428420	170,442.19	71.02	0.041668
Summary	0041428437	331,189.24	103.50	0.031251
Summary	0041428526	228,061.94	213.81	0.093751
Summary	0041428582	270,200.55	2.21	0.000818
Summary	0041428618	330,021.53	137.51	0.041667
Summary	0041429794	258,633.43	242.47	0.093750
Summary	0041429889	194,142.15	20.31	0.010461
Summary	0041429945	381,251.06	24.20	0.006348
Summary	0041429974	168,585.31	47.88	0.028401
Summary	0041430054	156,373.63	114.02	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041430071	301,707.54	314.28	0.104167
Summary	0041430761	182,979.13	38.12	0.020833
Summary	0041430858	437,725.54	685.41	0.156584
Summary	0041431296	246,595.96	77.06	0.031249
Summary	0041431540	439,172.64	591.05	0.134583
Summary	0041432453	319,051.77	136.23	0.042698
Summary	0041432722	235,707.93	96.85	0.041089
Summary	0041433197	414,173.00	431.43	0.104167
Summary	0041433409	367,254.70	127.55	0.034731
Summary	0041433508	136,015.34	65.75	0.048340
Summary	0041433541	284,851.58	385.74	0.135418
Summary	0041434149	100,165.97	62.60	0.062496
Summary	0041434169	338,220.66	75.09	0.022201
Summary	0041434865	306,118.49	286.99	0.093751
Summary	0041434890	196,478.43	235.11	0.119662
Summary	0041435155	123,651.46	15.56	0.012584
Summary	0041435432	141,226.42	103.83	0.073520

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	395,742.93	124,744.73	31.522

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041365417	91,804.61	28,380.58	30.914
0041406819	163,940.00	78,287.65	47.754
0041430113	139,998.32	18,076.50	12.912

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	817,460.50	36,967.54	90,587.77	11.082

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0041367775	481,193.64	41,088.16	100,363.20	20.857
0041369662	60,584.68	(2,823.45)	1,797.76	2.967
0041402742	179,297.95	(545.37)	(17,118.26)	(9.547)
0041418164	96,384.23	(751.80)	5,545.07	5.753

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
222	40,278,565.94	2,255,645.54	5.600

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041310102	180,248.40	(61,493.37)	(34.116)
0041310726	490,405.21	8,218.18	1.676
0041311120	241,150.54	19,636.79	8.143
0041311207	208,993.34	(6,932.12)	(3.317)
0041311390	110,628.75	19,515.49	17.641
0041311488	316,241.14	13,896.12	4.394
0041312297	393,314.95	1,399.81	0.356
0041312349	298,837.47	25,005.98	8.368
0041314587	150,065.73	4,489.48	2.992
0041315015	364,836.76	(8,991.91)	(2.465)
0041315450	154,861.18	76,415.89	49.345
0041316268	151,898.55	(127.98)	(0.084)
0041316466	138,755.01	4,434.84	3.196
0041316481	337,234.00	3,932.70	1.166
0041317411	199,308.58	(19,707.21)	(9.888)
0041318961	87,044.81	11,746.03	13.494
0041318969	101,293.21	(15,931.87)	(15.728)
0041320079	115,652.06	31,225.04	26.999
0041320149	107,858.02	(69,935.96)	(64.841)
0041320511	162,948.66	4,586.02	2.814
0041320576	108,566.56	17,061.70	15.715
0041320808	51,816.45	6,412.07	12.375

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041320856	56,856.81	26,954.87	47.408
0041320950	256,431.12	3,321.60	1.295
0041322328	124,791.06	(1,291.39)	(1.035)
0041322414	116,170.80	1,081.24	0.931
0041322560	81,104.34	(95.56)	(0.118)
0041322799	61,739.50	28,626.92	46.367
0041324867	334,191.45	18,433.94	5.516
0041325704	224,364.33	6,528.43	2.910
0041326681	102,187.96	38,076.02	37.261
0041326748	107,425.20	(3,720.78)	(3.464)
0041327539	172,209.69	(2,505.07)	(1.455)
0041327857	60,712.58	3,041.83	5.010
0041327975	147,120.37	1,279.49	0.870
0041328224	228,409.39	14,857.25	6.505
0041329877	305,476.35	(40,522.47)	(13.265)
0041329940	113,000.30	55,795.35	49.376
0041330351	267,291.70	29,783.85	11.143
0041330489	127,775.64	(2,608.62)	(2.042)
0041331260	194,653.01	(39,817.68)	(20.456)
0041331650	311,209.19	(1,759.31)	(0.565)
0041331688	153,531.28	(23,654.41)	(15.407)
0041331760	117,795.51	13,168.79	11.179
0041331993	136,904.87	(10,016.85)	(7.317)
0041332243	232,608.57	24,335.44	10.462
0041332630	244,108.48	23,579.30	9.659
0041334079	71,740.57	4,561.94	6.359
0041334108	67,811.51	(6,681.33)	(9.853)
0041334452	306,416.65	6,493.05	2.119
0041334693	88,057.48	(7,761.42)	(8.814)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041335415	200,922.90	6,124.63	3.048
0041335955	75,916.18	(11,022.41)	(14.519)
0041336001	101,834.70	(251.91)	(0.247)
0041336256	100,268.46	5,764.81	5.749
0041338807	367,396.56	10,591.84	2.883
0041339887	179,653.75	410.79	0.229
0041339996	382,907.40	(5,829.74)	(1.522)
0041340813	175,028.25	(4,116.38)	(2.352)
0041340841	124,432.56	1,259.78	1.012
0041342326	94,000.84	30,275.13	32.207
0041342327	88,249.19	1,073.40	1.216
0041342706	140,938.54	(927.73)	(0.658)
0041342926	94,531.15	18,347.53	19.409
0041343106	44,955.66	13,638.25	30.337
0041344301	107,682.54	23,411.90	21.742
0041344355	120,608.90	46,234.54	38.334
0041345119	168,598.70	24,806.03	14.713
0041345162	143,410.30	13,306.71	9.279
0041345380	85,093.80	24,193.53	28.432
0041345971	204,189.45	1,654.77	0.810
0041347719	271,197.32	(1,782.55)	(0.657)
0041348488	211,010.85	53,548.50	25.377
0041348684	202,761.58	8,130.17	4.010
0041349391	293,579.49	50,806.12	17.306
0041349458	340,912.62	2,214.62	0.650
0041349598	340,308.59	79,163.30	23.262
0041350255	75,296.20	104.42	0.139
0041351885	227,247.60	(961.74)	(0.423)
0041351904	366,422.53	(3,982.39)	(1.087)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(33,629.91)	(14.477)
0041355437	143,550.57	(29,631.67)	(20.642)
0041356249	207,870.06	60,826.45	29.262
0041357044	200,837.13	2,002.34	0.997
0041357635	181,513.88	9,348.78	5.150
0041358005	91,241.13	(50,102.43)	(54.912)
0041358183	191,499.26	60,386.98	31.534
0041358456	129,664.20	3,578.18	2.760
0041358827	179,666.75	(4,045.09)	(2.251)
0041360359	393,905.65	(2,680.25)	(0.680)
0041360643	115,854.98	3,833.02	3.308
0041361607	397,864.78	3,883.45	0.976
0041363179	219,683.67	76,241.79	34.705
0041363554	53,060.67	6,029.84	11.364
0041364311	215,019.69	(13,029.30)	(6.060)
0041364506	83,491.83	11,978.84	14.347
0041364562	64,222.72	(1,958.92)	(3.050)
0041364667	132,517.25	7,225.21	5.452
0041365345	100,537.56	66,805.91	66.449
0041365417	91,804.61	28,380.58	30.914
0041365680	85,652.29	31,027.83	36.225
0041365914	170,289.74	3,822.65	2.245
0041365964	182,872.63	(15,826.09)	(8.654)
0041366343	228,752.79	6,108.38	2.670
0041366427	72,394.32	(39,563.83)	(54.650)
0041367775	481,193.64	100,363.20	20.857

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0041369662	60,584.68	1,797.76	2.967
0041369701	41,164.76	29,742.36	72.252
0041370980	150,723.44	32,834.69	21.785
0041371770	262,046.69	5,741.93	2.191
0041371801	189,336.76	37,715.18	19.920
0041372921	402,513.59	35,898.25	8.919
0041375109	162,128.23	21,278.42	13.124
0041375439	207,782.32	8,147.96	3.921
0041376485	189,193.45	(4,118.91)	(2.177)
0041376592	98,534.85	(35,436.09)	(35.963)
0041376628	284,539.15	7,042.36	2.475
0041376707	140,572.64	107,350.87	76.367
0041377789	140,739.42	13,874.16	9.858
0041379128	107,092.40	(32,492.92)	(30.341)
0041379348	247,042.31	2,045.39	0.828
0041379353	117,830.45	33,964.49	28.825
0041379638	115,143.59	16,624.61	14.438
0041380303	198,999.78	3,478.55	1.748
0041382678	56,358.92	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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041385771	281,267.77	5,513.67	1.960
0041387507	88,892.77	3,997.26	4.497
0041388240	161,908.02	2,978.23	1.839
0041388549	362,617.95	48,097.00	13.264
0041388550	79,677.61	(45.69)	(0.057)
0041389620	74,295.36	9,341.98	12.574
0041392441	163,567.36	2,515.66	1.538
0041393138	98,477.13	3,194.72	3.244
0041394464	68,035.91	16,366.97	24.056
0041394477	49,042.03	(945.93)	(1.929)
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	(17,118.26)	(9.547)
0041403051	182,678.25	1,524.96	0.835
0041403145	203,622.41	(11,481.70)	(5.639)
0041404265	58,550.24	26,191.17	44.733
0041405233	144,622.43	1,160.94	0.803

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041405403	106,846.79	(5,416.93)	(5.070)
0041406289	140,720.17	2,562.51	1.821
0041406819	163,940.00	78,287.65	47.754
0041406877	222,613.70	1,380.66	0.620
0041407488	54,623.11	16,439.32	30.096
0041407561	337,370.19	13,571.72	4.023
0041408376	132,430.48	4,058.58	3.065
0041408601	368,914.26	(68,873.61)	(18.669)
0041409115	47,092.11	(8,974.48)	(19.057)
0041409777	348,979.74	31,125.92	8.919
0041410129	66,171.58	(291.93)	(0.441)
0041410726	286,548.10	16,061.24	5.605
0041410793	391,510.99	44,109.41	11.266
0041411698	181,780.55	2,516.13	1.384
0041411992	209,676.10	2,622.53	1.251
0041412489	177,246.46	19,128.56	10.792
0041415488	112,797.78	48,210.90	42.741
0041415885	150,442.47	6,938.48	4.612
0041416237	118,222.33	(308.87)	(0.261)
0041416909	253,324.73	56,530.43	22.315
0041417080	251,065.66	27,421.42	10.922
0041417852	161,319.35	185,879.30	115.224
0041417868	240,864.30	9,875.05	4.100
0041417974	229,840.75	(720.68)	(0.314)
0041418143	73,190.02	2,455.61	3.355
0041418164	96,384.23	5,545.07	5.753
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

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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	6,667.69	6.425
0041422494	136,260.14	5,721.66	4.199
0041422729	349,558.59	(48,684.56)	(13.927)
0041422918	159,107.13	59,629.14	37.477
0041423196	140,697.07	4,973.36	3.535
0041426001	135,257.08	25,770.62	19.053
0041426175	192,275.72	63,040.13	32.786
0041426419	318,908.78	31,285.09	9.810
0041426796	383,103.57	59,338.44	15.489
0041427625	209,324.80	20,969.44	10.018
0041430104	159,445.46	(4,643.42)	(2.912)
0041430113	139,998.32	18,076.50	12.912
0041430273	32,753.00	22,116.28	67.524
0041431186	96,727.48	(84,044.33)	(86.888)
0041431850	207,657.77	12,860.09	6.193
0041432096	279,859.06	6,849.35	2.447
0041432153	107,372.01	(25,437.07)	(23.691)
0041433162	81,359.03	995.95	1.224
0041433216	150,501.88	33,330.64	22.146
0041434042	149,153.35	14,432.34	9.676
0041434297	324,183.41	26,666.43	8.226
0041435275	165,847.46	13,595.95	8.198

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Mar-2024
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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	7	1,213,203.43	161,712.27	0.002 %	0	0.00	0.00	0.000 %	7	1,213,203.43	161,712.27	0.002 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0041365417	96,000.00	3.750 %	KY	97.00	360	91,804.61	02/29/2024	28,380.58	28,380.58
Summary	0041367775	518,000.00	3.875 %	CT	95.00	360	481,193.64	03/31/2023	41,088.16	100,363.20
Summary	0041369662	67,000.00	4.500 %	IA	95.00	360	60,584.68	12/31/2023	(2,823.45)	1,797.76
Summary	0041402742	187,000.00	4.000 %	FL	90.00	360	179,297.95	04/30/2023	(545.37)	(17,118.26)
Summary	0041406819	154,000.00	3.875 %	PA	83.00	360	163,940.00	02/29/2024	78,287.65	78,287.65
Summary	0041418164	107,000.00	3.375 %	OH	94.00	360	96,384.23	10/31/2023	(751.80)	5,545.07
Summary	0041430113	136,000.00	3.990 %	TX	95.00	360	139,998.32	02/29/2024	18,076.50	18,076.50

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



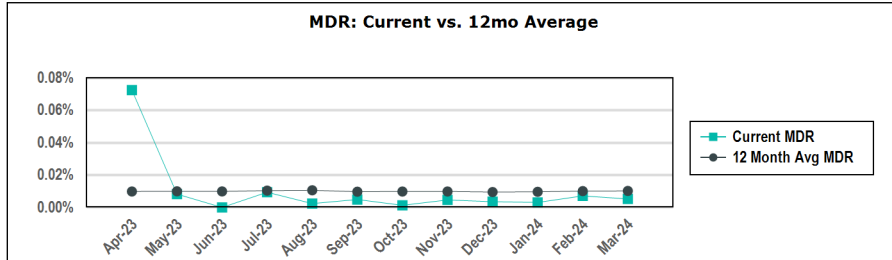
Distribution Date: 25-Mar-2024
 06-Mar-2024 10:48:59 AM

Realized Loss Report - Collateral

Summary

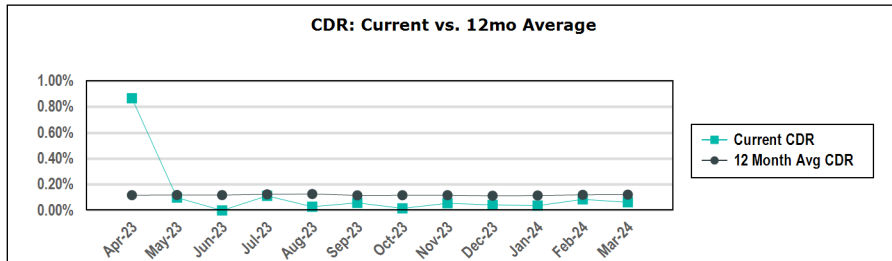
MDR

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



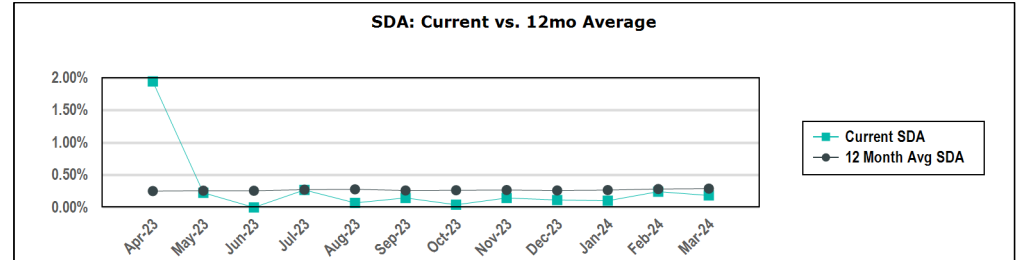
CDR

Current Month 0.063 %
 3 Month Average 0.062 %
 12 Month Average 0.122 %



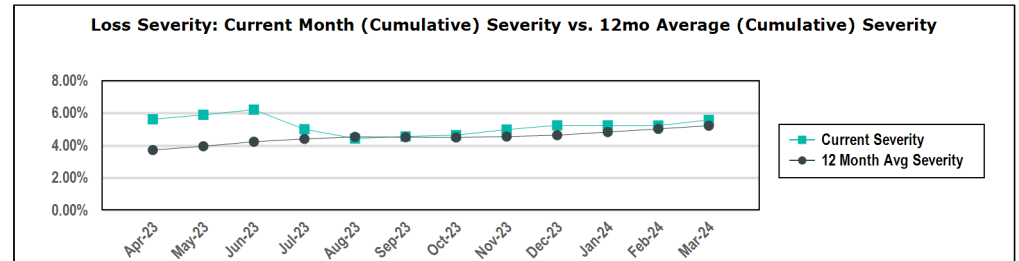
SDA

Current Month 0.185 %
 3 Month Average 0.177 %
 12 Month Average 0.291 %



Loss Severity

Current Month (Cumulative) 5.600 %
 3 Month Average (Cumulative) 5.370 %
 12 Month Average (Cumulative) 5.241 %



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

Series 2017-C04

Distribution Date: 25-Mar-2024
 06-Mar-2024 10:49:00 AM

Prepayment Rates

Summary

SMM

Current Month	0.352 %
3 Month Average	0.388 %
12 Month Average	0.514 %

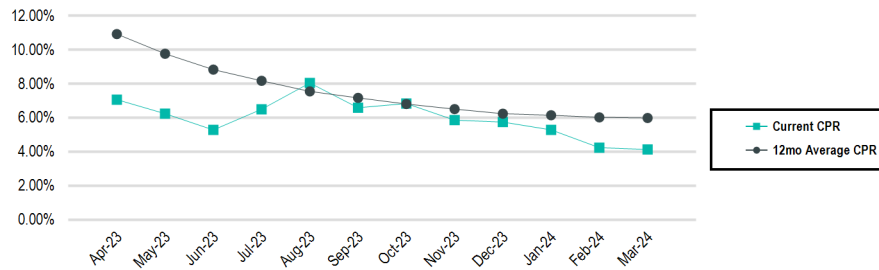
CPR

Current Month	4.140 %
3 Month Average	4.561 %
12 Month Average	5.992 %

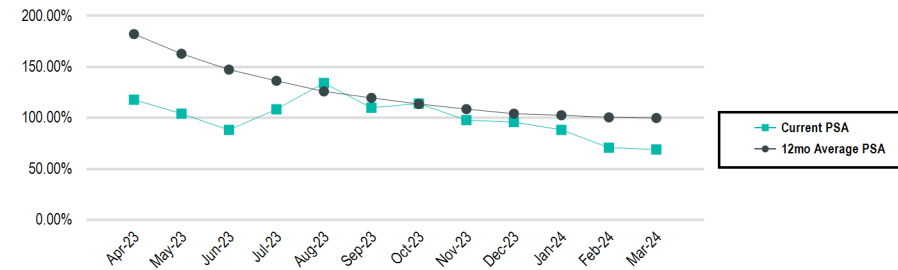
PSA

Current Month	68.998 %
3 Month Average	76.010 %
12 Month Average	99.869 %

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



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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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C04



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Mar-2024
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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				