

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: 28-May-2024
 06-May-2024 11:39:53 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		04/30/2024	0.00000 %	6,811,945,002.89	0.00	50,695,775.58	0.00	6,761,249,227.31	50,695,775.58	0.00
2M-1	30711XLS1	05/24/2024	6.29450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XLV4	05/24/2024	8.29450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XLW2	05/24/2024	8.29450 %	32,892,168.47	250,088.75	1,275,775.30	0.00	31,616,393.17	1,525,864.05	0.00
2M-BH		04/30/2024	0.00000 %	86,456,594.78	0.00	3,353,357.13	0.00	83,103,237.64	3,353,357.13	0.00
2M-2C	30711XLX0	05/24/2024	8.29450 %	58,171,960.67	442,298.38	0.00	0.00	58,171,960.67	442,298.38	0.00
2M-CH		04/30/2024	0.00000 %	152,904,167.33	0.00	0.00	0.00	152,904,167.33	0.00	0.00
2M-2	30711XLT9	05/24/2024	8.29450 %	91,064,129.14	692,387.13	1,275,775.30	0.00	89,788,353.84	1,968,162.43	0.00
2M-2H		04/30/2024	0.00000 %	239,360,762.11	0.00	3,353,357.13	0.00	236,007,404.97	3,353,357.13	0.00
2B-1	30711XLU6	05/24/2024	10.49450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		04/30/2024	0.00000 %	150,768,663.00	0.00	0.00	0.00	150,768,663.00	0.00	0.00
2B-2H		04/30/2024	0.00000 %	148,338,743.69	0.00	0.00	217,794.62	148,120,949.07	0.00	2,647,713.93
2A-I1	30711XLZ5	05/24/2024	2.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XMB7	05/24/2024	1.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XMD3	05/24/2024	1.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XMF8	05/24/2024	0.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XMH4	05/24/2024	2.25000 %	0.00	67,840.10	0.00	0.00	0.00	67,840.10	0.00
2B-I2	30711XMK7	05/24/2024	1.75000 %	0.00	52,764.52	0.00	0.00	0.00	52,764.52	0.00
2B-I3	30711XMM3	05/24/2024	1.25000 %	0.00	37,688.94	0.00	0.00	0.00	37,688.94	0.00
2B-I4	30711XMP6	05/24/2024	0.75000 %	0.00	22,613.37	0.00	0.00	0.00	22,613.37	0.00
2C-I1	30711XMR2	05/24/2024	2.25000 %	0.00	119,979.67	0.00	0.00	0.00	119,979.67	0.00
2C-I2	30711XMT8	05/24/2024	1.75000 %	0.00	93,317.52	0.00	0.00	0.00	93,317.52	0.00
2C-I3	30711XMV3	05/24/2024	1.25000 %	0.00	66,655.37	0.00	0.00	0.00	66,655.37	0.00
2C-I4	30711XMX9	05/24/2024	0.75000 %	0.00	39,993.22	0.00	0.00	0.00	39,993.22	0.00
2E-A1	30711XLY8	05/24/2024	6.04450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XMA9	05/24/2024	6.54450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XMC5	05/24/2024	7.04450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XME1	05/24/2024	7.54450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XMG6	05/24/2024	6.04450 %	32,892,168.47	182,248.65	1,275,775.30	0.00	31,616,393.17	1,458,023.95	0.00

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 28-May-2024
06-May-2024 11:39:53 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	05/24/2024	6.54450 %	32,892,168.47	197,324.23	1,275,775.30	0.00	31,616,393.17	1,473,099.53	0.00
2E-B3	30711XML5	05/24/2024	7.04450 %	32,892,168.47	212,399.81	1,275,775.30	0.00	31,616,393.17	1,488,175.11	0.00
2E-B4	30711XMN1	05/24/2024	7.54450 %	32,892,168.47	227,475.38	1,275,775.30	0.00	31,616,393.17	1,503,250.68	0.00
2E-C1	30711XMQ4	05/24/2024	6.04450 %	58,171,960.67	322,318.71	0.00	0.00	58,171,960.67	322,318.71	0.00
2E-C2	30711XMS0	05/24/2024	6.54450 %	58,171,960.67	348,980.86	0.00	0.00	58,171,960.67	348,980.86	0.00
2E-C3	30711XMU5	05/24/2024	7.04450 %	58,171,960.67	375,643.01	0.00	0.00	58,171,960.67	375,643.01	0.00
2E-C4	30711XMW1	05/24/2024	7.54450 %	58,171,960.67	402,305.16	0.00	0.00	58,171,960.67	402,305.16	0.00
2E-D1	30711XMY7	05/24/2024	6.04450 %	32,892,168.47	182,248.65	1,275,775.30	0.00	31,616,393.17	1,458,023.95	0.00
2E-D2	30711XMZ4	05/24/2024	6.54450 %	32,892,168.47	197,324.23	1,275,775.30	0.00	31,616,393.17	1,473,099.53	0.00
2E-D3	30711XNA8	05/24/2024	7.04450 %	32,892,168.47	212,399.81	1,275,775.30	0.00	31,616,393.17	1,488,175.11	0.00
2E-D4	30711XNB6	05/24/2024	7.54450 %	32,892,168.47	227,475.38	1,275,775.30	0.00	31,616,393.17	1,503,250.68	0.00
2E-D5	30711XNC4	05/24/2024	8.29450 %	32,892,168.47	250,088.75	1,275,775.30	0.00	31,616,393.17	1,525,864.05	0.00
2E-F1	30711XND2	05/24/2024	6.04450 %	91,064,129.14	504,567.37	1,275,775.30	0.00	89,788,353.84	1,780,342.67	0.00
2E-F2	30711XNE0	05/24/2024	6.54450 %	91,064,129.14	546,305.09	1,275,775.30	0.00	89,788,353.84	1,822,080.39	0.00
2E-F3	30711XNF7	05/24/2024	7.04450 %	91,064,129.14	588,042.82	1,275,775.30	0.00	89,788,353.84	1,863,818.12	0.00
2E-F4	30711XNG5	05/24/2024	7.54450 %	91,064,129.14	629,780.55	1,275,775.30	0.00	89,788,353.84	1,905,555.85	0.00
2E-F5	30711XNH3	05/24/2024	8.29450 %	91,064,129.14	692,387.13	1,275,775.30	0.00	89,788,353.84	1,968,162.43	0.00
2X-1	30711XNJ9	05/24/2024	2.25000 %	0.00	67,840.10	0.00	0.00	0.00	67,840.10	0.00
2X-2	30711XNK6	05/24/2024	1.75000 %	0.00	52,764.52	0.00	0.00	0.00	52,764.52	0.00
2X-3	30711XNL4	05/24/2024	1.25000 %	0.00	37,688.94	0.00	0.00	0.00	37,688.94	0.00
2X-4	30711XNM2	05/24/2024	0.75000 %	0.00	22,613.37	0.00	0.00	0.00	22,613.37	0.00
2Y-1	30711XNN0	05/24/2024	2.25000 %	0.00	187,819.77	0.00	0.00	0.00	187,819.77	0.00
2Y-2	30711XNP5	05/24/2024	1.75000 %	0.00	146,082.04	0.00	0.00	0.00	146,082.04	0.00
2Y-3	30711XNQ3	05/24/2024	1.25000 %	0.00	104,344.31	0.00	0.00	0.00	104,344.31	0.00
2Y-4	30711XNR1	05/24/2024	0.75000 %	0.00	62,606.59	0.00	0.00	0.00	62,606.59	0.00
Totals				8,755,940,196.69	8,866,702.20	77,814,894.64	217,794.62	8,677,907,507.41	86,681,596.84	2,647,713.93

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: 28-May-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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Distribution Date: 28-May-2024
 06-May-2024 11:39:53 AM

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	6,811,945,002.89	16,807,689.85	33,888,085.73	0.00	0.00	50,695,775.58	6,761,249,227.31	0.23356869	50,695,775.58
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	32,892,168.47	428,084.49	847,690.81	0.00	0.00	1,275,775.30	31,616,393.17	0.54349884	1,275,775.30
2M-BH	152,904,167.33	86,456,594.78	1,125,213.96	2,228,143.17	0.00	0.00	3,353,357.13	83,103,237.64	0.54349884	3,353,357.13
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	91,064,129.14	428,084.49	847,690.81	0.00	0.00	1,275,775.30	89,788,353.84	0.51449961	1,275,775.30
2M-2H	458,712,502.00	239,360,762.11	1,125,213.96	2,228,143.17	0.00	0.00	3,353,357.13	236,007,404.97	0.51449961	3,353,357.13
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	148,338,743.69	0.00	0.00	0.00	217,794.62	217,794.62	148,120,949.07	0.98243857	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	32,892,168.47	428,084.49	847,690.81	0.00	0.00	1,275,775.30	31,616,393.17	0.54349884	1,275,775.30
2E-B2	58,171,960.67	32,892,168.47	428,084.49	847,690.81	0.00	0.00	1,275,775.30	31,616,393.17	0.54349884	1,275,775.30
2E-B3	58,171,960.67	32,892,168.47	428,084.49	847,690.81	0.00	0.00	1,275,775.30	31,616,393.17	0.54349884	1,275,775.30

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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	32,892,168.47	428,084.49	847,690.81	0.00	0.00	1,275,775.30	31,616,393.17	0.54349884	1,275,775.30
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	32,892,168.47	428,084.49	847,690.81	0.00	0.00	1,275,775.30	31,616,393.17	0.27174942	1,275,775.30
2E-D2	116,343,921.33	32,892,168.47	428,084.49	847,690.81	0.00	0.00	1,275,775.30	31,616,393.17	0.27174942	1,275,775.30
2E-D3	116,343,921.33	32,892,168.47	428,084.49	847,690.81	0.00	0.00	1,275,775.30	31,616,393.17	0.27174942	1,275,775.30
2E-D4	116,343,921.33	32,892,168.47	428,084.49	847,690.81	0.00	0.00	1,275,775.30	31,616,393.17	0.27174942	1,275,775.30
2E-D5	116,343,921.33	32,892,168.47	428,084.49	847,690.81	0.00	0.00	1,275,775.30	31,616,393.17	0.27174942	1,275,775.30
2E-F1	116,343,921.33	91,064,129.14	428,084.49	847,690.81	0.00	0.00	1,275,775.30	89,788,353.84	0.77174942	1,275,775.30
2E-F2	116,343,921.33	91,064,129.14	428,084.49	847,690.81	0.00	0.00	1,275,775.30	89,788,353.84	0.77174942	1,275,775.30
2E-F3	116,343,921.33	91,064,129.14	428,084.49	847,690.81	0.00	0.00	1,275,775.30	89,788,353.84	0.77174942	1,275,775.30
2E-F4	116,343,921.33	91,064,129.14	428,084.49	847,690.81	0.00	0.00	1,275,775.30	89,788,353.84	0.77174942	1,275,775.30
2E-F5	116,343,921.33	91,064,129.14	428,084.49	847,690.81	0.00	0.00	1,275,775.30	89,788,353.84	0.77174942	1,275,775.30
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	8,755,940,196.69	25,907,469.61	51,907,425.03	0.00	217,794.62	78,032,689.26	8,677,907,507.41	0.26579834	77,814,894.64

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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06-May-2024 11:39:53 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	235.31998988	0.58062498	1.17067064	0.00000000	0.00000000	1.75129561	233.56869427	0.23356869	1.75129561
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	565.42994410	7.35894897	14.57215470	0.00000000	0.00000000	21.93110367	543.49884044	0.54349884	21.93110367
2M-BH	152,904,167.33	565.42994406	7.35894894	14.57215463	0.00000000	0.00000000	21.93110357	543.49884042	0.54349884	21.93110357
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	521.80998140	2.45298299	4.85738490	0.00000000	0.00000000	7.31036789	514.49961351	0.51449961	7.31036789
2M-2H	458,712,502.00	521.80998134	2.45298298	4.85738488	0.00000000	0.00000000	7.31036786	514.49961346	0.51449961	7.31036786
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	983.88312756	0.00000000	0.00000000	0.00000000	1.44456159	1.44456159	982.43856596	0.98243857	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	565.42994410	7.35894897	14.57215470	0.00000000	0.00000000	21.93110367	543.49884044	0.54349884	21.93110367
2E-B2	58,171,960.67	565.42994410	7.35894897	14.57215470	0.00000000	0.00000000	21.93110367	543.49884044	0.54349884	21.93110367
2E-B3	58,171,960.67	565.42994410	7.35894897	14.57215470	0.00000000	0.00000000	21.93110367	543.49884044	0.54349884	21.93110367

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: 28-May-2024
 06-May-2024 11:39:53 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	565.42994410	7.35894897	14.57215470	0.00000000	0.00000000	21.93110367	543.49884044	0.54349884	21.93110367
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	282.71497208	3.67947448	7.28607735	0.00000000	0.00000000	10.96555183	271.74942024	0.27174942	10.96555183
2E-D2	116,343,921.33	282.71497208	3.67947448	7.28607735	0.00000000	0.00000000	10.96555183	271.74942024	0.27174942	10.96555183
2E-D3	116,343,921.33	282.71497208	3.67947448	7.28607735	0.00000000	0.00000000	10.96555183	271.74942024	0.27174942	10.96555183
2E-D4	116,343,921.33	282.71497208	3.67947448	7.28607735	0.00000000	0.00000000	10.96555183	271.74942024	0.27174942	10.96555183
2E-D5	116,343,921.33	282.71497208	3.67947448	7.28607735	0.00000000	0.00000000	10.96555183	271.74942024	0.27174942	10.96555183
2E-F1	116,343,921.33	782.71497212	3.67947448	7.28607735	0.00000000	0.00000000	10.96555183	771.74942028	0.77174942	10.96555183
2E-F2	116,343,921.33	782.71497212	3.67947448	7.28607735	0.00000000	0.00000000	10.96555183	771.74942028	0.77174942	10.96555183
2E-F3	116,343,921.33	782.71497212	3.67947448	7.28607735	0.00000000	0.00000000	10.96555183	771.74942028	0.77174942	10.96555183
2E-F4	116,343,921.33	782.71497212	3.67947448	7.28607735	0.00000000	0.00000000	10.96555183	771.74942028	0.77174942	10.96555183
2E-F5	116,343,921.33	782.71497212	3.67947448	7.28607735	0.00000000	0.00000000	10.96555183	771.74942028	0.77174942	10.96555183
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 28-May-2024
06-May-2024 11:39:54 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 %	6,811,945,002.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,761,249,227.31
2M-1	N/A	N/A	6.29450 %	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	8.29450 %	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	04/25/24 - 05/27/24	33	8.29450 %	32,892,168.47	250,088.75	0.00	0.00	0.00	0.00	250,088.75	0.00	31,616,393.17
2M-BH	N/A	N/A	0.00000 %	86,456,594.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	83,103,237.64
2M-2C	04/25/24 - 05/27/24	33	8.29450 %	58,171,960.67	442,298.38	0.00	0.00	0.00	0.00	442,298.38	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	04/25/24 - 05/27/24	33	8.29450 %	91,064,129.14	692,387.13	0.00	0.00	0.00	0.00	692,387.13	0.00	89,788,353.84
2M-2H	N/A	N/A	0.00000 %	239,360,762.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	236,007,404.97
2B-1	N/A	N/A	10.49450 %	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 %	148,338,743.69	0.00	0.00	0.00	0.00	0.00	0.00	0.00	148,120,949.07
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	04/25/24 - 05/27/24	33	2.25000 %	32,892,168.47	67,840.10	0.00	0.00	0.00	0.00	67,840.10	0.00	31,616,393.17
2B-I2	04/25/24 - 05/27/24	33	1.75000 %	32,892,168.47	52,764.52	0.00	0.00	0.00	0.00	52,764.52	0.00	31,616,393.17
2B-I3	04/25/24 - 05/27/24	33	1.25000 %	32,892,168.47	37,688.94	0.00	0.00	0.00	0.00	37,688.94	0.00	31,616,393.17
2B-I4	04/25/24 - 05/27/24	33	0.75000 %	32,892,168.47	22,613.37	0.00	0.00	0.00	0.00	22,613.37	0.00	31,616,393.17
2C-I1	04/25/24 - 05/27/24	33	2.25000 %	58,171,960.67	119,979.67	0.00	0.00	0.00	0.00	119,979.67	0.00	58,171,960.67
2C-I2	04/25/24 - 05/27/24	33	1.75000 %	58,171,960.67	93,317.52	0.00	0.00	0.00	0.00	93,317.52	0.00	58,171,960.67
2C-I3	04/25/24 - 05/27/24	33	1.25000 %	58,171,960.67	66,655.37	0.00	0.00	0.00	0.00	66,655.37	0.00	58,171,960.67
2C-I4	04/25/24 - 05/27/24	33	0.75000 %	58,171,960.67	39,993.22	0.00	0.00	0.00	0.00	39,993.22	0.00	58,171,960.67
2E-A1	N/A	N/A	6.04450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.54450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	7.04450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.54450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	04/25/24 - 05/27/24	33	6.04450 %	32,892,168.47	182,248.65	0.00	0.00	0.00	0.00	182,248.65	0.00	31,616,393.17
2E-B2	04/25/24 - 05/27/24	33	6.54450 %	32,892,168.47	197,324.23	0.00	0.00	0.00	0.00	197,324.23	0.00	31,616,393.17

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 28-May-2024
 06-May-2024 11:39:54 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	04/25/24 - 05/27/24	33	7.04450 %	32,892,168.47	212,399.81	0.00	0.00	0.00	0.00	212,399.81	0.00	31,616,393.17
2E-B4	04/25/24 - 05/27/24	33	7.54450 %	32,892,168.47	227,475.38	0.00	0.00	0.00	0.00	227,475.38	0.00	31,616,393.17
2E-C1	04/25/24 - 05/27/24	33	6.04450 %	58,171,960.67	322,318.71	0.00	0.00	0.00	0.00	322,318.71	0.00	58,171,960.67
2E-C2	04/25/24 - 05/27/24	33	6.54450 %	58,171,960.67	348,980.86	0.00	0.00	0.00	0.00	348,980.86	0.00	58,171,960.67
2E-C3	04/25/24 - 05/27/24	33	7.04450 %	58,171,960.67	375,643.01	0.00	0.00	0.00	0.00	375,643.01	0.00	58,171,960.67
2E-C4	04/25/24 - 05/27/24	33	7.54450 %	58,171,960.67	402,305.16	0.00	0.00	0.00	0.00	402,305.16	0.00	58,171,960.67
2E-D1	04/25/24 - 05/27/24	33	6.04450 %	32,892,168.47	182,248.65	0.00	0.00	0.00	0.00	182,248.65	0.00	31,616,393.17
2E-D2	04/25/24 - 05/27/24	33	6.54450 %	32,892,168.47	197,324.23	0.00	0.00	0.00	0.00	197,324.23	0.00	31,616,393.17
2E-D3	04/25/24 - 05/27/24	33	7.04450 %	32,892,168.47	212,399.81	0.00	0.00	0.00	0.00	212,399.81	0.00	31,616,393.17
2E-D4	04/25/24 - 05/27/24	33	7.54450 %	32,892,168.47	227,475.38	0.00	0.00	0.00	0.00	227,475.38	0.00	31,616,393.17
2E-D5	04/25/24 - 05/27/24	33	8.29450 %	32,892,168.47	250,088.75	0.00	0.00	0.00	0.00	250,088.75	0.00	31,616,393.17
2E-F1	04/25/24 - 05/27/24	33	6.04450 %	91,064,129.14	504,567.37	0.00	0.00	0.00	0.00	504,567.37	0.00	89,788,353.84
2E-F2	04/25/24 - 05/27/24	33	6.54450 %	91,064,129.14	546,305.09	0.00	0.00	0.00	0.00	546,305.09	0.00	89,788,353.84
2E-F3	04/25/24 - 05/27/24	33	7.04450 %	91,064,129.14	588,042.82	0.00	0.00	0.00	0.00	588,042.82	0.00	89,788,353.84
2E-F4	04/25/24 - 05/27/24	33	7.54450 %	91,064,129.14	629,780.55	0.00	0.00	0.00	0.00	629,780.55	0.00	89,788,353.84
2E-F5	04/25/24 - 05/27/24	33	8.29450 %	91,064,129.14	692,387.13	0.00	0.00	0.00	0.00	692,387.13	0.00	89,788,353.84
2X-1	04/25/24 - 05/27/24	33	2.25000 %	32,892,168.46	67,840.10	0.00	0.00	0.00	0.00	67,840.10	0.00	31,616,393.17
2X-2	04/25/24 - 05/27/24	33	1.75000 %	32,892,168.46	52,764.52	0.00	0.00	0.00	0.00	52,764.52	0.00	31,616,393.17
2X-3	04/25/24 - 05/27/24	33	1.25000 %	32,892,168.46	37,688.94	0.00	0.00	0.00	0.00	37,688.94	0.00	31,616,393.17
2X-4	04/25/24 - 05/27/24	33	0.75000 %	32,892,168.46	22,613.37	0.00	0.00	0.00	0.00	22,613.37	0.00	31,616,393.17
2Y-1	04/25/24 - 05/27/24	33	2.25000 %	91,064,129.13	187,819.77	0.00	0.00	0.00	0.00	187,819.77	0.00	89,788,353.83
2Y-2	04/25/24 - 05/27/24	33	1.75000 %	91,064,129.13	146,082.04	0.00	0.00	0.00	0.00	146,082.04	0.00	89,788,353.83
2Y-3	04/25/24 - 05/27/24	33	1.25000 %	91,064,129.13	104,344.31	0.00	0.00	0.00	0.00	104,344.31	0.00	89,788,353.83
2Y-4	04/25/24 - 05/27/24	33	0.75000 %	91,064,129.13	62,606.59	0.00	0.00	0.00	0.00	62,606.59	0.00	89,788,353.83
Totals					8,866,702.20	0.00	0.00	0.00	0.00	8,866,702.20	0.00	

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

Contact:
 Customer Service - CTSLink
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Credit-Linked Notes

Series 2017-C04



Distribution Date: 28-May-2024
 06-May-2024 11:39:54 AM

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 %	235.31998988	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	233.56869427
2M-1	257,814,000.00	6.29450 %	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	8.29450 %	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	8.29450 %	565.42994410	4.29912877	0.00000000	0.00000000	0.00000000	0.00000000	4.29912877	0.00000000	543.49884044
2M-BH	152,904,167.33	0.00000 %	565.42994406	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	543.49884042
2M-2C	58,171,960.67	8.29450 %	1000.00000000	7.60329160	0.00000000	0.00000000	0.00000000	0.00000000	7.60329160	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	8.29450 %	521.80998140	3.96747346	0.00000000	0.00000000	0.00000000	0.00000000	3.96747346	0.00000000	514.49961351
2M-2H	458,712,502.00	0.00000 %	521.80998134	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	514.49961346
2B-1	0.00	10.49450 %	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 %	983.88312756	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.43856596
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 %	565.42994410	1.16619930	0.00000000	0.00000000	0.00000000	0.00000000	1.16619930	0.00000000	543.49884044
2B-I2	0.00	1.75000 %	565.42994410	0.90704386	0.00000000	0.00000000	0.00000000	0.00000000	0.90704386	0.00000000	543.49884044
2B-I3	0.00	1.25000 %	565.42994410	0.64788843	0.00000000	0.00000000	0.00000000	0.00000000	0.64788843	0.00000000	543.49884044
2B-I4	0.00	0.75000 %	565.42994410	0.38873316	0.00000000	0.00000000	0.00000000	0.00000000	0.38873316	0.00000000	543.49884044
2C-I1	0.00	2.25000 %	1000.00000000	2.06250002	0.00000000	0.00000000	0.00000000	0.00000000	2.06250002	0.00000000	1000.00000000
2C-I2	0.00	1.75000 %	1000.00000000	1.60416666	0.00000000	0.00000000	0.00000000	0.00000000	1.60416666	0.00000000	1000.00000000
2C-I3	0.00	1.25000 %	1000.00000000	1.14583331	0.00000000	0.00000000	0.00000000	0.00000000	1.14583331	0.00000000	1000.00000000
2C-I4	0.00	0.75000 %	1000.00000000	0.68749995	0.00000000	0.00000000	0.00000000	0.00000000	0.68749995	0.00000000	1000.00000000
2E-A1	58,171,960.67	6.04450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	58,171,960.67	6.54450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	58,171,960.67	7.04450 %	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	7.54450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	58,171,960.67	6.04450 %	565.42994410	3.13292947	0.00000000	0.00000000	0.00000000	0.00000000	3.13292947	0.00000000	543.49884044
2E-B2	58,171,960.67	6.54450 %	565.42994410	3.39208491	0.00000000	0.00000000	0.00000000	0.00000000	3.39208491	0.00000000	543.49884044
2E-B3	58,171,960.67	7.04450 %	565.42994410	3.65124035	0.00000000	0.00000000	0.00000000	0.00000000	3.65124035	0.00000000	543.49884044
2E-B4	58,171,960.67	7.54450 %	565.42994410	3.91039562	0.00000000	0.00000000	0.00000000	0.00000000	3.91039562	0.00000000	543.49884044
2E-C1	58,171,960.67	6.04450 %	1000.00000000	5.54079158	0.00000000	0.00000000	0.00000000	0.00000000	5.54079158	0.00000000	1000.00000000
2E-C2	58,171,960.67	6.54450 %	1000.00000000	5.99912494	0.00000000	0.00000000	0.00000000	0.00000000	5.99912494	0.00000000	1000.00000000
2E-C3	58,171,960.67	7.04450 %	1000.00000000	6.45745830	0.00000000	0.00000000	0.00000000	0.00000000	6.45745830	0.00000000	1000.00000000
2E-C4	58,171,960.67	7.54450 %	1000.00000000	6.91579165	0.00000000	0.00000000	0.00000000	0.00000000	6.91579165	0.00000000	1000.00000000
2E-D1	116,343,921.33	6.04450 %	282.71497208	1.56646474	0.00000000	0.00000000	0.00000000	0.00000000	1.56646474	0.00000000	271.74942024
2E-D2	116,343,921.33	6.54450 %	282.71497208	1.69604246	0.00000000	0.00000000	0.00000000	0.00000000	1.69604246	0.00000000	271.74942024
2E-D3	116,343,921.33	7.04450 %	282.71497208	1.82562017	0.00000000	0.00000000	0.00000000	0.00000000	1.82562017	0.00000000	271.74942024
2E-D4	116,343,921.33	7.54450 %	282.71497208	1.95519781	0.00000000	0.00000000	0.00000000	0.00000000	1.95519781	0.00000000	271.74942024
2E-D5	116,343,921.33	8.29450 %	282.71497208	2.14956439	0.00000000	0.00000000	0.00000000	0.00000000	2.14956439	0.00000000	271.74942024
2E-F1	116,343,921.33	6.04450 %	782.71497212	4.33686061	0.00000000	0.00000000	0.00000000	0.00000000	4.33686061	0.00000000	771.74942028
2E-F2	116,343,921.33	6.54450 %	782.71497212	4.69560493	0.00000000	0.00000000	0.00000000	0.00000000	4.69560493	0.00000000	771.74942028
2E-F3	116,343,921.33	7.04450 %	782.71497212	5.05434932	0.00000000	0.00000000	0.00000000	0.00000000	5.05434932	0.00000000	771.74942028
2E-F4	116,343,921.33	7.54450 %	782.71497212	5.41309372	0.00000000	0.00000000	0.00000000	0.00000000	5.41309372	0.00000000	771.74942028
2E-F5	116,343,921.33	8.29450 %	782.71497212	5.95121019	0.00000000	0.00000000	0.00000000	0.00000000	5.95121019	0.00000000	771.74942028
2X-1	0.00	2.25000 %	282.71497199	0.58309965	0.00000000	0.00000000	0.00000000	0.00000000	0.58309965	0.00000000	271.74942024
2X-2	0.00	1.75000 %	282.71497199	0.45352193	0.00000000	0.00000000	0.00000000	0.00000000	0.45352193	0.00000000	271.74942024
2X-3	0.00	1.25000 %	282.71497199	0.32394421	0.00000000	0.00000000	0.00000000	0.00000000	0.32394421	0.00000000	271.74942024
2X-4	0.00	0.75000 %	282.71497199	0.19436658	0.00000000	0.00000000	0.00000000	0.00000000	0.19436658	0.00000000	271.74942024
2Y-1	0.00	2.25000 %	782.71497203	1.61434966	0.00000000	0.00000000	0.00000000	0.00000000	1.61434966	0.00000000	771.74942020
2Y-2	0.00	1.75000 %	782.71497203	1.25560526	0.00000000	0.00000000	0.00000000	0.00000000	1.25560526	0.00000000	771.74942020
2Y-3	0.00	1.25000 %	782.71497203	0.89686087	0.00000000	0.00000000	0.00000000	0.00000000	0.89686087	0.00000000	771.74942020
2Y-4	0.00	0.75000 %	782.71497203	0.53811655	0.00000000	0.00000000	0.00000000	0.00000000	0.53811655	0.00000000	771.74942020

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,205,123.71
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(217,794.62)
Total Deposits	1,987,329.09
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,968,162.43
Total Withdrawals (Pool Distribution Amount)	1,987,329.09
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	55,542,702.63
Total Principal Reduction Cumulative	22,767,797,978.75
Scheduled Principal Current	18,360,988.30
Scheduled Principal Cumulative	2,729,601,726.04
Unscheduled Principal Current	36,963,919.71
Unscheduled Principal Cumulative	20,035,548,537.82
Senior Reduction Amount	50,695,775.58
Subordinate Reduction Amount	4,629,132.43
Calculated Tranche Write-down Amount	217,794.62
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	83,057.98
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	41688
Period Reference Pool Removal Loan Count	206
Period Ending Loan Count	41482
UPB at Origination	30,478,692,000.00
UPB at Issuance	30,153,732,576.94
UPB Actual Current	7,385,934,598.19
Period PIF Loan Count Current	201
PIF Loan Count Cumulative	83685
Period PIF Loan UPB Current	31,618,570.07
PIF Loan UPB Cumulative	19,418,552,495.49
Period Partial Prepayment Amount	4,861,350.94
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	823,375.25
Credit Event Amount Cumulative	43,493,316.19
Total Active Modified Loan Count	1044
Total Active Modified Loan UPB	245,893,651.90
Adjusted SOFR	5.444500%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.540224%
Subordinate Percentage	8.459776%
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 %	6.860000 %	6.900000 %
2M-2C	0.00	0.00	1.000000 %	4.020000 %	4.050000 %
2M-2	0.00	0.00	1.000000 %	4.020000 %	4.050000 %
2M-2H	0.00	0.00	1.000000 %	4.020000 %	4.050000 %
2B-1	0.00	0.00	0.500000 %	1.990000 %	2.010000 %
2B-1H	0.00	0.00	0.500000 %	1.990000 %	2.010000 %
2B-2H	217,794.62	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	484	91,090,605.50	1.166771 %	1.233298 %
60 Days	157	30,820,967.87	0.378477 %	0.417293 %
90 Days	53	8,837,584.10	0.127766 %	0.119654 %
120 Days	37	7,496,078.43	0.089195 %	0.101491 %
150 Days	21	3,399,751.30	0.050624 %	0.046030 %
180+ Days	184	41,240,633.88	0.443566 %	0.558367 %
Totals	936	182,885,621.08	2.256400 %	2.476134 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	477	121,921,404.37	83,057.98	0.068124

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041310211	118,688.33	25.66	0.021620
Summary	0041310237	162,617.62	123.56	0.075982
Summary	0041310658	154,311.43	2.88	0.001866
Summary	0041311044	405,362.14	1.58	0.000390
Summary	0041311305	321,225.33	100.38	0.031249
Summary	0041311377	255,541.29	79.86	0.031251
Summary	0041311570	168,849.53	105.53	0.062499
Summary	0041311810	257,231.21	14.37	0.005586
Summary	0041311895	104,133.21	96.76	0.092919
Summary	0041311907	266,980.25	139.05	0.052083
Summary	0041311964	245,158.46	76.27	0.031110
Summary	0041311973	249,778.14	286.20	0.114582
Summary	0041312034	210,531.69	175.44	0.083332
Summary	0041312782	277,343.96	611.95	0.220647
Summary	0041312993	105,630.10	77.02	0.072915
Summary	0041313131	201,257.24	104.82	0.052083
Summary	0041313719	225,302.11	209.34	0.092915
Summary	0041314953	235,902.22	196.59	0.083335
Summary	0041315158	331,356.35	138.07	0.041668
Summary	0041315654	378,892.38	157.87	0.041666
Summary	0041315738	435,378.12	770.98	0.177083
Summary	0041316027	171,624.95	125.14	0.072915
Summary	0041316197	170,491.12	17.76	0.010417
Summary	0041317422	273,673.99	114.03	0.041666
Summary	0041317769	459,482.04	382.90	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041317974	41,657.82	30.38	0.072927
Summary	0041318301	244,982.81	137.97	0.056318
Summary	0041318729	494,291.22	514.89	0.104167
Summary	0041318753	413,085.03	387.27	0.093751
Summary	0041318809	121,154.29	24.16	0.019942
Summary	0041318964	107,359.98	33.55	0.031250
Summary	0041319106	214,197.48	49.94	0.023315
Summary	0041319424	398,413.16	98.54	0.024733
Summary	0041319588	308,729.40	192.96	0.062501
Summary	0041320257	155,929.81	64.97	0.041666
Summary	0041320437	117,543.83	94.98	0.080804
Summary	0041320526	96,035.21	117.05	0.121882
Summary	0041321600	385,200.81	240.75	0.062500
Summary	0041321669	326,709.21	544.52	0.166668
Summary	0041322045	202,017.70	42.09	0.020835
Summary	0041322080	102,116.15	63.82	0.062497
Summary	0041322223	133,727.33	69.65	0.052084
Summary	0041322280	127,351.95	39.80	0.031252
Summary	0041322567	91,575.75	111.13	0.121353
Summary	0041323204	236,117.06	122.98	0.052084
Summary	0041323237	284,977.54	207.80	0.072918
Summary	0041323361	332,208.33	173.03	0.052085
Summary	0041324386	275,915.29	334.05	0.121070
Summary	0041324434	217,149.04	67.86	0.031250
Summary	0041324762	245,012.29	127.61	0.052083
Summary	0041325311	237,366.69	33.86	0.014265
Summary	0041325604	241,896.72	57.91	0.023940
Summary	0041326476	145,548.97	106.13	0.072917
Summary	0041326610	289,999.02	241.67	0.083335
Summary	0041326871	159,814.62	5.49	0.003435
Summary	0041326922	411,105.59	90.41	0.021992
Summary	0041327084	192,196.36	30.13	0.015677
Summary	0041327201	189,568.88	78.99	0.041668
Summary	0041327533	98,725.10	71.99	0.072920

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041327876	84,263.93	150.12	0.178155
Summary	0041328020	654,748.26	760.40	0.116136
Summary	0041328374	148,937.75	39.52	0.026535
Summary	0041328393	186,929.85	52.78	0.028235
Summary	0041328417	309,034.14	29.62	0.009585
Summary	0041329027	381,320.66	595.81	0.156249
Summary	0041329151	154,431.85	64.35	0.041669
Summary	0041329688	156,294.28	123.32	0.078902
Summary	0041329779	64,872.00	67.58	0.104174
Summary	0041329819	303,038.64	157.83	0.052082
Summary	0041330092	495,304.52	918.87	0.185516
Summary	0041330135	200,401.33	88.63	0.044226
Summary	0041330732	193,021.03	110.63	0.057315
Summary	0041331110	312,975.80	290.81	0.092918
Summary	0041331128	151,903.27	22.75	0.014977
Summary	0041331133	224,948.75	7.76	0.003450
Summary	0041331163	245,185.97	260.05	0.106062
Summary	0041331290	237,612.17	123.76	0.052085
Summary	0041331431	399,659.73	208.16	0.052084
Summary	0041331714	344,424.26	107.63	0.031249
Summary	0041331822	308,859.55	32.17	0.010416
Summary	0041331966	131,954.52	164.94	0.124998
Summary	0041332075	347,281.87	180.88	0.052084
Summary	0041332491	141,484.61	117.90	0.083331
Summary	0041332554	177,342.32	62.60	0.035299
Summary	0041333331	374,112.68	40.45	0.010812
Summary	0041333640	252,906.44	131.72	0.052083
Summary	0041333842	381,565.29	357.72	0.093751
Summary	0041335204	524,617.01	274.99	0.052417
Summary	0041335255	309,875.98	78.77	0.025420
Summary	0041335658	217,140.91	213.62	0.098379
Summary	0041335730	77,139.09	64.28	0.083330
Summary	0041335864	264,701.10	248.16	0.093751
Summary	0041336416	171,505.30	133.20	0.077665

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

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041336621	203,986.52	127.49	0.062499
Summary	0041336660	162,472.79	67.70	0.041669
Summary	0041336974	286,931.26	59.78	0.020834
Summary	0041336997	332,128.90	45.07	0.013570
Summary	0041337442	307,029.65	191.89	0.062499
Summary	0041337605	247,315.27	128.81	0.052083
Summary	0041338167	202,006.25	147.30	0.072919
Summary	0041338721	431,472.98	224.73	0.052084
Summary	0041338846	195,329.14	142.43	0.072918
Summary	0041338932	375,302.89	156.38	0.041668
Summary	0041338999	405,360.57	503.75	0.124272
Summary	0041339052	238,287.89	148.93	0.062500
Summary	0041339871	362,131.29	377.22	0.104167
Summary	0041341246	113,655.38	17.81	0.015670
Summary	0041341459	210,811.77	409.26	0.194135
Summary	0041341535	220,481.12	413.40	0.187499
Summary	0041341656	161,893.01	116.70	0.072085
Summary	0041341738	315,575.05	327.37	0.103738
Summary	0041341803	418,473.54	386.30	0.092312
Summary	0041341936	291,169.13	363.96	0.125000
Summary	0041341987	301,452.34	342.69	0.113680
Summary	0041342007	218,068.68	209.07	0.095873
Summary	0041342042	249,697.74	69.56	0.027858
Summary	0041342475	413,100.74	387.28	0.093750
Summary	0041342993	285,149.02	178.22	0.062501
Summary	0041343068	208,813.81	239.27	0.114585
Summary	0041343089	398,031.41	877.57	0.220478
Summary	0041343422	228,045.44	166.28	0.072915
Summary	0041343527	501,530.35	417.94	0.083333
Summary	0041344288	115,858.11	120.92	0.104369
Summary	0041344507	110,294.13	91.91	0.083332
Summary	0041344652	504,658.98	229.31	0.045439
Summary	0041345268	511,812.93	333.57	0.065174
Summary	0041345352	74,758.11	38.94	0.052088

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041345384	70,438.51	22.01	0.031247
Summary	0041345401	52,374.81	81.48	0.155571
Summary	0041345627	212,000.55	88.33	0.041665
Summary	0041345652	341,983.82	249.36	0.072916
Summary	0041346589	241,220.77	75.38	0.031249
Summary	0041347046	238,115.22	74.41	0.031250
Summary	0041347237	264,253.93	38.41	0.014535
Summary	0041347536	196,062.62	40.85	0.020835
Summary	0041348143	254,849.99	1.25	0.000490
Summary	0041348195	170,136.24	70.89	0.041667
Summary	0041349189	247,642.28	206.37	0.083334
Summary	0041349937	523,863.48	491.12	0.093750
Summary	0041350483	250,428.18	41.74	0.016667
Summary	0041350529	405,614.97	100.10	0.024679
Summary	0041350619	110,731.84	133.80	0.120832
Summary	0041351154	261,244.90	217.70	0.083332
Summary	0041351183	376,293.92	44.98	0.011953
Summary	0041351277	137,478.25	7.70	0.005601
Summary	0041351312	306,944.65	71.29	0.023226
Summary	0041351752	104,169.98	65.11	0.062504
Summary	0041351804	118,871.53	61.91	0.052081
Summary	0041351889	266,779.59	166.74	0.062501
Summary	0041351910	277,314.90	231.10	0.083335
Summary	0041352020	376,009.71	163.91	0.043592
Summary	0041352208	129,703.20	100.86	0.077762
Summary	0041352877	474,994.33	485.41	0.102193
Summary	0041353063	145,859.07	203.14	0.139271
Summary	0041353494	176,223.08	178.63	0.101366
Summary	0041354123	147,916.35	54.51	0.036852
Summary	0041354229	166,789.19	215.40	0.129145
Summary	0041354489	415,577.68	127.17	0.030601
Summary	0041355538	342,262.27	539.02	0.157487
Summary	0041355761	404,073.41	281.81	0.069742
Summary	0041355884	194,584.35	52.29	0.026873

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041355898	208,499.77	150.29	0.072082
Summary	0041356291	287,597.19	389.45	0.135415
Summary	0041356575	210,214.11	109.49	0.052085
Summary	0041356824	341,852.44	30.76	0.008998
Summary	0041357552	253,576.86	132.07	0.052083
Summary	0041357586	333,140.57	170.73	0.051249
Summary	0041357821	131,257.32	95.71	0.072918
Summary	0041357914	349,706.35	364.28	0.104167
Summary	0041357942	120,872.10	193.90	0.160417
Summary	0041357997	293,244.46	61.09	0.020832
Summary	0041358076	366,396.72	114.50	0.031250
Summary	0041358347	107,325.81	18.63	0.017358
Summary	0041358379	226,623.89	322.62	0.142359
Summary	0041358415	339,496.12	282.91	0.083332
Summary	0041358455	180,134.21	127.99	0.071053
Summary	0041358529	467,041.32	145.95	0.031250
Summary	0041358923	422,485.66	96.14	0.022756
Summary	0041359409	403,517.79	125.08	0.030997
Summary	0041360019	215,994.63	62.29	0.028839
Summary	0041360198	276,401.72	42.52	0.015383
Summary	0041360217	205,187.02	170.99	0.083334
Summary	0041360218	114,810.39	11.96	0.010417
Summary	0041360721	265,442.58	81.29	0.030624
Summary	0041360725	154,212.44	128.51	0.083333
Summary	0041361098	100,364.65	33.78	0.033657
Summary	0041361329	202,075.99	199.25	0.098602
Summary	0041361389	416,428.36	478.05	0.114798
Summary	0041361768	260,243.42	54.22	0.020834
Summary	0041361900	504,928.78	315.58	0.062500
Summary	0041361933	386,383.90	321.99	0.083334
Summary	0041361992	578,138.20	233.51	0.040390
Summary	0041362225	104,890.87	174.82	0.166668
Summary	0041362625	356,270.57	77.19	0.021666
Summary	0041362920	296,859.51	187.68	0.063222

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041363001	155,329.98	163.83	0.105472
Summary	0041363155	189,844.18	167.04	0.087988
Summary	0041363187	219,207.37	114.17	0.052083
Summary	0041363203	129,456.46	44.76	0.034575
Summary	0041363430	414,365.59	323.87	0.078160
Summary	0041363472	366,072.29	190.66	0.052083
Summary	0041363571	314,468.90	327.57	0.104166
Summary	0041363578	308,191.78	112.38	0.036464
Summary	0041363896	189,122.36	118.20	0.062499
Summary	0041364255	156,769.42	46.98	0.029968
Summary	0041364586	172,112.79	143.43	0.083335
Summary	0041364620	244,510.72	218.26	0.089264
Summary	0041364649	169,812.16	229.95	0.135414
Summary	0041364656	172,583.51	233.71	0.135418
Summary	0041364680	118,813.11	12.38	0.010420
Summary	0041365269	259,599.34	135.21	0.052084
Summary	0041365504	227,992.19	5.70	0.002500
Summary	0041365514	245,734.28	127.99	0.052085
Summary	0041365517	300,409.50	156.46	0.052082
Summary	0041365932	186,605.60	148.47	0.079564
Summary	0041366093	198,753.32	103.52	0.052085
Summary	0041366119	381,535.60	815.84	0.213831
Summary	0041366120	311,800.65	483.42	0.155041
Summary	0041366647	312,595.17	83.42	0.026686
Summary	0041366808	306,140.65	223.23	0.072917
Summary	0041366893	301,261.03	156.91	0.052084
Summary	0041367014	480,572.20	149.34	0.031075
Summary	0041367471	240,139.70	11.64	0.004847
Summary	0041367765	177,881.38	0.86	0.000483
Summary	0041367835	226,544.21	119.45	0.052727
Summary	0041368109	223,432.98	46.55	0.020834
Summary	0041369224	340,344.48	245.33	0.072083
Summary	0041370239	74,644.08	147.83	0.198047
Summary	0041370896	177,411.17	92.40	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041370931	157,410.74	131.18	0.083336
Summary	0041371090	265,463.03	193.57	0.072918
Summary	0041371172	261,179.63	353.68	0.135416
Summary	0041371185	281,096.51	314.38	0.111841
Summary	0041371203	370,631.74	424.68	0.114583
Summary	0041371525	200,201.72	166.83	0.083331
Summary	0041371560	308,976.21	257.48	0.083333
Summary	0041372248	237,180.64	197.65	0.083333
Summary	0041372597	394,115.07	82.11	0.020834
Summary	0041372633	254,610.49	53.04	0.020832
Summary	0041372679	371,773.00	43.16	0.011609
Summary	0041372703	308,214.86	288.95	0.093750
Summary	0041373408	362,797.27	604.66	0.166666
Summary	0041373410	141,559.77	235.93	0.166665
Summary	0041373419	336,982.18	386.13	0.114585
Summary	0041373478	214,313.07	66.97	0.031249
Summary	0041373569	391,824.13	163.26	0.041667
Summary	0041373645	252,600.81	157.88	0.062502
Summary	0041373876	257,282.02	80.40	0.031250
Summary	0041374223	260,154.92	11.99	0.004609
Summary	0041374523	195,296.69	101.72	0.052085
Summary	0041374530	370,234.38	192.83	0.052083
Summary	0041374859	410,299.00	162.02	0.039488
Summary	0041375142	166,311.93	312.37	0.187822
Summary	0041375171	171,488.68	55.83	0.032556
Summary	0041375237	92,079.54	37.60	0.040834
Summary	0041375251	338,668.57	65.89	0.019456
Summary	0041375255	418,637.23	348.86	0.083332
Summary	0041375328	111,172.96	105.60	0.094987
Summary	0041375446	263,837.51	0.77	0.000292
Summary	0041375784	256,279.62	28.34	0.011058
Summary	0041375807	476,845.28	441.24	0.092533
Summary	0041376403	245,995.58	28.41	0.011549
Summary	0041376446	384,916.92	200.48	0.052084

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041376465	303,387.68	221.22	0.072917
Summary	0041378273	57,787.16	72.23	0.124993
Summary	0041378801	443,474.76	92.39	0.020833
Summary	0041378814	321,653.14	76.90	0.023908
Summary	0041378822	335,262.81	314.03	0.093667
Summary	0041378835	227,884.90	261.12	0.114584
Summary	0041378922	128,596.89	112.62	0.087576
Summary	0041378930	146,566.64	138.80	0.094701
Summary	0041379013	165,978.45	138.32	0.083336
Summary	0041379055	400,773.34	361.43	0.090183
Summary	0041379225	169,284.73	70.54	0.041669
Summary	0041379292	314,408.17	625.01	0.198789
Summary	0041379340	289,838.85	30.19	0.010416
Summary	0041379392	210,788.63	175.66	0.083335
Summary	0041379413	356,581.37	139.91	0.039236
Summary	0041379418	434,138.12	229.67	0.052903
Summary	0041379686	382,033.81	270.87	0.070902
Summary	0041379698	145,235.30	54.82	0.037746
Summary	0041379932	286,918.72	43.17	0.015046
Summary	0041379995	133,343.31	29.04	0.021778
Summary	0041380007	239,222.29	18.85	0.007880
Summary	0041380034	348,663.58	309.61	0.088799
Summary	0041380045	282,626.60	71.47	0.025288
Summary	0041380318	196,006.20	163.34	0.083334
Summary	0041380417	145,900.90	121.58	0.083331
Summary	0041380450	156,070.84	5.62	0.003601
Summary	0041380667	424,467.20	93.58	0.022046
Summary	0041380768	124,767.55	90.98	0.072920
Summary	0041380871	255,899.27	11.76	0.004596
Summary	0041380927	150,524.54	78.40	0.052085
Summary	0041381388	401,874.03	460.48	0.114583
Summary	0041381585	175,242.61	50.66	0.028908
Summary	0041381605	225,809.94	164.65	0.072915
Summary	0041381663	269,780.36	257.04	0.095278

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041381745	220,009.87	57.63	0.026194
Summary	0041381871	413,755.32	462.36	0.111747
Summary	0041382039	261,452.50	81.57	0.031199
Summary	0041382077	248,075.99	310.09	0.124998
Summary	0041382556	278,994.01	49.37	0.017696
Summary	0041383051	143,067.03	76.64	0.053569
Summary	0041383087	247,006.69	230.97	0.093508
Summary	0041383138	110,794.81	121.65	0.109798
Summary	0041383274	111,481.01	157.41	0.141199
Summary	0041383506	325,737.96	119.90	0.036809
Summary	0041383706	110,564.45	118.72	0.107376
Summary	0041384031	160,059.92	58.47	0.036530
Summary	0041384144	135,055.07	121.35	0.089852
Summary	0041384500	100,965.17	105.65	0.104640
Summary	0041384561	251,641.52	193.70	0.076975
Summary	0041386738	339,592.34	676.96	0.199345
Summary	0041387034	347,913.87	309.99	0.089100
Summary	0041387461	118,590.16	33.94	0.028620
Summary	0041389120	423,438.22	324.16	0.076554
Summary	0041389300	226,867.13	70.90	0.031252
Summary	0041389398	354,019.32	221.26	0.062499
Summary	0041389490	301,537.15	151.88	0.050369
Summary	0041390134	264,102.62	110.04	0.041666
Summary	0041390139	124,766.82	27.23	0.021825
Summary	0041390199	129,746.79	0.79	0.000609
Summary	0041390623	115,518.40	60.17	0.052087
Summary	0041391463	167,100.58	37.62	0.022513
Summary	0041391947	203,358.54	148.28	0.072916
Summary	0041392017	143,533.81	59.81	0.041670
Summary	0041392224	161,542.56	109.26	0.067635
Summary	0041392290	162,247.78	101.40	0.062497
Summary	0041392467	143,598.28	119.67	0.083337
Summary	0041392675	440,468.95	72.85	0.016539
Summary	0041392765	233,026.16	169.91	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041392915	95,552.29	85.77	0.089762
Summary	0041393467	247,661.62	206.38	0.083331
Summary	0041393489	299,367.42	327.98	0.109558
Summary	0041393891	212,104.97	66.28	0.031249
Summary	0041393900	166,508.43	149.82	0.089977
Summary	0041394095	171,962.02	50.62	0.029437
Summary	0041394151	624,480.48	780.60	0.125000
Summary	0041394800	380,112.71	554.33	0.145833
Summary	0041394888	174,351.55	12.74	0.007307
Summary	0041394970	212,138.68	243.08	0.114585
Summary	0041395029	443,745.26	181.71	0.040949
Summary	0041395159	73,789.67	30.75	0.041672
Summary	0041395520	360,054.78	205.01	0.056939
Summary	0041395585	107,059.97	43.19	0.040342
Summary	0041396092	63,978.94	42.74	0.066803
Summary	0041396318	166,068.21	86.49	0.052081
Summary	0041396377	149,845.18	109.26	0.072915
Summary	0041396575	475,710.65	391.02	0.082197
Summary	0041396831	185,742.53	198.08	0.106642
Summary	0041397074	133,495.88	73.54	0.055088
Summary	0041397182	323,003.15	269.17	0.083334
Summary	0041397870	211,505.75	191.63	0.090603
Summary	0041398182	176,871.62	38.55	0.021795
Summary	0041398306	311,854.91	134.59	0.043158
Summary	0041398541	442,000.40	85.30	0.019299
Summary	0041398830	238,720.65	49.73	0.020832
Summary	0041399766	255,891.84	106.62	0.041666
Summary	0041400156	318,308.87	280.03	0.087974
Summary	0041400854	178,952.37	205.05	0.114584
Summary	0041400884	254,557.81	159.10	0.062501
Summary	0041401192	663,956.32	899.11	0.135417
Summary	0041401603	257,330.50	13.96	0.005425
Summary	0041401835	86,033.63	89.62	0.104169
Summary	0041402859	190,569.87	138.96	0.072918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041402971	606,929.71	608.46	0.100252
Summary	0041403138	326,481.90	204.05	0.062500
Summary	0041403561	166,000.21	86.46	0.052084
Summary	0041403896	275,771.62	55.67	0.020187
Summary	0041403984	104,608.51	32.69	0.031250
Summary	0041404465	177,605.27	37.00	0.020833
Summary	0041404716	49,179.88	12.40	0.025214
Summary	0041404931	146,785.28	39.16	0.026678
Summary	0041404994	303,236.25	315.87	0.104166
Summary	0041405175	407,115.89	339.26	0.083333
Summary	0041405441	294,579.28	398.91	0.135417
Summary	0041405479	273,652.34	171.03	0.062499
Summary	0041405709	254,834.35	318.54	0.124999
Summary	0041406957	205,070.25	13.44	0.006554
Summary	0041407016	142,794.95	16.26	0.011387
Summary	0041407847	388,556.23	445.22	0.114583
Summary	0041408004	317,361.09	468.40	0.147592
Summary	0041408525	173,415.67	24.89	0.014353
Summary	0041408961	274,143.59	342.68	0.125000
Summary	0041408963	357,503.89	558.60	0.156250
Summary	0041409123	415,113.20	43.24	0.010416
Summary	0041409362	301,059.36	71.68	0.023809
Summary	0041409553	475,419.12	643.80	0.135417
Summary	0041409573	214,100.91	165.75	0.077417
Summary	0041409899	249,392.93	129.89	0.052082
Summary	0041410407	339,316.23	70.69	0.020833
Summary	0041410517	308,393.38	289.12	0.093750
Summary	0041410819	129,002.61	13.44	0.010418
Summary	0041411292	401,616.10	292.85	0.072918
Summary	0041411406	95,978.41	13.75	0.014326
Summary	0041411436	203,014.69	190.33	0.093752
Summary	0041411491	83,930.99	13.79	0.016430
Summary	0041411697	414,501.92	734.01	0.177082
Summary	0041412050	438,094.02	352.64	0.080494

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Connecticut Avenue Securities

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041412664	102,962.07	99.71	0.096841
Summary	0041412795	337,593.42	211.00	0.062501
Summary	0041413804	260,103.72	54.19	0.020834
Summary	0041414025	377,404.84	524.92	0.139087
Summary	0041414054	104,932.95	54.65	0.052081
Summary	0041415058	78,905.77	32.88	0.041670
Summary	0041416262	339,644.20	176.90	0.052084
Summary	0041416340	278,663.54	145.14	0.052084
Summary	0041416469	509,924.94	48.40	0.009492
Summary	0041416617	393,087.01	436.55	0.111057
Summary	0041417084	413,880.30	215.56	0.052083
Summary	0041417137	207,470.42	24.94	0.012021
Summary	0041417139	474,030.15	296.27	0.062500
Summary	0041417282	510,038.74	425.03	0.083333
Summary	0041417293	221,236.45	196.36	0.088756
Summary	0041417453	327,638.33	204.77	0.062499
Summary	0041417857	93,246.32	97.13	0.104165
Summary	0041418336	542,741.93	83.81	0.015442
Summary	0041418822	205,813.39	218.59	0.106208
Summary	0041419022	175,954.02	71.64	0.040715
Summary	0041419091	344,739.16	281.41	0.081630
Summary	0041419616	396,717.52	253.62	0.063930
Summary	0041419785	168,686.22	123.00	0.072916
Summary	0041419870	335,246.83	628.59	0.187501
Summary	0041420273	167,651.29	87.32	0.052084
Summary	0041420908	226,693.09	236.14	0.104167
Summary	0041420962	331,171.74	305.52	0.092254
Summary	0041421007	272,829.48	142.10	0.052084
Summary	0041421565	136,904.97	40.54	0.029612
Summary	0041421808	245,576.98	113.74	0.046315
Summary	0041421950	133,731.34	48.72	0.036431
Summary	0041422165	118,715.43	11.78	0.009923
Summary	0041422531	174,389.51	229.52	0.131613
Summary	0041423287	296,028.78	246.69	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041423292	229,113.59	212.88	0.092915
Summary	0041423374	293,170.39	152.69	0.052082
Summary	0041423449	264,083.42	110.03	0.041665
Summary	0041423669	274,451.24	112.00	0.040809
Summary	0041423813	302,781.96	252.32	0.083334
Summary	0041424064	53,170.35	41.31	0.077694
Summary	0041424747	161,467.73	235.47	0.145831
Summary	0041425221	173,679.73	235.19	0.135416
Summary	0041425767	278,427.22	115.89	0.041623
Summary	0041425814	124,272.67	21.99	0.017695
Summary	0041425827	118,651.53	49.44	0.041668
Summary	0041425858	148,932.64	31.63	0.021238
Summary	0041425866	120,520.08	62.77	0.052083
Summary	0041426280	361,705.18	121.28	0.033530
Summary	0041426320	129,932.34	135.35	0.104170
Summary	0041426351	125,533.33	91.53	0.072913
Summary	0041426766	595,011.96	495.84	0.083333
Summary	0041427099	134,865.28	201.77	0.149609
Summary	0041427828	280,203.24	19.77	0.007056
Summary	0041428420	170,249.16	70.94	0.041668
Summary	0041428437	329,553.51	102.99	0.031251
Summary	0041428526	227,542.43	213.32	0.093750
Summary	0041428582	269,553.03	2.21	0.000820
Summary	0041428618	330,021.53	137.51	0.041667
Summary	0041429794	258,006.08	241.88	0.093750
Summary	0041429889	193,786.27	20.31	0.010481
Summary	0041429945	381,251.06	24.20	0.006348
Summary	0041429974	168,002.82	47.88	0.028500
Summary	0041430054	155,992.65	113.74	0.072914
Summary	0041430071	301,005.10	313.55	0.104168
Summary	0041430761	182,496.72	38.02	0.020833
Summary	0041430858	436,509.83	684.01	0.156700
Summary	0041431296	246,136.64	76.92	0.031251
Summary	0041432453	318,493.90	136.23	0.042773

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 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041432722	234,894.32	96.85	0.041231
Summary	0041433197	413,210.20	430.43	0.104167
Summary	0041433508	135,757.75	65.75	0.048432
Summary	0041433541	284,851.58	385.74	0.135418
Summary	0041434149	99,641.97	62.28	0.062504
Summary	0041434169	337,506.40	75.09	0.022248
Summary	0041434865	305,375.98	286.29	0.093750
Summary	0041434890	196,123.83	234.85	0.119746
Summary	0041435155	123,396.17	15.56	0.012610
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
5	823,375.25	166,864.17	20.266

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041320200	137,434.07	14,082.93	10.247
0041321728	228,097.01	43,220.20	18.948
0041355263	115,473.44	66,174.23	57.307
0041375180	66,601.82	(315.09)	(0.473)
0041402554	275,768.91	43,701.90	15.847

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	591,904.27	50,930.45	83,532.32	14.112

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0041335955	75,916.18	21,825.41	10,803.00	14.230
0041350255	75,296.20	2,104.43	2,208.85	2.934
0041379128	107,092.40	26,983.82	(5,509.10)	(5.144)
0041413984	333,599.49	16.79	76,029.57	22.791

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
236	43,493,316.19	2,647,714.89	6.088

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)
0041320200	137,434.07	14,082.93	10.247
0041320511	162,948.66	4,586.02	2.814
0041320576	108,566.56	17,061.70	15.715

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041320808	51,816.45	6,412.07	12.375
0041320856	56,856.81	26,954.87	47.408
0041320950	256,431.12	3,321.60	1.295
0041321018	288,903.35	(3,178.62)	(1.100)
0041321156	303,785.07	41,717.41	13.733
0041321728	228,097.01	43,220.20	18.948
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
0041323418	319,885.38	26,102.14	8.160
0041324171	220,279.67	(3,289.81)	(1.493)
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)

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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041332243	232,608.57	24,335.44	10.462
0041332630	244,108.48	23,579.30	9.659
0041334079	71,740.57	4,561.94	6.359
0041334108	67,811.51	(6,681.33)	(9.853)
0041334452	306,416.65	6,493.05	2.119
0041334693	88,057.48	(7,761.42)	(8.814)
0041335415	200,922.90	6,124.63	3.048
0041335955	75,916.18	10,803.00	14.230
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	2,208.85	2.934
0041351885	227,247.60	(961.74)	(0.423)
0041351904	366,422.53	(3,982.39)	(1.087)
0041352804	285,701.53	5,284.09	1.850
0041353001	189,162.72	(3,787.41)	(2.002)
0041353496	146,093.59	33,508.87	22.937
0041355234	232,295.71	(33,650.24)	(14.486)
0041355263	115,473.44	66,174.23	57.307
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
0041363312	145,384.65	8,789.92	6.046
0041363554	53,060.67	6,029.84	11.364
0041364311	215,019.69	(13,029.30)	(6.060)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041365345	100,537.56	66,805.91	66.449
0041365417	91,804.61	28,380.58	30.914
0041365680	85,652.29	31,027.83	36.225
0041365914	170,289.74	3,822.65	2.245
0041365964	182,872.63	(15,826.09)	(8.654)
0041366343	228,752.79	6,108.38	2.670
0041366427	72,394.32	(39,563.83)	(54.650)
0041367775	481,193.64	100,363.20	20.857
0041368099	312,273.85	(16,982.09)	(5.438)
0041368395	212,247.46	40,030.55	18.860
0041368977	232,504.52	(2,874.28)	(1.236)
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
0041370461	157,647.20	(7,513.70)	(4.766)
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
0041375180	66,601.82	(315.09)	(0.473)
0041375439	207,782.32	8,147.96	3.921
0041376485	189,193.45	(4,118.91)	(2.177)
0041376592	98,534.85	(35,436.09)	(35.963)
0041376628	284,539.15	7,042.36	2.475
0041376707	140,572.64	107,350.87	76.367
0041377789	140,739.42	13,874.16	9.858
0041379128	107,092.40	(5,509.10)	(5.144)

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Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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)

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 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: 28-May-2024
 06-May-2024 11:39:54 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041400153	306,460.22	6,883.73	2.246
0041400233	356,815.45	(780.07)	(0.219)
0041400284	154,771.07	(19,858.39)	(12.831)
0041400385	125,018.57	(1,579.03)	(1.263)
0041402026	307,190.71	2,279.89	0.742
0041402554	275,768.91	43,701.90	15.847
0041402727	153,629.15	22,473.36	14.628
0041402742	179,297.95	(17,118.26)	(9.547)
0041403051	182,678.25	1,524.96	0.835
0041403145	203,622.41	(11,481.70)	(5.639)
0041404265	58,550.24	26,191.17	44.733
0041405233	144,622.43	1,160.94	0.803
0041405403	106,846.79	(5,416.93)	(5.070)
0041406289	140,720.17	2,562.51	1.821
0041406819	163,940.00	78,287.65	47.754
0041406877	222,613.70	1,380.66	0.620
0041407488	54,623.11	16,439.32	30.096
0041407561	337,370.19	13,571.72	4.023
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
0041413984	333,599.49	76,029.57	22.791

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	5,139.50	5.332
0041418307	79,833.78	17,521.64	21.948
0041418394	115,028.06	(3,670.91)	(3.191)
0041419882	114,310.55	19,197.71	16.794
0041419884	393,889.59	32,010.37	8.127
0041420279	165,402.05	4,631.81	2.800
0041420282	36,075.13	14,774.61	40.955
0041420926	114,604.36	(4,184.78)	(3.652)
0041421798	103,779.07	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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



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 06-May-2024 11:39:54 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0041435386	389,385.67	38,934.79	9.999

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 28-May-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	9	1,415,279.52	217,794.62	0.003 %	0	0.00	0.00	0.000 %	9	1,415,279.52	217,794.62	0.003 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0041320200	157,000.00	3.625 %	SC	95.00	360	137,434.07	04/30/2024	14,082.93	14,082.93
Summary	0041321728	209,000.00	3.750 %	IL	95.00	360	228,097.01	04/30/2024	43,220.20	43,220.20
Summary	0041335955	83,000.00	3.875 %	IL	90.00	360	75,916.18	01/31/2024	21,825.41	10,803.00
Summary	0041350255	83,000.00	3.750 %	AL	95.00	360	75,296.20	01/31/2023	2,104.43	2,208.85
Summary	0041355263	130,000.00	3.990 %	LA	82.00	360	115,473.44	04/30/2024	66,174.23	66,174.23
Summary	0041375180	73,000.00	4.000 %	MI	97.00	360	66,601.82	04/30/2024	(315.09)	(315.09)
Summary	0041379128	115,000.00	3.875 %	IL	89.00	360	107,092.40	01/31/2024	26,983.82	(5,509.10)
Summary	0041402554	308,000.00	3.875 %	NC	85.00	360	275,768.91	04/30/2024	43,701.90	43,701.90
Summary	0041413984	352,000.00	4.375 %	IL	95.00	360	333,599.49	03/31/2024	16.79	76,029.57

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

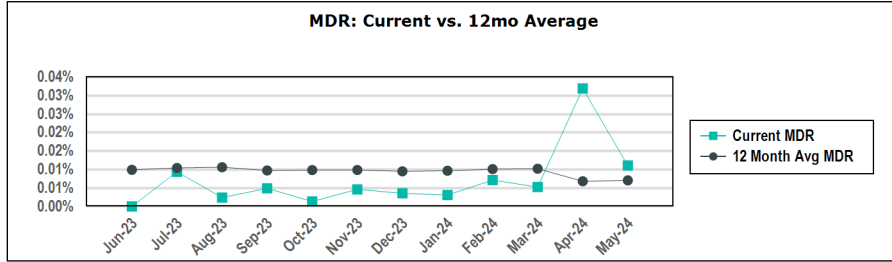
Distribution Date: 28-May-2024
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Realized Loss Report - Collateral

Summary

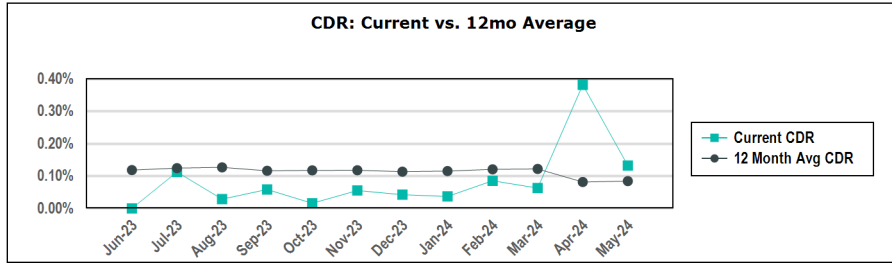
MDR

Current Month 0.011 %
3 Month Average 0.016 %
12 Month Average 0.007 %



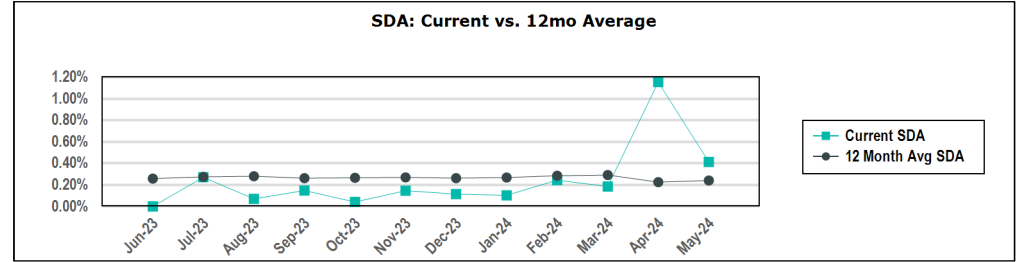
CDR

Current Month 0.133 %
3 Month Average 0.193 %
12 Month Average 0.085 %



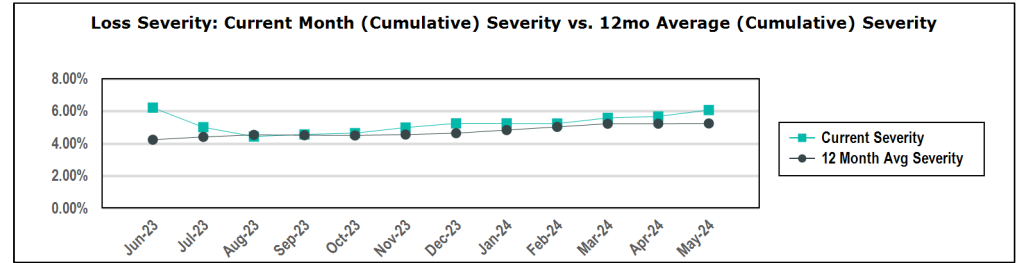
SDA

Current Month 0.412 %
3 Month Average 0.584 %
12 Month Average 0.241 %



Loss Severity

Current Month (Cumulative) 6.088 %
3 Month Average (Cumulative) 5.794 %
12 Month Average (Cumulative) 5.259 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	0.501 %
3 Month Average	0.415 %
12 Month Average	0.493 %

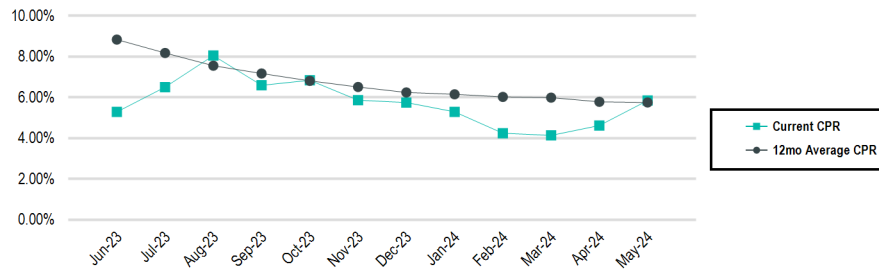
CPR

Current Month	5.848 %
3 Month Average	4.871 %
12 Month Average	5.755 %

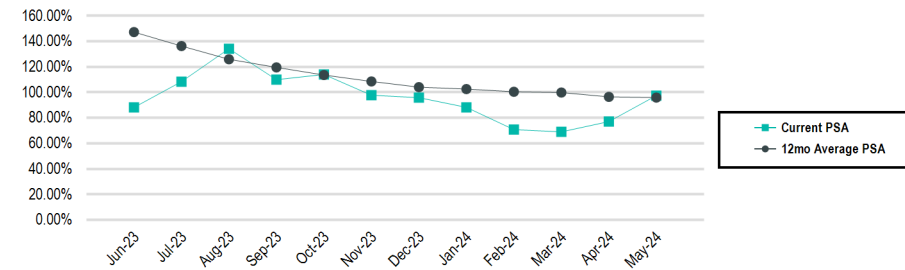
PSA

Current Month	97.464 %
3 Month Average	81.177 %
12 Month Average	95.915 %

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 28-May-2024
 06-May-2024 11:39:55 AM

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>