

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: 26-Aug-2024
 05-Aug-2024 2:36:56 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		07/31/2024	0.00000 %	6,660,370,025.31	0.00	64,018,525.12	0.00	6,596,351,500.18	64,018,525.12	0.00
2M-1	30711XLS1	08/23/2024	6.31162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XLV4	08/23/2024	8.31162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XLW2	08/23/2024	8.31162 %	29,052,605.22	214,643.75	1,621,204.03	0.00	27,431,401.19	1,835,847.78	0.00
2M-BH		07/31/2024	0.00000 %	76,364,357.66	0.00	4,261,311.63	0.00	72,103,046.03	4,261,311.63	0.00
2M-2C	30711XLX0	08/23/2024	8.31162 %	58,171,960.67	429,780.65	0.00	0.00	58,171,960.67	429,780.65	0.00
2M-CH		07/31/2024	0.00000 %	152,904,167.33	0.00	0.00	0.00	152,904,167.33	0.00	0.00
2M-2	30711XLT9	08/23/2024	8.31162 %	87,224,565.89	644,424.40	1,621,204.03	0.00	85,603,361.86	2,265,628.43	0.00
2M-2H		07/31/2024	0.00000 %	229,268,524.99	0.00	4,261,311.63	0.00	225,007,213.36	4,261,311.63	0.00
2B-1	30711XLU6	08/23/2024	10.51162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		07/31/2024	0.00000 %	150,768,663.00	0.00	0.00	0.00	150,768,663.00	0.00	0.00
2B-2H		07/31/2024	0.00000 %	147,849,659.89	0.00	0.00	228,037.58	147,621,622.31	0.00	3,147,040.69
2A-I1	30711XLZ5	08/23/2024	2.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XMB7	08/23/2024	1.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XMD3	08/23/2024	1.25000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XMF8	08/23/2024	0.75000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XMH4	08/23/2024	2.25000 %	0.00	58,105.21	0.00	0.00	0.00	58,105.21	0.00
2B-I2	30711XMK7	08/23/2024	1.75000 %	0.00	45,192.94	0.00	0.00	0.00	45,192.94	0.00
2B-I3	30711XMM3	08/23/2024	1.25000 %	0.00	32,280.67	0.00	0.00	0.00	32,280.67	0.00
2B-I4	30711XMP6	08/23/2024	0.75000 %	0.00	19,368.40	0.00	0.00	0.00	19,368.40	0.00
2C-I1	30711XMR2	08/23/2024	2.25000 %	0.00	116,343.92	0.00	0.00	0.00	116,343.92	0.00
2C-I2	30711XMT8	08/23/2024	1.75000 %	0.00	90,489.72	0.00	0.00	0.00	90,489.72	0.00
2C-I3	30711XMV3	08/23/2024	1.25000 %	0.00	64,635.51	0.00	0.00	0.00	64,635.51	0.00
2C-I4	30711XMX9	08/23/2024	0.75000 %	0.00	38,781.31	0.00	0.00	0.00	38,781.31	0.00
2E-A1	30711XLY8	08/23/2024	6.06162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XMA9	08/23/2024	6.56162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XMC5	08/23/2024	7.06162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XME1	08/23/2024	7.56162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XMG6	08/23/2024	6.06162 %	29,052,605.22	156,538.54	1,621,204.03	0.00	27,431,401.19	1,777,742.57	0.00

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Aug-2024
 05-Aug-2024 2:36:56 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XMJ0	08/23/2024	6.56162 %	29,052,605.22	169,450.80	1,621,204.03	0.00	27,431,401.19	1,790,654.83	0.00
2E-B3	30711XML5	08/23/2024	7.06162 %	29,052,605.22	182,363.07	1,621,204.03	0.00	27,431,401.19	1,803,567.10	0.00
2E-B4	30711XMN1	08/23/2024	7.56162 %	29,052,605.22	195,275.34	1,621,204.03	0.00	27,431,401.19	1,816,479.37	0.00
2E-C1	30711XMQ4	08/23/2024	6.06162 %	58,171,960.67	313,436.73	0.00	0.00	58,171,960.67	313,436.73	0.00
2E-C2	30711XMS0	08/23/2024	6.56162 %	58,171,960.67	339,290.93	0.00	0.00	58,171,960.67	339,290.93	0.00
2E-C3	30711XMU5	08/23/2024	7.06162 %	58,171,960.67	365,145.14	0.00	0.00	58,171,960.67	365,145.14	0.00
2E-C4	30711XMW1	08/23/2024	7.56162 %	58,171,960.67	390,999.34	0.00	0.00	58,171,960.67	390,999.34	0.00
2E-D1	30711XMY7	08/23/2024	6.06162 %	29,052,605.22	156,538.54	1,621,204.03	0.00	27,431,401.19	1,777,742.57	0.00
2E-D2	30711XMZ4	08/23/2024	6.56162 %	29,052,605.22	169,450.80	1,621,204.03	0.00	27,431,401.19	1,790,654.83	0.00
2E-D3	30711XNA8	08/23/2024	7.06162 %	29,052,605.22	182,363.07	1,621,204.03	0.00	27,431,401.19	1,803,567.10	0.00
2E-D4	30711XNB6	08/23/2024	7.56162 %	29,052,605.22	195,275.34	1,621,204.03	0.00	27,431,401.19	1,816,479.37	0.00
2E-D5	30711XNC4	08/23/2024	8.31162 %	29,052,605.22	214,643.75	1,621,204.03	0.00	27,431,401.19	1,835,847.78	0.00
2E-F1	30711XND2	08/23/2024	6.06162 %	87,224,565.89	469,975.26	1,621,204.03	0.00	85,603,361.86	2,091,179.29	0.00
2E-F2	30711XNE0	08/23/2024	6.56162 %	87,224,565.89	508,741.74	1,621,204.03	0.00	85,603,361.86	2,129,945.77	0.00
2E-F3	30711XNF7	08/23/2024	7.06162 %	87,224,565.89	547,508.21	1,621,204.03	0.00	85,603,361.86	2,168,712.24	0.00
2E-F4	30711XNG5	08/23/2024	7.56162 %	87,224,565.89	586,274.69	1,621,204.03	0.00	85,603,361.86	2,207,478.72	0.00
2E-F5	30711XNH3	08/23/2024	8.31162 %	87,224,565.89	644,424.40	1,621,204.03	0.00	85,603,361.86	2,265,628.43	0.00
2X-1	30711XNJ9	08/23/2024	2.25000 %	0.00	58,105.21	0.00	0.00	0.00	58,105.21	0.00
2X-2	30711XNK6	08/23/2024	1.75000 %	0.00	45,192.94	0.00	0.00	0.00	45,192.94	0.00
2X-3	30711XNL4	08/23/2024	1.25000 %	0.00	32,280.67	0.00	0.00	0.00	32,280.67	0.00
2X-4	30711XNM2	08/23/2024	0.75000 %	0.00	19,368.40	0.00	0.00	0.00	19,368.40	0.00
2Y-1	30711XNN0	08/23/2024	2.25000 %	0.00	174,449.13	0.00	0.00	0.00	174,449.13	0.00
2Y-2	30711XNP5	08/23/2024	1.75000 %	0.00	135,682.66	0.00	0.00	0.00	135,682.66	0.00
2Y-3	30711XNQ3	08/23/2024	1.25000 %	0.00	96,916.18	0.00	0.00	0.00	96,916.18	0.00
2Y-4	30711XNR1	08/23/2024	0.75000 %	0.00	58,149.71	0.00	0.00	0.00	58,149.71	0.00
Totals				8,522,258,649.07	8,161,887.07	98,480,412.86	228,037.58	8,423,550,198.62	106,642,299.93	3,147,040.69

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



Distribution Date: 26-Aug-2024
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Aug-2024
05-Aug-2024 2:36:56 PM

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	6,660,370,025.31	15,806,716.73	48,211,808.39	0.00	0.00	64,018,525.12	6,596,351,500.18	0.22787227	64,018,525.12
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	29,052,605.22	402,320.05	1,218,883.98	0.00	0.00	1,621,204.03	27,431,401.19	0.47155710	1,621,204.03
2M-BH	152,904,167.33	76,364,357.66	1,057,492.51	3,203,819.11	0.00	0.00	4,261,311.63	72,103,046.03	0.47155710	4,261,311.63
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	87,224,565.89	402,320.05	1,218,883.98	0.00	0.00	1,621,204.03	85,603,361.86	0.49051903	1,621,204.03
2M-2H	458,712,502.00	229,268,524.99	1,057,492.51	3,203,819.11	0.00	0.00	4,261,311.63	225,007,213.36	0.49051903	4,261,311.63
2B-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-1H	150,768,663.00	150,768,663.00	0.00	0.00	0.00	0.00	0.00	150,768,663.00	1.00000000	0.00
2B-2H	150,768,663.00	147,849,659.89	0.00	0.00	0.00	228,037.58	228,037.58	147,621,622.31	0.97912669	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	29,052,605.22	402,320.05	1,218,883.98	0.00	0.00	1,621,204.03	27,431,401.19	0.47155710	1,621,204.03
2E-B2	58,171,960.67	29,052,605.22	402,320.05	1,218,883.98	0.00	0.00	1,621,204.03	27,431,401.19	0.47155710	1,621,204.03
2E-B3	58,171,960.67	29,052,605.22	402,320.05	1,218,883.98	0.00	0.00	1,621,204.03	27,431,401.19	0.47155710	1,621,204.03

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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	29,052,605.22	402,320.05	1,218,883.98	0.00	0.00	1,621,204.03	27,431,401.19	0.47155710	1,621,204.03
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	29,052,605.22	402,320.05	1,218,883.98	0.00	0.00	1,621,204.03	27,431,401.19	0.23577855	1,621,204.03
2E-D2	116,343,921.33	29,052,605.22	402,320.05	1,218,883.98	0.00	0.00	1,621,204.03	27,431,401.19	0.23577855	1,621,204.03
2E-D3	116,343,921.33	29,052,605.22	402,320.05	1,218,883.98	0.00	0.00	1,621,204.03	27,431,401.19	0.23577855	1,621,204.03
2E-D4	116,343,921.33	29,052,605.22	402,320.05	1,218,883.98	0.00	0.00	1,621,204.03	27,431,401.19	0.23577855	1,621,204.03
2E-D5	116,343,921.33	29,052,605.22	402,320.05	1,218,883.98	0.00	0.00	1,621,204.03	27,431,401.19	0.23577855	1,621,204.03
2E-F1	116,343,921.33	87,224,565.89	402,320.05	1,218,883.98	0.00	0.00	1,621,204.03	85,603,361.86	0.73577855	1,621,204.03
2E-F2	116,343,921.33	87,224,565.89	402,320.05	1,218,883.98	0.00	0.00	1,621,204.03	85,603,361.86	0.73577855	1,621,204.03
2E-F3	116,343,921.33	87,224,565.89	402,320.05	1,218,883.98	0.00	0.00	1,621,204.03	85,603,361.86	0.73577855	1,621,204.03
2E-F4	116,343,921.33	87,224,565.89	402,320.05	1,218,883.98	0.00	0.00	1,621,204.03	85,603,361.86	0.73577855	1,621,204.03
2E-F5	116,343,921.33	87,224,565.89	402,320.05	1,218,883.98	0.00	0.00	1,621,204.03	85,603,361.86	0.73577855	1,621,204.03
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	8,522,258,649.07	24,358,822.55	74,121,590.29	0.00	228,037.58	98,708,450.44	8,423,550,198.62	0.25800755	98,480,412.86

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: 26-Aug-2024
05-Aug-2024 2:36:56 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	28,947,583,273.00	230.08380225	0.54604616	1.66548647	0.00000000	0.00000000	2.21153264	227.87226961	0.22787227	2.21153264
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	499.42626801	6.91604762	20.95311841	0.00000000	0.00000000	27.86916603	471.55710198	0.47155710	27.86916603
2M-BH	152,904,167.33	499.42626806	6.91604767	20.95311832	0.00000000	0.00000000	27.86916606	471.55710200	0.47155710	27.86916606
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	499.80875603	2.30534921	6.98437280	0.00000000	0.00000000	9.28972201	490.51903402	0.49051903	9.28972201
2M-2H	458,712,502.00	499.80875601	2.30534922	6.98437277	0.00000000	0.00000000	9.28972202	490.51903399	0.49051903	9.28972202
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	980.63919218	0.00000000	0.00000000	0.00000000	1.51249985	1.51249985	979.12669233	0.97912669	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	499.42626801	6.91604762	20.95311841	0.00000000	0.00000000	27.86916603	471.55710198	0.47155710	27.86916603
2E-B2	58,171,960.67	499.42626801	6.91604762	20.95311841	0.00000000	0.00000000	27.86916603	471.55710198	0.47155710	27.86916603
2E-B3	58,171,960.67	499.42626801	6.91604762	20.95311841	0.00000000	0.00000000	27.86916603	471.55710198	0.47155710	27.86916603

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Aug-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	58,171,960.67	499.42626801	6.91604762	20.95311841	0.00000000	0.00000000	27.86916603	471.55710198	0.47155710	27.86916603
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	249.71313402	3.45802381	10.47655921	0.00000000	0.00000000	13.93458301	235.77855101	0.23577855	13.93458301
2E-D2	116,343,921.33	249.71313402	3.45802381	10.47655921	0.00000000	0.00000000	13.93458301	235.77855101	0.23577855	13.93458301
2E-D3	116,343,921.33	249.71313402	3.45802381	10.47655921	0.00000000	0.00000000	13.93458301	235.77855101	0.23577855	13.93458301
2E-D4	116,343,921.33	249.71313402	3.45802381	10.47655921	0.00000000	0.00000000	13.93458301	235.77855101	0.23577855	13.93458301
2E-D5	116,343,921.33	249.71313402	3.45802381	10.47655921	0.00000000	0.00000000	13.93458301	235.77855101	0.23577855	13.93458301
2E-F1	116,343,921.33	749.71313407	3.45802381	10.47655921	0.00000000	0.00000000	13.93458301	735.77855105	0.73577855	13.93458301
2E-F2	116,343,921.33	749.71313407	3.45802381	10.47655921	0.00000000	0.00000000	13.93458301	735.77855105	0.73577855	13.93458301
2E-F3	116,343,921.33	749.71313407	3.45802381	10.47655921	0.00000000	0.00000000	13.93458301	735.77855105	0.73577855	13.93458301
2E-F4	116,343,921.33	749.71313407	3.45802381	10.47655921	0.00000000	0.00000000	13.93458301	735.77855105	0.73577855	13.93458301
2E-F5	116,343,921.33	749.71313407	3.45802381	10.47655921	0.00000000	0.00000000	13.93458301	735.77855105	0.73577855	13.93458301
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: 26-Aug-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	6,660,370,025.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,596,351,500.18
2M-1	N/A	N/A	6.31162 %	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	8.31162 %	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	07/25/24 - 08/25/24	32	8.31162 %	29,052,605.22	214,643.75	0.00	0.00	0.00	0.00	214,643.75	0.00	27,431,401.19
2M-BH	N/A	N/A	0.00000 %	76,364,357.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	72,103,046.03
2M-2C	07/25/24 - 08/25/24	32	8.31162 %	58,171,960.67	429,780.65	0.00	0.00	0.00	0.00	429,780.65	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	07/25/24 - 08/25/24	32	8.31162 %	87,224,565.89	644,424.40	0.00	0.00	0.00	0.00	644,424.40	0.00	85,603,361.86
2M-2H	N/A	N/A	0.00000 %	229,268,524.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	225,007,213.36
2B-1	N/A	N/A	10.51162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H	N/A	N/A	0.00000 %	150,768,663.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	150,768,663.00
2B-2H	N/A	N/A	0.00000 %	147,849,659.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	147,621,622.31
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	07/25/24 - 08/25/24	32	2.25000 %	29,052,605.22	58,105.21	0.00	0.00	0.00	0.00	58,105.21	0.00	27,431,401.19
2B-I2	07/25/24 - 08/25/24	32	1.75000 %	29,052,605.22	45,192.94	0.00	0.00	0.00	0.00	45,192.94	0.00	27,431,401.19
2B-I3	07/25/24 - 08/25/24	32	1.25000 %	29,052,605.22	32,280.67	0.00	0.00	0.00	0.00	32,280.67	0.00	27,431,401.19
2B-I4	07/25/24 - 08/25/24	32	0.75000 %	29,052,605.22	19,368.40	0.00	0.00	0.00	0.00	19,368.40	0.00	27,431,401.19
2C-I1	07/25/24 - 08/25/24	32	2.25000 %	58,171,960.67	116,343.92	0.00	0.00	0.00	0.00	116,343.92	0.00	58,171,960.67
2C-I2	07/25/24 - 08/25/24	32	1.75000 %	58,171,960.67	90,489.72	0.00	0.00	0.00	0.00	90,489.72	0.00	58,171,960.67
2C-I3	07/25/24 - 08/25/24	32	1.25000 %	58,171,960.67	64,635.51	0.00	0.00	0.00	0.00	64,635.51	0.00	58,171,960.67
2C-I4	07/25/24 - 08/25/24	32	0.75000 %	58,171,960.67	38,781.31	0.00	0.00	0.00	0.00	38,781.31	0.00	58,171,960.67
2E-A1	N/A	N/A	6.06162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.56162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	7.06162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.56162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	07/25/24 - 08/25/24	32	6.06162 %	29,052,605.22	156,538.54	0.00	0.00	0.00	0.00	156,538.54	0.00	27,431,401.19
2E-B2	07/25/24 - 08/25/24	32	6.56162 %	29,052,605.22	169,450.80	0.00	0.00	0.00	0.00	169,450.80	0.00	27,431,401.19

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 26-Aug-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	07/25/24 - 08/25/24	32	7.06162 %	29,052,605.22	182,363.07	0.00	0.00	0.00	0.00	182,363.07	0.00	27,431,401.19
2E-B4	07/25/24 - 08/25/24	32	7.56162 %	29,052,605.22	195,275.34	0.00	0.00	0.00	0.00	195,275.34	0.00	27,431,401.19
2E-C1	07/25/24 - 08/25/24	32	6.06162 %	58,171,960.67	313,436.73	0.00	0.00	0.00	0.00	313,436.73	0.00	58,171,960.67
2E-C2	07/25/24 - 08/25/24	32	6.56162 %	58,171,960.67	339,290.93	0.00	0.00	0.00	0.00	339,290.93	0.00	58,171,960.67
2E-C3	07/25/24 - 08/25/24	32	7.06162 %	58,171,960.67	365,145.14	0.00	0.00	0.00	0.00	365,145.14	0.00	58,171,960.67
2E-C4	07/25/24 - 08/25/24	32	7.56162 %	58,171,960.67	390,999.34	0.00	0.00	0.00	0.00	390,999.34	0.00	58,171,960.67
2E-D1	07/25/24 - 08/25/24	32	6.06162 %	29,052,605.22	156,538.54	0.00	0.00	0.00	0.00	156,538.54	0.00	27,431,401.19
2E-D2	07/25/24 - 08/25/24	32	6.56162 %	29,052,605.22	169,450.80	0.00	0.00	0.00	0.00	169,450.80	0.00	27,431,401.19
2E-D3	07/25/24 - 08/25/24	32	7.06162 %	29,052,605.22	182,363.07	0.00	0.00	0.00	0.00	182,363.07	0.00	27,431,401.19
2E-D4	07/25/24 - 08/25/24	32	7.56162 %	29,052,605.22	195,275.34	0.00	0.00	0.00	0.00	195,275.34	0.00	27,431,401.19
2E-D5	07/25/24 - 08/25/24	32	8.31162 %	29,052,605.22	214,643.75	0.00	0.00	0.00	0.00	214,643.75	0.00	27,431,401.19
2E-F1	07/25/24 - 08/25/24	32	6.06162 %	87,224,565.89	469,975.26	0.00	0.00	0.00	0.00	469,975.26	0.00	85,603,361.86
2E-F2	07/25/24 - 08/25/24	32	6.56162 %	87,224,565.89	508,741.74	0.00	0.00	0.00	0.00	508,741.74	0.00	85,603,361.86
2E-F3	07/25/24 - 08/25/24	32	7.06162 %	87,224,565.89	547,508.21	0.00	0.00	0.00	0.00	547,508.21	0.00	85,603,361.86
2E-F4	07/25/24 - 08/25/24	32	7.56162 %	87,224,565.89	586,274.69	0.00	0.00	0.00	0.00	586,274.69	0.00	85,603,361.86
2E-F5	07/25/24 - 08/25/24	32	8.31162 %	87,224,565.89	644,424.40	0.00	0.00	0.00	0.00	644,424.40	0.00	85,603,361.86
2X-1	07/25/24 - 08/25/24	32	2.25000 %	29,052,605.22	58,105.21	0.00	0.00	0.00	0.00	58,105.21	0.00	27,431,401.19
2X-2	07/25/24 - 08/25/24	32	1.75000 %	29,052,605.22	45,192.94	0.00	0.00	0.00	0.00	45,192.94	0.00	27,431,401.19
2X-3	07/25/24 - 08/25/24	32	1.25000 %	29,052,605.22	32,280.67	0.00	0.00	0.00	0.00	32,280.67	0.00	27,431,401.19
2X-4	07/25/24 - 08/25/24	32	0.75000 %	29,052,605.22	19,368.40	0.00	0.00	0.00	0.00	19,368.40	0.00	27,431,401.19
2Y-1	07/25/24 - 08/25/24	32	2.25000 %	87,224,565.88	174,449.13	0.00	0.00	0.00	0.00	174,449.13	0.00	85,603,361.85
2Y-2	07/25/24 - 08/25/24	32	1.75000 %	87,224,565.88	135,682.66	0.00	0.00	0.00	0.00	135,682.66	0.00	85,603,361.85
2Y-3	07/25/24 - 08/25/24	32	1.25000 %	87,224,565.88	96,916.18	0.00	0.00	0.00	0.00	96,916.18	0.00	85,603,361.85
2Y-4	07/25/24 - 08/25/24	32	0.75000 %	87,224,565.88	58,149.71	0.00	0.00	0.00	0.00	58,149.71	0.00	85,603,361.85
Totals					8,161,887.07	0.00	0.00	0.00	0.00	8,161,887.07	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: 26-Aug-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 %	230.08380225	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	227.87226961
2M-1	257,814,000.00	6.31162 %	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	8.31162 %	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	8.31162 %	499.42626801	3.68981460	0.00000000	0.00000000	0.00000000	0.00000000	3.68981460	0.00000000	471.55710198
2M-BH	152,904,167.33	0.00000 %	499.42626806	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	471.55710200
2M-2C	58,171,960.67	8.31162 %	1000.00000000	7.38810666	0.00000000	0.00000000	0.00000000	0.00000000	7.38810666	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	8.31162 %	499.80875603	3.69264042	0.00000000	0.00000000	0.00000000	0.00000000	3.69264042	0.00000000	490.51903402
2M-2H	458,712,502.00	0.00000 %	499.80875601	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	490.51903399
2B-1	0.00	10.51162 %	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 %	980.63919218	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	979.12669233
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 %	499.42626801	0.99885253	0.00000000	0.00000000	0.00000000	0.00000000	0.99885253	0.00000000	471.55710198
2B-I2	0.00	1.75000 %	499.42626801	0.77688528	0.00000000	0.00000000	0.00000000	0.00000000	0.77688528	0.00000000	471.55710198
2B-I3	0.00	1.25000 %	499.42626801	0.55491803	0.00000000	0.00000000	0.00000000	0.00000000	0.55491803	0.00000000	471.55710198
2B-I4	0.00	0.75000 %	499.42626801	0.33295079	0.00000000	0.00000000	0.00000000	0.00000000	0.33295079	0.00000000	471.55710198
2C-I1	0.00	2.25000 %	1000.00000000	1.99999998	0.00000000	0.00000000	0.00000000	0.00000000	1.99999998	0.00000000	1000.00000000
2C-I2	0.00	1.75000 %	1000.00000000	1.55555561	0.00000000	0.00000000	0.00000000	0.00000000	1.55555561	0.00000000	1000.00000000
2C-I3	0.00	1.25000 %	1000.00000000	1.11111108	0.00000000	0.00000000	0.00000000	0.00000000	1.11111108	0.00000000	1000.00000000
2C-I4	0.00	0.75000 %	1000.00000000	0.66666672	0.00000000	0.00000000	0.00000000	0.00000000	0.66666672	0.00000000	1000.00000000
2E-A1	58,171,960.67	6.06162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	58,171,960.67	6.56162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	58,171,960.67	7.06162 %	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	7.56162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	58,171,960.67	6.06162 %	499.42626801	2.69096208	0.00000000	0.00000000	0.00000000	0.00000000	2.69096208	0.00000000	471.55710198
2E-B2	58,171,960.67	6.56162 %	499.42626801	2.91292915	0.00000000	0.00000000	0.00000000	0.00000000	2.91292915	0.00000000	471.55710198
2E-B3	58,171,960.67	7.06162 %	499.42626801	3.13489640	0.00000000	0.00000000	0.00000000	0.00000000	3.13489640	0.00000000	471.55710198
2E-B4	58,171,960.67	7.56162 %	499.42626801	3.35686365	0.00000000	0.00000000	0.00000000	0.00000000	3.35686365	0.00000000	471.55710198
2E-C1	58,171,960.67	6.06162 %	1000.00000000	5.38810668	0.00000000	0.00000000	0.00000000	0.00000000	5.38810668	0.00000000	1000.00000000
2E-C2	58,171,960.67	6.56162 %	1000.00000000	5.83255105	0.00000000	0.00000000	0.00000000	0.00000000	5.83255105	0.00000000	1000.00000000
2E-C3	58,171,960.67	7.06162 %	1000.00000000	6.27699558	0.00000000	0.00000000	0.00000000	0.00000000	6.27699558	0.00000000	1000.00000000
2E-C4	58,171,960.67	7.56162 %	1000.00000000	6.72143994	0.00000000	0.00000000	0.00000000	0.00000000	6.72143994	0.00000000	1000.00000000
2E-D1	116,343,921.33	6.06162 %	249.71313402	1.34548104	0.00000000	0.00000000	0.00000000	0.00000000	1.34548104	0.00000000	235.77855101
2E-D2	116,343,921.33	6.56162 %	249.71313402	1.45646458	0.00000000	0.00000000	0.00000000	0.00000000	1.45646458	0.00000000	235.77855101
2E-D3	116,343,921.33	7.06162 %	249.71313402	1.56744820	0.00000000	0.00000000	0.00000000	0.00000000	1.56744820	0.00000000	235.77855101
2E-D4	116,343,921.33	7.56162 %	249.71313402	1.67843182	0.00000000	0.00000000	0.00000000	0.00000000	1.67843182	0.00000000	235.77855101
2E-D5	116,343,921.33	8.31162 %	249.71313402	1.84490730	0.00000000	0.00000000	0.00000000	0.00000000	1.84490730	0.00000000	235.77855101
2E-F1	116,343,921.33	6.06162 %	749.71313407	4.03953429	0.00000000	0.00000000	0.00000000	0.00000000	4.03953429	0.00000000	735.77855105
2E-F2	116,343,921.33	6.56162 %	749.71313407	4.37274018	0.00000000	0.00000000	0.00000000	0.00000000	4.37274018	0.00000000	735.77855105
2E-F3	116,343,921.33	7.06162 %	749.71313407	4.70594599	0.00000000	0.00000000	0.00000000	0.00000000	4.70594599	0.00000000	735.77855105
2E-F4	116,343,921.33	7.56162 %	749.71313407	5.03915188	0.00000000	0.00000000	0.00000000	0.00000000	5.03915188	0.00000000	735.77855105
2E-F5	116,343,921.33	8.31162 %	749.71313407	5.53896063	0.00000000	0.00000000	0.00000000	0.00000000	5.53896063	0.00000000	735.77855105
2X-1	0.00	2.25000 %	249.71313402	0.49942626	0.00000000	0.00000000	0.00000000	0.00000000	0.49942626	0.00000000	235.77855101
2X-2	0.00	1.75000 %	249.71313402	0.38844264	0.00000000	0.00000000	0.00000000	0.00000000	0.38844264	0.00000000	235.77855101
2X-3	0.00	1.25000 %	249.71313402	0.27745902	0.00000000	0.00000000	0.00000000	0.00000000	0.27745902	0.00000000	235.77855101
2X-4	0.00	0.75000 %	249.71313402	0.16647539	0.00000000	0.00000000	0.00000000	0.00000000	0.16647539	0.00000000	235.77855101
2Y-1	0.00	2.25000 %	749.71313398	1.49942625	0.00000000	0.00000000	0.00000000	0.00000000	1.49942625	0.00000000	735.77855097
2Y-2	0.00	1.75000 %	749.71313398	1.16622045	0.00000000	0.00000000	0.00000000	0.00000000	1.16622045	0.00000000	735.77855097
2Y-3	0.00	1.25000 %	749.71313398	0.83301456	0.00000000	0.00000000	0.00000000	0.00000000	0.83301456	0.00000000	735.77855097
2Y-4	0.00	0.75000 %	749.71313398	0.49980875	0.00000000	0.00000000	0.00000000	0.00000000	0.49980875	0.00000000	735.77855097

(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	2,512,832.67
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(228,037.58)
Total Deposits	2,284,795.09
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,265,628.43
Total Withdrawals (Pool Distribution Amount)	2,284,795.09
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	70,129,078.36
Total Principal Reduction Cumulative	22,948,380,216.23
Scheduled Principal Current	17,266,529.30
Scheduled Principal Cumulative	2,784,430,283.00
Unscheduled Principal Current	52,634,511.48
Unscheduled Principal Cumulative	20,160,802,891.58
Senior Reduction Amount	64,018,525.12
Subordinate Reduction Amount	5,882,515.66
Calculated Tranche Write-down Amount	228,037.58
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	73,412.73
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	290,453.93
Informational Reporting	
At Issuance Loan Count	125573
Period Beginning Loan Count	41084
Period Reference Pool Removal Loan Count	266
Period Ending Loan Count	40818
UPB at Origination	30,478,692,000.00
UPB at Issuance	30,153,732,576.94
UPB Actual Current	7,205,352,360.71
Period PIF Loan Count Current	262
PIF Loan Count Cumulative	84344
Period PIF Loan UPB Current	48,363,008.62
PIF Loan UPB Cumulative	19,530,717,262.13
Period Partial Prepayment Amount	4,087,132.33
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	551,222.18
Credit Event Amount Cumulative	44,483,711.01
Total Active Modified Loan Count	999
Total Active Modified Loan UPB	232,807,628.06
Adjusted SOFR	5.461620%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.545420%
Subordinate Percentage	8.454580%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.000000 %	8.450000 %	8.450000 %
2M-1	0.00	0.00	3.100000 %	8.450000 %	8.450000 %
2M-1H	0.00	0.00	3.100000 %	8.450000 %	8.450000 %
2M-2A	0.00	0.00	2.400000 %	8.450000 %	8.450000 %
2M-2B	0.00	0.00	1.700000 %	7.010000 %	7.070000 %
2M-2C	0.00	0.00	1.000000 %	4.100000 %	4.140000 %
2M-2	0.00	0.00	1.000000 %	4.100000 %	4.140000 %
2M-2H	0.00	0.00	1.000000 %	4.100000 %	4.140000 %
2B-1	0.00	0.00	0.500000 %	2.030000 %	2.050000 %
2B-1H	0.00	0.00	0.500000 %	2.030000 %	2.050000 %
2B-2H	228,037.58	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	580	107,177,805.87	1.420942 %	1.487475 %
60 Days	151	29,479,898.10	0.369935 %	0.409139 %
90 Days	58	11,510,538.83	0.142094 %	0.159750 %
120 Days	32	6,689,814.78	0.078397 %	0.092845 %
150 Days	26	5,231,371.83	0.063697 %	0.072604 %
180+ Days	160	33,562,584.86	0.391984 %	0.465801 %
Totals	1007	193,652,014.27	2.467049 %	2.687613 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	427	107,721,787.73	73,412.73	0.068150

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041310211	117,224.41	25.66	0.021890
Summary	0041310237	161,888.16	123.03	0.075997
Summary	0041310658	153,281.44	2.88	0.001879
Summary	0041311044	405,362.14	1.58	0.000390
Summary	0041311305	318,904.34	99.66	0.031251
Summary	0041311377	254,032.17	79.39	0.031252
Summary	0041311570	168,287.53	105.18	0.062500
Summary	0041311810	256,197.29	14.37	0.005609
Summary	0041311895	103,880.62	96.52	0.092914
Summary	0041311907	266,004.20	138.54	0.052082
Summary	0041311964	244,327.16	76.27	0.031216
Summary	0041311973	248,924.10	285.23	0.114585
Summary	0041312034	209,756.43	174.80	0.083335
Summary	0041312782	276,708.31	611.22	0.220890
Summary	0041312993	105,241.09	76.74	0.072918
Summary	0041313131	200,546.61	104.45	0.052083
Summary	0041313719	224,480.27	208.58	0.092917
Summary	0041314953	235,361.18	196.13	0.083331
Summary	0041315158	330,136.16	137.56	0.041668
Summary	0041315654	377,507.18	157.29	0.041665
Summary	0041315738	433,844.13	768.27	0.177084
Summary	0041316197	169,962.26	17.70	0.010414
Summary	0041317769	459,482.04	382.90	0.083333
Summary	0041317974	41,461.45	30.23	0.072911
Summary	0041318301	244,271.27	137.67	0.056359

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041318729	492,566.17	513.09	0.104167
Summary	0041318809	120,751.78	24.16	0.020008
Summary	0041318964	107,114.66	33.47	0.031247
Summary	0041319106	212,766.83	49.94	0.023472
Summary	0041319424	397,235.03	98.54	0.024806
Summary	0041320257	155,325.08	64.72	0.041667
Summary	0041320526	95,810.24	117.05	0.122169
Summary	0041321600	384,256.30	240.16	0.062500
Summary	0041322045	200,768.89	41.83	0.020835
Summary	0041322080	101,624.38	63.52	0.062505
Summary	0041322567	91,399.08	111.07	0.121522
Summary	0041323204	235,250.71	122.53	0.052085
Summary	0041324386	275,107.39	333.46	0.121211
Summary	0041324434	216,418.27	67.63	0.031250
Summary	0041325311	236,680.80	33.79	0.014277
Summary	0041326476	145,217.62	105.89	0.072918
Summary	0041326610	288,938.20	240.78	0.083333
Summary	0041326871	159,256.71	5.49	0.003447
Summary	0041326922	409,801.75	90.41	0.022062
Summary	0041327084	191,807.92	30.13	0.015708
Summary	0041327201	188,868.33	78.70	0.041669
Summary	0041327533	98,485.19	71.81	0.072915
Summary	0041327876	84,263.93	150.12	0.178155
Summary	0041328020	652,880.57	759.42	0.116318
Summary	0041328374	148,488.59	39.52	0.026615
Summary	0041328393	186,561.18	52.78	0.028291
Summary	0041328417	307,088.52	29.43	0.009584
Summary	0041329027	379,931.60	593.64	0.156249
Summary	0041329151	153,903.82	64.13	0.041669
Summary	0041329688	155,973.28	123.32	0.079065
Summary	0041329779	64,610.94	67.30	0.104162
Summary	0041329819	301,922.55	157.25	0.052083
Summary	0041330092	494,130.46	917.53	0.185686
Summary	0041330135	199,983.34	88.63	0.044319

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041330732	192,457.35	110.39	0.057358
Summary	0041331110	311,827.47	289.74	0.092917
Summary	0041331128	151,416.22	22.75	0.015025
Summary	0041331133	222,451.35	7.76	0.003488
Summary	0041331163	244,318.44	259.14	0.106066
Summary	0041331290	237,071.25	123.47	0.052081
Summary	0041331431	398,195.22	207.39	0.052082
Summary	0041331714	343,240.59	107.26	0.031249
Summary	0041331822	320,468.03	33.38	0.010416
Summary	0041331966	131,052.94	163.82	0.125003
Summary	0041332075	346,012.23	180.21	0.052082
Summary	0041332491	140,791.81	117.33	0.083336
Summary	0041332554	177,188.53	62.60	0.035330
Summary	0041333098	303,176.07	274.19	0.090439
Summary	0041333331	372,276.87	40.45	0.010866
Summary	0041333640	251,978.48	131.24	0.052084
Summary	0041333842	380,296.75	356.53	0.093750
Summary	0041335204	522,694.90	273.99	0.052419
Summary	0041335255	309,539.98	78.70	0.025425
Summary	0041335658	216,453.30	213.05	0.098428
Summary	0041335730	76,856.93	64.05	0.083337
Summary	0041335864	263,673.85	247.19	0.093748
Summary	0041336416	170,928.07	132.78	0.077682
Summary	0041336621	203,243.44	127.03	0.062501
Summary	0041336660	162,102.89	67.54	0.041665
Summary	0041336974	286,931.26	59.78	0.020834
Summary	0041336997	332,128.90	45.07	0.013570
Summary	0041337442	305,870.93	191.17	0.062500
Summary	0041337605	246,414.37	128.34	0.052083
Summary	0041338167	201,512.72	146.94	0.072918
Summary	0041338721	429,854.98	223.88	0.052083
Summary	0041338846	194,933.29	142.14	0.072917
Summary	0041339871	360,805.02	375.84	0.104167
Summary	0041341246	113,523.78	17.81	0.015688

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Distribution Date: 26-Aug-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041341459	215,445.95	413.12	0.191751
Summary	0041341535	219,673.56	411.89	0.187501
Summary	0041341656	161,333.22	116.29	0.072081
Summary	0041341738	314,477.94	326.34	0.103772
Summary	0041341803	417,344.27	386.30	0.092561
Summary	0041341936	290,100.80	362.63	0.125001
Summary	0041341987	300,947.66	342.38	0.113767
Summary	0041342007	217,818.57	209.07	0.095984
Summary	0041342042	249,077.49	69.56	0.027927
Summary	0041343068	208,117.84	238.47	0.114584
Summary	0041343089	396,876.97	875.52	0.220602
Summary	0041345268	510,647.56	332.96	0.065203
Summary	0041345384	70,158.65	21.92	0.031243
Summary	0041347536	195,868.23	40.81	0.020835
Summary	0041348143	254,060.40	1.25	0.000492
Summary	0041348195	169,544.14	70.64	0.041665
Summary	0041350483	249,646.74	41.61	0.016668
Summary	0041350529	404,822.56	100.10	0.024727
Summary	0041351154	260,236.17	216.86	0.083332
Summary	0041351183	375,154.54	44.98	0.011990
Summary	0041351277	136,964.41	7.70	0.005622
Summary	0041351312	306,061.15	71.29	0.023293
Summary	0041351752	104,169.98	65.11	0.062504
Summary	0041351804	118,456.45	61.70	0.052087
Summary	0041351889	265,780.35	166.11	0.062499
Summary	0041351910	276,301.05	230.25	0.083333
Summary	0041352020	374,911.20	163.56	0.043626
Summary	0041352208	129,426.72	100.80	0.077882
Summary	0041352877	473,429.55	483.94	0.102220
Summary	0041353063	145,409.85	202.62	0.139344
Summary	0041353494	175,868.72	178.60	0.101553
Summary	0041354229	166,425.83	215.17	0.129289
Summary	0041354489	415,280.48	127.17	0.030623
Summary	0041355538	342,262.27	539.02	0.157487

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041355761	402,953.65	281.35	0.069822
Summary	0041355884	193,962.36	52.29	0.026959
Summary	0041355898	207,784.21	149.78	0.072084
Summary	0041356291	286,502.32	387.97	0.135416
Summary	0041356575	209,254.90	108.99	0.052085
Summary	0041356824	341,040.96	30.76	0.009019
Summary	0041357552	252,645.89	131.59	0.052085
Summary	0041357586	330,244.94	169.25	0.051250
Summary	0041357821	134,409.27	98.01	0.072919
Summary	0041357914	347,971.51	362.47	0.104167
Summary	0041357942	120,430.19	193.19	0.160417
Summary	0041357997	291,928.09	60.82	0.020834
Summary	0041358076	365,138.94	114.11	0.031251
Summary	0041358347	107,001.91	18.63	0.017411
Summary	0041358379	226,290.36	322.38	0.142463
Summary	0041358415	338,245.96	281.87	0.083333
Summary	0041358455	179,860.70	127.96	0.071144
Summary	0041358529	465,398.18	145.44	0.031251
Summary	0041358923	421,051.18	95.85	0.022764
Summary	0041359409	402,193.97	124.80	0.031030
Summary	0041360019	215,382.77	62.22	0.028888
Summary	0041360198	275,572.21	42.52	0.015430
Summary	0041360217	204,951.35	170.79	0.083332
Summary	0041360218	114,483.87	11.93	0.010421
Summary	0041360721	262,030.34	81.29	0.031023
Summary	0041360725	153,648.65	128.04	0.083333
Summary	0041361098	100,031.92	33.71	0.033699
Summary	0041361329	201,712.30	199.25	0.098779
Summary	0041361389	412,064.63	474.90	0.115249
Summary	0041361768	259,513.15	54.07	0.020835
Summary	0041361900	503,195.61	314.50	0.062501
Summary	0041361933	384,966.19	320.81	0.083335
Summary	0041361992	576,482.89	233.34	0.040476
Summary	0041362225	104,380.61	173.97	0.166669

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041362625	355,125.53	77.19	0.021736
Summary	0041362920	295,781.82	187.00	0.063222
Summary	0041363001	154,969.27	163.83	0.105718
Summary	0041363155	189,844.18	167.04	0.087988
Summary	0041363187	216,413.00	112.72	0.052086
Summary	0041363203	129,085.49	44.73	0.034651
Summary	0041363472	364,621.90	189.91	0.052084
Summary	0041363578	307,379.67	112.38	0.036561
Summary	0041363896	188,066.97	117.54	0.062499
Summary	0041364255	156,326.37	46.98	0.030053
Summary	0041364586	171,503.22	142.92	0.083334
Summary	0041364620	244,068.94	218.26	0.089426
Summary	0041364649	169,010.94	228.87	0.135417
Summary	0041364656	171,748.07	232.58	0.135419
Summary	0041364680	117,935.90	12.28	0.010412
Summary	0041365269	258,646.84	134.71	0.052083
Summary	0041365504	227,164.13	5.70	0.002509
Summary	0041365514	244,835.91	127.52	0.052084
Summary	0041365517	299,290.47	155.88	0.052083
Summary	0041365932	186,196.94	148.38	0.079690
Summary	0041366093	198,753.32	103.52	0.052085
Summary	0041366119	380,552.10	814.30	0.213979
Summary	0041366647	311,637.21	83.42	0.026768
Summary	0041366808	305,002.56	222.40	0.072917
Summary	0041366893	306,748.32	159.76	0.052082
Summary	0041367014	478,863.54	149.34	0.031186
Summary	0041367471	239,632.63	11.64	0.004857
Summary	0041367765	176,873.31	0.86	0.000486
Summary	0041370239	74,509.65	147.64	0.198149
Summary	0041370896	176,802.29	92.08	0.052081
Summary	0041370931	156,833.12	130.69	0.083331
Summary	0041371090	264,810.85	193.09	0.072916
Summary	0041371203	369,364.51	423.23	0.114583
Summary	0041372597	393,276.41	81.93	0.020833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041372633	253,797.48	52.87	0.020832
Summary	0041373408	361,033.03	601.72	0.166666
Summary	0041373410	141,042.24	235.07	0.166666
Summary	0041373419	362,830.14	704.32	0.194118
Summary	0041373478	213,563.55	66.74	0.031251
Summary	0041373645	251,667.26	157.29	0.062499
Summary	0041374223	259,365.24	11.99	0.004623
Summary	0041374859	408,871.03	161.57	0.039516
Summary	0041375142	166,119.25	312.21	0.187943
Summary	0041375171	171,488.68	55.83	0.032556
Summary	0041375237	91,791.66	37.48	0.040832
Summary	0041375251	337,969.70	65.89	0.019496
Summary	0041375328	110,779.35	105.27	0.095027
Summary	0041375446	263,047.96	0.77	0.000293
Summary	0041375784	255,506.18	28.34	0.011092
Summary	0041375807	475,790.05	441.24	0.092738
Summary	0041376403	245,131.43	28.41	0.011590
Summary	0041376446	384,460.46	200.24	0.052083
Summary	0041376465	301,907.04	220.14	0.072916
Summary	0041378273	57,575.90	71.97	0.125000
Summary	0041378801	441,917.12	92.07	0.020834
Summary	0041378814	320,625.18	76.69	0.023919
Summary	0041378822	334,032.69	312.88	0.093667
Summary	0041378835	227,030.35	260.14	0.114584
Summary	0041378922	128,169.27	112.62	0.087868
Summary	0041378930	146,566.64	138.80	0.094701
Summary	0041379013	165,368.07	137.81	0.083335
Summary	0041379055	399,006.63	361.43	0.090582
Summary	0041379225	168,910.75	70.38	0.041667
Summary	0041379292	313,635.87	623.97	0.198947
Summary	0041379340	288,050.90	30.01	0.010418
Summary	0041379392	210,019.76	175.02	0.083335
Summary	0041379413	355,853.12	139.76	0.039275
Summary	0041379418	432,930.30	229.54	0.053020

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041379686	381,097.52	270.87	0.071076
Summary	0041379698	144,664.46	54.70	0.037812
Summary	0041379932	285,621.10	43.03	0.015065
Summary	0041379995	133,068.05	29.04	0.021823
Summary	0041380007	238,593.25	18.85	0.007900
Summary	0041380034	348,449.51	309.61	0.088854
Summary	0041380045	281,746.47	71.37	0.025331
Summary	0041380318	193,805.48	161.50	0.083331
Summary	0041380417	145,226.75	121.02	0.083332
Summary	0041380450	155,518.69	5.62	0.003614
Summary	0041380667	423,492.88	93.58	0.022097
Summary	0041380768	124,054.73	90.46	0.072919
Summary	0041380871	255,039.73	11.76	0.004611
Summary	0041381388	400,399.40	458.79	0.114583
Summary	0041381585	174,783.82	50.66	0.028984
Summary	0041381605	224,984.42	164.05	0.072916
Summary	0041381663	269,178.67	257.04	0.095490
Summary	0041381745	219,293.82	57.63	0.026280
Summary	0041381871	412,784.57	461.45	0.111790
Summary	0041382039	260,479.97	81.57	0.031315
Summary	0041382077	247,224.60	309.03	0.125000
Summary	0041382556	277,991.46	49.37	0.017760
Summary	0041383051	142,800.94	76.53	0.053592
Summary	0041383138	110,512.14	121.53	0.109970
Summary	0041383274	111,086.27	156.91	0.141251
Summary	0041383506	324,898.00	119.90	0.036904
Summary	0041383706	110,341.01	118.72	0.107594
Summary	0041384031	159,526.33	58.41	0.036615
Summary	0041384144	131,420.28	119.08	0.090610
Summary	0041384500	100,854.62	105.65	0.104755
Summary	0041384561	251,088.73	193.70	0.077144
Summary	0041386738	338,752.19	675.82	0.199503
Summary	0041387034	347,913.87	309.99	0.089100
Summary	0041387461	118,590.16	33.94	0.028620

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041389120	421,947.76	323.07	0.076566
Summary	0041389300	226,360.84	70.74	0.031251
Summary	0041389398	353,296.45	220.81	0.062500
Summary	0041389490	300,759.49	151.88	0.050499
Summary	0041390134	263,136.98	109.64	0.041667
Summary	0041390139	124,431.03	27.23	0.021884
Summary	0041390199	129,308.23	0.79	0.000611
Summary	0041390623	115,249.51	60.03	0.052087
Summary	0041391463	166,355.86	37.62	0.022614
Summary	0041391947	202,612.40	147.74	0.072918
Summary	0041392017	143,042.05	59.60	0.041666
Summary	0041392164	131,334.62	0.41	0.000312
Summary	0041392224	161,424.82	109.26	0.067685
Summary	0041392290	161,094.97	100.68	0.062497
Summary	0041392467	143,098.48	119.25	0.083334
Summary	0041392675	439,258.73	72.85	0.016585
Summary	0041392765	232,751.79	169.71	0.072915
Summary	0041392915	95,362.30	85.77	0.089941
Summary	0041393467	246,738.46	205.62	0.083335
Summary	0041393489	298,702.02	327.71	0.109711
Summary	0041393891	212,104.97	66.28	0.031249
Summary	0041393900	166,182.96	149.82	0.090154
Summary	0041394095	171,435.16	50.62	0.029527
Summary	0041394151	622,965.75	778.71	0.125000
Summary	0041394800	380,112.71	554.33	0.145833
Summary	0041394888	174,351.55	12.74	0.007307
Summary	0041394970	211,311.38	242.13	0.114584
Summary	0041395029	442,525.94	181.33	0.040976
Summary	0041395159	73,511.46	30.63	0.041667
Summary	0041395520	359,007.39	204.69	0.057016
Summary	0041395585	106,753.58	43.19	0.040458
Summary	0041396092	63,849.71	42.74	0.066938
Summary	0041396318	165,222.38	86.05	0.052081
Summary	0041396377	149,845.18	109.26	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041396575	475,394.61	391.02	0.082252
Summary	0041396831	185,742.53	198.08	0.106642
Summary	0041397074	133,064.14	73.32	0.055101
Summary	0041397182	321,990.95	268.33	0.083335
Summary	0041397870	211,069.18	191.63	0.090790
Summary	0041398182	176,493.19	38.55	0.021842
Summary	0041398306	310,826.13	134.59	0.043301
Summary	0041398541	440,917.49	85.30	0.019346
Summary	0041398830	237,254.99	49.43	0.020834
Summary	0041399766	255,016.92	106.26	0.041668
Summary	0041400156	317,914.17	280.03	0.088084
Summary	0041400854	178,295.24	204.30	0.114585
Summary	0041400884	253,680.91	158.55	0.062500
Summary	0041401192	661,569.24	895.88	0.135417
Summary	0041401603	256,856.94	13.96	0.005435
Summary	0041401835	85,721.21	89.29	0.104163
Summary	0041402859	189,870.65	138.45	0.072918
Summary	0041402971	605,577.50	607.61	0.100336
Summary	0041403138	325,373.52	203.36	0.062500
Summary	0041403561	165,416.58	86.15	0.052081
Summary	0041403896	274,832.70	55.67	0.020256
Summary	0041403984	104,385.38	32.62	0.031250
Summary	0041404465	176,998.97	36.87	0.020831
Summary	0041404716	48,989.09	12.40	0.025312
Summary	0041404931	146,327.53	39.16	0.026762
Summary	0041405175	405,612.26	338.01	0.083333
Summary	0041405407	334,864.37	293.37	0.087609
Summary	0041405441	293,443.36	397.37	0.135416
Summary	0041405479	271,776.30	169.86	0.062500
Summary	0041405709	253,906.06	317.38	0.124999
Summary	0041406957	205,070.25	13.44	0.006554
Summary	0041407016	139,195.55	16.26	0.011681
Summary	0041407847	387,232.54	443.70	0.114582
Summary	0041408004	317,361.09	468.40	0.147592

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041408525	172,663.47	24.89	0.014415
Summary	0041408961	273,490.95	341.86	0.124999
Summary	0041408963	356,170.71	556.52	0.156251
Summary	0041409123	415,113.20	43.24	0.010416
Summary	0041409362	300,015.32	71.68	0.023892
Summary	0041409553	473,574.17	641.30	0.135417
Summary	0041409573	213,471.00	165.49	0.077523
Summary	0041409899	248,477.87	129.42	0.052085
Summary	0041410407	337,160.18	70.24	0.020833
Summary	0041410517	307,251.22	288.05	0.093751
Summary	0041410819	128,629.45	13.40	0.010418
Summary	0041411292	400,142.05	291.77	0.072917
Summary	0041411406	95,554.36	13.75	0.014390
Summary	0041411436	202,269.18	189.63	0.093751
Summary	0041411491	83,930.99	13.79	0.016430
Summary	0041411697	411,492.94	728.69	0.177084
Summary	0041412050	437,166.51	352.64	0.080665
Summary	0041412664	106,004.49	102.56	0.096751
Summary	0041412795	336,282.25	210.18	0.062501
Summary	0041413804	259,214.37	54.00	0.020832
Summary	0041414025	376,390.60	524.08	0.139238
Summary	0041414054	104,559.20	54.46	0.052085
Summary	0041415058	78,707.68	32.79	0.041660
Summary	0041416262	338,859.52	176.49	0.052084
Summary	0041416340	277,627.69	144.60	0.052084
Summary	0041416469	508,446.96	48.40	0.009519
Summary	0041416617	391,794.88	435.48	0.111150
Summary	0041417084	412,704.32	214.95	0.052083
Summary	0041417137	206,303.87	24.94	0.012089
Summary	0041417139	472,403.29	295.25	0.062500
Summary	0041417282	518,521.82	432.10	0.083333
Summary	0041417293	220,248.04	195.75	0.088877
Summary	0041417453	327,273.78	204.55	0.062501
Summary	0041417857	92,927.49	96.80	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041418336	541,670.62	83.81	0.015473
Summary	0041418822	205,496.36	218.59	0.106372
Summary	0041419022	175,022.70	71.64	0.040932
Summary	0041419091	343,852.57	281.41	0.081840
Summary	0041419616	395,320.48	252.90	0.063973
Summary	0041419785	168,274.09	122.70	0.072917
Summary	0041419870	334,474.31	627.14	0.187500
Summary	0041420273	167,014.87	86.99	0.052085
Summary	0041420908	225,915.08	235.33	0.104167
Summary	0041420962	330,537.22	305.52	0.092431
Summary	0041421007	271,829.08	141.58	0.052084
Summary	0041421565	136,513.56	40.50	0.029667
Summary	0041421750	113,655.59	120.07	0.105644
Summary	0041421808	244,942.93	113.74	0.046435
Summary	0041421950	132,699.85	48.39	0.036466
Summary	0041422165	118,388.94	11.78	0.009950
Summary	0041422531	173,882.93	229.05	0.131727
Summary	0041423287	294,977.21	245.81	0.083332
Summary	0041423292	228,272.96	212.10	0.092915
Summary	0041423374	293,170.39	152.69	0.052082
Summary	0041423449	263,109.02	109.63	0.041667
Summary	0041423669	273,662.19	112.00	0.040926
Summary	0041423813	301,615.38	251.35	0.083335
Summary	0041424064	53,054.94	41.23	0.077712
Summary	0041424747	161,076.68	234.90	0.145831
Summary	0041425221	173,026.08	234.31	0.135419
Summary	0041425325	312,274.13	275.64	0.088269
Summary	0041425767	277,639.86	115.89	0.041741
Summary	0041425814	123,970.35	21.99	0.017738
Summary	0041425827	118,246.83	49.27	0.041667
Summary	0041425858	148,624.49	31.63	0.021282
Summary	0041425866	120,038.14	62.52	0.052083
Summary	0041426280	360,570.64	121.28	0.033636
Summary	0041426320	129,634.33	135.04	0.104170

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041426351	125,071.06	91.20	0.072919
Summary	0041426766	593,533.25	494.61	0.083333
Summary	0041427099	134,745.81	201.64	0.149645
Summary	0041427828	279,208.71	19.77	0.007081
Summary	0041428420	169,667.05	70.69	0.041664
Summary	0041428437	327,083.27	102.21	0.031249
Summary	0041428526	226,758.08	212.59	0.093752
Summary	0041428582	268,574.39	2.21	0.000823
Summary	0041428618	335,784.32	139.91	0.041667
Summary	0041429794	257,059.42	240.99	0.093749
Summary	0041429889	193,248.40	20.31	0.010510
Summary	0041429974	167,560.19	47.88	0.028575
Summary	0041430054	155,417.74	113.33	0.072920
Summary	0041430071	299,944.57	312.44	0.104166
Summary	0041430761	181,768.19	37.87	0.020834
Summary	0041430858	435,284.60	682.61	0.156819
Summary	0041431296	245,674.35	76.77	0.031249
Summary	0041432453	317,649.66	136.23	0.042887
Summary	0041432722	234,111.97	96.85	0.041369
Summary	0041433197	411,756.58	428.91	0.104166
Summary	0041433508	135,368.23	65.75	0.048571
Summary	0041433541	284,851.58	385.74	0.135418
Summary	0041434149	98,781.55	61.74	0.062502
Summary	0041434169	336,427.18	75.09	0.022320
Summary	0041434865	304,255.53	285.24	0.093750
Summary	0041434890	195,587.76	234.46	0.119875
Summary	0041435155	123,009.74	15.56	0.012649
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
4	551,222.18	213,073.14	38.655

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041359118	194,567.48	3,279.64	1.686
0041408173	155,566.55	187,689.63	120.649
0041408288	144,303.82	12,186.20	8.445
0041423894	56,784.33	9,917.67	17.466

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	413,202.98	14,964.44	72,749.27	17.606

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0041320200	137,434.07	6,486.96	20,569.89	14.967
0041402554	275,768.91	8,477.48	52,179.38	18.921

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
241	44,483,711.01	3,147,041.65	7.075

Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041332243	232,608.57	24,335.44	10.462
0041332630	244,108.48	23,579.30	9.659
0041334079	71,740.57	4,561.94	6.359
0041334108	67,811.51	(6,681.33)	(9.853)
0041334452	306,416.65	6,493.05	2.119
0041334693	88,057.48	(7,761.42)	(8.814)
0041335415	200,922.90	6,124.63	3.048
0041335955	75,916.18	10,785.60	14.207
0041336001	101,834.70	(251.91)	(0.247)
0041336256	100,268.46	5,764.81	5.749
0041338807	367,396.56	10,591.84	2.883
0041339887	179,653.75	410.79	0.229
0041339996	382,907.40	(5,829.74)	(1.522)
0041340813	175,028.25	(4,116.38)	(2.352)
0041340841	124,432.56	1,259.78	1.012
0041342326	94,000.84	30,275.13	32.207
0041342327	88,249.19	1,073.40	1.216
0041342706	140,938.54	(927.73)	(0.658)
0041342926	94,531.15	18,347.53	19.409
0041343106	44,955.66	13,638.25	30.337
0041344301	107,682.54	23,411.90	21.742
0041344355	120,608.90	46,234.54	38.334
0041345119	168,598.70	37,888.73	22.473
0041345162	143,410.30	13,306.71	9.279
0041345380	85,093.80	24,193.53	28.432
0041345971	204,189.45	1,654.77	0.810
0041347719	271,197.32	(1,782.55)	(0.657)
0041348488	211,010.85	53,548.50	25.377
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	91,324.98	31.107
0041349458	340,912.62	2,214.62	0.650
0041349598	340,308.59	106,895.42	31.411
0041350255	75,296.20	2,208.85	2.934
0041351885	227,247.60	(961.74)	(0.423)
0041351904	366,422.53	(3,982.39)	(1.087)
0041352804	285,701.53	5,284.09	1.850
0041353001	189,162.72	(3,787.41)	(2.002)
0041353496	146,093.59	33,508.87	22.937
0041355234	232,295.71	(33,650.24)	(14.486)
0041355263	115,473.44	82,602.91	71.534
0041355437	143,550.57	(29,631.67)	(20.642)
0041356249	207,870.06	60,826.45	29.262
0041357044	200,837.13	2,002.34	0.997
0041357635	181,513.88	9,348.78	5.150
0041358005	91,241.13	(50,102.43)	(54.912)
0041358183	191,499.26	60,386.98	31.534
0041358456	129,664.20	3,578.18	2.760
0041358827	179,666.75	(4,045.09)	(2.251)
0041359118	194,567.48	3,279.64	1.686
0041360359	393,905.65	(2,680.25)	(0.680)
0041360643	115,854.98	3,833.02	3.308
0041361607	397,864.78	3,883.45	0.976
0041363179	219,683.67	76,241.79	34.705
0041363312	145,384.65	8,789.92	6.046
0041363554	53,060.67	6,029.84	11.364
0041364311	215,019.69	(13,029.30)	(6.060)
0041364506	83,491.83	11,978.84	14.347
0041364562	64,222.72	(1,958.92)	(3.050)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041364667	132,517.25	7,225.21	5.452
0041365345	100,537.56	66,805.91	66.449
0041365417	91,804.61	28,380.58	30.914
0041365680	85,652.29	31,027.83	36.225
0041365914	170,289.74	3,822.65	2.245
0041365964	182,872.63	(15,826.09)	(8.654)
0041366343	228,752.79	6,108.38	2.670
0041366427	72,394.32	(39,563.83)	(54.650)
0041367775	481,193.64	100,363.20	20.857
0041368099	312,273.85	(16,982.09)	(5.438)
0041368395	212,247.46	40,462.20	19.064
0041368977	232,504.52	(2,874.28)	(1.236)
0041369509	120,088.26	35,790.86	29.804
0041369588	135,403.49	(4,591.64)	(3.391)
0041369662	60,584.68	1,797.76	2.967
0041369701	41,164.76	29,742.36	72.252
0041370461	157,647.20	(7,513.70)	(4.766)
0041370980	150,723.44	53,327.22	35.381
0041371770	262,046.69	5,741.93	2.191
0041371801	189,336.76	50,405.07	26.622
0041372921	402,513.59	85,394.61	21.215
0041375109	162,128.23	21,278.42	13.124
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041379128	107,092.40	(5,509.10)	(5.144)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041399668	186,370.90	(2,596.86)	(1.393)
0041400153	306,460.22	6,883.73	2.246
0041400233	356,815.45	(780.07)	(0.219)
0041400284	154,771.07	(19,858.39)	(12.831)
0041400385	125,018.57	(1,579.03)	(1.263)
0041402026	307,190.71	2,279.89	0.742
0041402554	275,768.91	52,179.38	18.921
0041402727	153,629.15	22,473.36	14.628
0041402742	179,297.95	(17,118.26)	(9.547)
0041403051	182,678.25	1,524.96	0.835
0041403145	203,622.41	(11,481.70)	(5.639)
0041404265	58,550.24	26,191.17	44.733
0041405233	144,622.43	1,160.94	0.803
0041405403	106,846.79	(5,416.93)	(5.070)
0041406289	140,720.17	2,562.51	1.821
0041406819	163,940.00	78,287.65	47.754
0041406877	222,613.70	1,380.66	0.620
0041407488	54,623.11	16,439.32	30.096
0041407561	337,370.19	13,571.72	4.023
0041408173	155,566.55	187,689.63	120.649
0041408288	144,303.82	12,186.20	8.445
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041411992	209,676.10	2,622.53	1.251
0041412489	177,246.46	19,128.56	10.792
0041413984	333,599.49	76,029.57	22.791
0041415488	112,797.78	48,210.90	42.741
0041415885	150,442.47	6,938.48	4.612
0041416237	118,222.33	(308.87)	(0.261)
0041416909	253,324.73	56,530.43	22.315
0041417080	251,065.66	27,421.42	10.922
0041417852	161,319.35	185,879.30	115.224
0041417868	240,864.30	9,875.05	4.100
0041417974	229,840.75	6,216.46	2.705
0041418143	73,190.02	2,455.61	3.355
0041418164	96,384.23	5,139.50	5.332
0041418307	79,833.78	17,521.64	21.948
0041418394	115,028.06	(3,670.91)	(3.191)
0041419882	114,310.55	19,197.71	16.794
0041419884	393,889.59	32,010.37	8.127
0041420279	165,402.05	4,631.81	2.800
0041420282	36,075.13	14,774.61	40.955
0041420926	114,604.36	(4,184.78)	(3.652)
0041421798	103,779.07	3,134.21	3.020
0041422494	136,260.14	5,721.66	4.199
0041422729	349,558.59	(48,684.56)	(13.927)
0041422918	159,107.13	59,629.14	37.477
0041423196	140,697.07	4,973.36	3.535
0041423894	56,784.33	9,917.67	17.466
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0041431540	439,172.64	(3,170.21)	(0.722)
0041431850	207,657.77	12,860.09	6.193
0041432096	279,859.06	6,849.35	2.447
0041432153	107,372.01	(25,437.07)	(23.691)
0041433162	81,359.03	995.95	1.224
0041433216	150,501.88	33,330.64	22.146
0041434042	149,153.35	14,432.34	9.676
0041434297	324,183.41	26,666.43	8.226
0041435275	165,847.46	13,595.95	8.198
0041435386	389,385.67	38,934.79	9.999

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	6	964,425.16	228,037.58	0.003 %	0	0.00	0.00	0.000 %	6	964,425.16	228,037.58	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	6,486.96	20,569.89
Summary	0041359118	223,000.00	4.000 %	VA	95.00	360	194,567.48	07/31/2024	3,279.64	3,279.64
Summary	0041402554	308,000.00	3.875 %	NC	85.00	360	275,768.91	04/30/2024	8,477.48	52,179.38
Summary	0041408173	171,000.00	3.750 %	AR	95.00	360	155,566.55	07/31/2024	187,689.63	187,689.63
Summary	0041408288	160,000.00	3.750 %	IA	97.00	360	144,303.82	07/31/2024	12,186.20	12,186.20
Summary	0041423894	61,000.00	3.900 %	MN	95.00	360	56,784.33	07/31/2024	9,917.67	9,917.67

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

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

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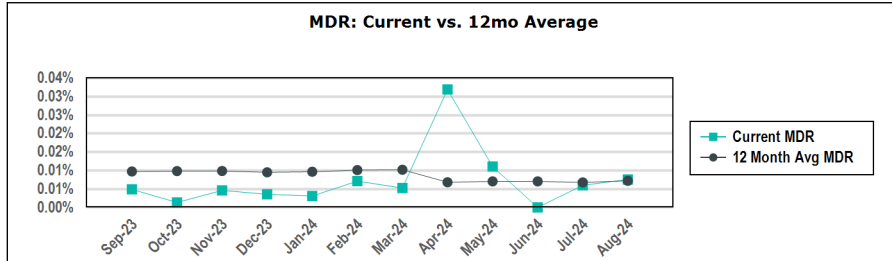
Distribution Date: 26-Aug-2024
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Realized Loss Report - Collateral

Summary

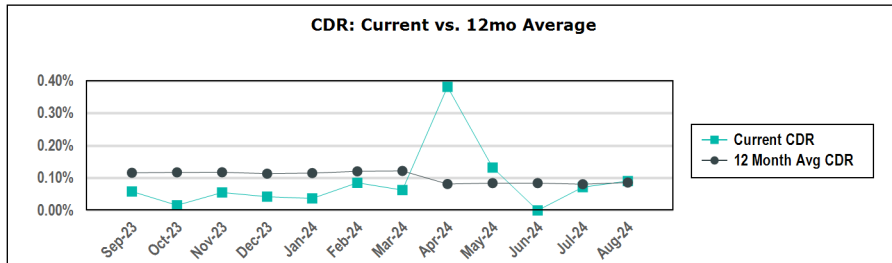
MDR

Current Month 0.008 %
 3 Month Average 0.005 %
 12 Month Average 0.007 %



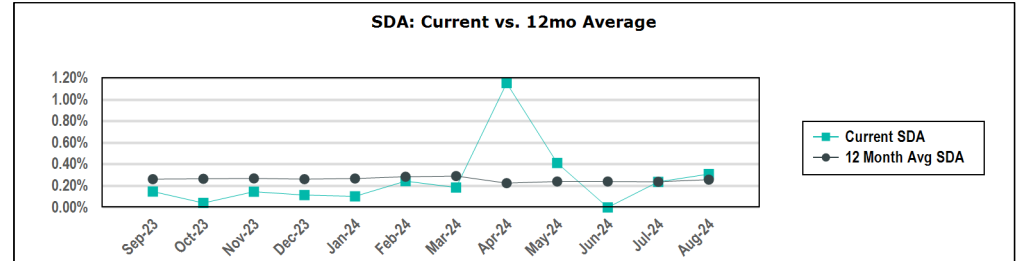
CDR

Current Month 0.091 %
 3 Month Average 0.054 %
 12 Month Average 0.086 %



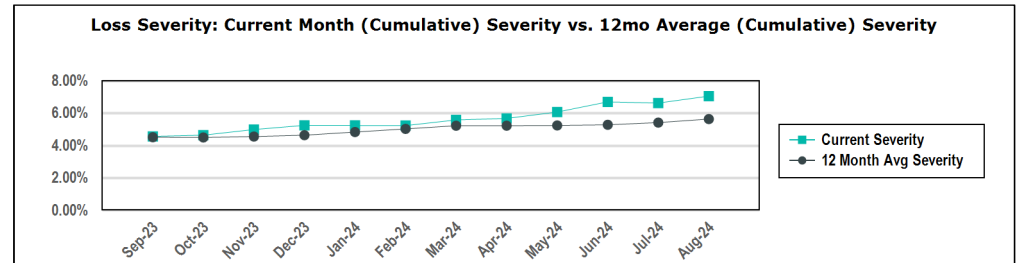
SDA

Current Month 0.310 %
 3 Month Average 0.182 %
 12 Month Average 0.258 %



Loss Severity

Current Month (Cumulative) 7.075 %
 3 Month Average (Cumulative) 6.812 %
 12 Month Average (Cumulative) 5.653 %



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

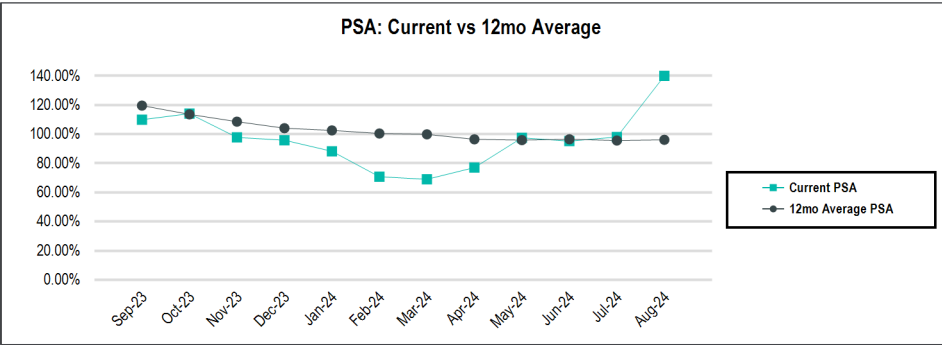
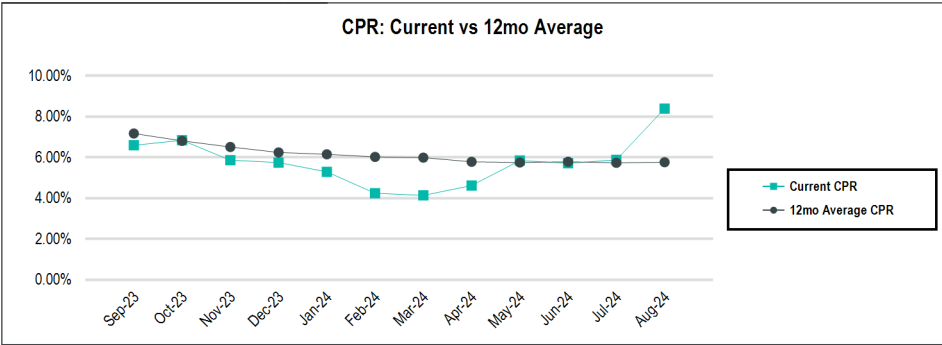
Current Month	0.728 %
3 Month Average	0.574 %
12 Month Average	0.494 %

CPR

Current Month	8.398 %
3 Month Average	6.665 %
12 Month Average	5.767 %

PSA

Current Month	139.967 %
3 Month Average	111.087 %
12 Month Average	96.120 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date
means May 31, 2017

Accrual Period
means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Record Date
means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes

Business Day
means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C04), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Bond Retirement Detail – Effective December 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XLT9	601,566,000	427,050,118	174,515,882
2M-2H	N/A	31,662,384	(427,050,118)	458,712,502
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-and-all-certain-cas-notes				

Bond Retirement Detail – Effective October 2023				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XLU6	143,230,000	143,230,000	0
2B-1H	N/A	7,538,663	(143,230,000)	150,768,663
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes				