

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Aug-2026
03-Aug-2026 11:13:53 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		07/31/2026	0.00000%	5,560,109,731.96	0.00	48,353,286.29	0.00	5,511,756,445.68	48,353,286.29	0.00
2M-1	30711XLS1	08/24/2026	4.58056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XLV4	08/24/2026	6.58056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XLW2	08/24/2026	6.58056%	1,151,950.47	6,106.50	1,075,813.73	0.00	76,136.74	1,081,920.23	0.00
2M-BH		07/31/2026	0.00000%	3,615,011.88	0.00	3,376,082.14	0.00	238,929.74	3,376,082.14	0.00
2M-2C	30711XLX0	08/24/2026	6.58056%	51,007,167.00	270,389.33	0.00	0.00	51,007,167.00	270,389.33	0.00
2M-CH		07/31/2026	0.00000%	160,068,961.00	0.00	0.00	0.00	160,068,961.00	0.00	0.00
2M-2	30711XLT9	08/24/2026	6.58056%	52,159,117.47	276,495.83	1,075,813.73	0.00	51,083,303.74	1,352,309.56	0.00
2M-2H		07/31/2026	0.00000%	163,683,972.88	0.00	3,376,082.14	0.00	160,307,890.74	3,376,082.14	0.00
2B-1	30711XLU6	08/24/2026	8.78056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		07/31/2026	0.00000%	150,768,663.00	0.00	0.00	0.00	150,768,663.00	0.00	0.00
2B-2H		07/31/2026	0.00000%	145,308,561.05	0.00	0.00	0.00	145,308,561.05	0.00	5,460,101.95
2A-I1	30711XLZ5	08/24/2026	2.25000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XMB7	08/24/2026	1.75000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XMD3	08/24/2026	1.25000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XMF8	08/24/2026	0.75000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XMH4	08/24/2026	2.25000%	0.00	2,087.91	0.00	0.00	0.00	2,087.91	0.00
2B-I2	30711XMK7	08/24/2026	1.75000%	0.00	1,623.93	0.00	0.00	0.00	1,623.93	0.00
2B-I3	30711XMM3	08/24/2026	1.25000%	0.00	1,159.95	0.00	0.00	0.00	1,159.95	0.00
2B-I4	30711XMP6	08/24/2026	0.75000%	0.00	695.97	0.00	0.00	0.00	695.97	0.00
2C-I1	30711XMR2	08/24/2026	2.25000%	0.00	92,450.49	0.00	0.00	0.00	92,450.49	0.00
2C-I2	30711XMT8	08/24/2026	1.75000%	0.00	71,905.94	0.00	0.00	0.00	71,905.94	0.00
2C-I3	30711XMV3	08/24/2026	1.25000%	0.00	51,361.38	0.00	0.00	0.00	51,361.38	0.00

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Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Aug-2026
 03-Aug-2026 11:13:54 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
2C-I4	30711XMX9	08/24/2026	0.75000%	0.00	30,816.83	0.00	0.00	0.00	30,816.83	0.00
2E-A1	30711XLY8	08/24/2026	4.33056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XMA9	08/24/2026	4.83056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XMC5	08/24/2026	5.33056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XME1	08/24/2026	5.83056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XMG6	08/24/2026	4.33056%	1,151,950.47	4,018.59	1,075,813.73	0.00	76,136.74	1,079,832.32	0.00
2E-B2	30711XMJ0	08/24/2026	4.83056%	1,151,950.47	4,482.57	1,075,813.73	0.00	76,136.74	1,080,296.30	0.00
2E-B3	30711XML5	08/24/2026	5.33056%	1,151,950.47	4,946.55	1,075,813.73	0.00	76,136.74	1,080,760.28	0.00
2E-B4	30711XMN1	08/24/2026	5.83056%	1,151,950.47	5,410.53	1,075,813.73	0.00	76,136.74	1,081,224.26	0.00
2E-C1	30711XMQ4	08/24/2026	4.33056%	51,007,167.00	177,938.84	0.00	0.00	51,007,167.00	177,938.84	0.00
2E-C2	30711XMS0	08/24/2026	4.83056%	51,007,167.00	198,483.40	0.00	0.00	51,007,167.00	198,483.40	0.00
2E-C3	30711XMU5	08/24/2026	5.33056%	51,007,167.00	219,027.95	0.00	0.00	51,007,167.00	219,027.95	0.00
2E-C4	30711XMW1	08/24/2026	5.83056%	51,007,167.00	239,572.50	0.00	0.00	51,007,167.00	239,572.50	0.00
2E-D1	30711XMY7	08/24/2026	4.33056%	1,151,950.47	4,018.59	1,075,813.73	0.00	76,136.74	1,079,832.32	0.00
2E-D2	30711XMZ4	08/24/2026	4.83056%	1,151,950.47	4,482.57	1,075,813.73	0.00	76,136.74	1,080,296.30	0.00
2E-D3	30711XNA8	08/24/2026	5.33056%	1,151,950.47	4,946.55	1,075,813.73	0.00	76,136.74	1,080,760.28	0.00
2E-D4	30711XNB6	08/24/2026	5.83056%	1,151,950.47	5,410.53	1,075,813.73	0.00	76,136.74	1,081,224.26	0.00
2E-D5	30711XNC4	08/24/2026	6.58056%	1,151,950.47	6,106.50	1,075,813.73	0.00	76,136.74	1,081,920.23	0.00
2E-F1	30711XND2	08/24/2026	4.33056%	52,159,117.47	181,957.43	1,075,813.73	0.00	51,083,303.74	1,257,771.16	0.01
2E-F2	30711XNE0	08/24/2026	4.83056%	52,159,117.47	202,965.96	1,075,813.73	0.00	51,083,303.74	1,278,779.69	0.01
2E-F3	30711XNF7	08/24/2026	5.33056%	52,159,117.47	223,974.50	1,075,813.73	0.00	51,083,303.74	1,299,788.23	0.01
2E-F4	30711XNG5	08/24/2026	5.83056%	52,159,117.47	244,983.03	1,075,813.73	0.00	51,083,303.74	1,320,796.76	0.01
2E-F5	30711XNH3	08/24/2026	6.58056%	52,159,117.47	276,495.83	1,075,813.73	0.00	51,083,303.74	1,352,309.56	0.01
2X-1	30711XNJ9	08/24/2026	2.25000%	0.00	2,087.91	0.00	0.00	0.00	2,087.91	0.00
2X-2	30711XNK6	08/24/2026	1.75000%	0.00	1,623.93	0.00	0.00	0.00	1,623.93	0.00

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Series 2017-C04



Distribution Date: 25-Aug-2026
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2X-3	30711XNL4	08/24/2026	1.25000%	0.00	1,159.95	0.00	0.00	0.00	1,159.95	0.00
2X-4	30711XNM2	08/24/2026	0.75000%	0.00	695.97	0.00	0.00	0.00	695.97	0.00
2Y-1	30711XNN0	08/24/2026	2.25000%	0.00	94,538.40	0.00	0.00	0.00	94,538.40	0.00
2Y-2	30711XNP5	08/24/2026	1.75000%	0.00	73,529.87	0.00	0.00	0.00	73,529.87	0.00
2Y-3	30711XNQ3	08/24/2026	1.25000%	0.00	52,521.33	0.00	0.00	0.00	52,521.33	0.00
2Y-4	30711XNR1	08/24/2026	0.75000%	0.00	31,512.80	0.00	0.00	0.00	31,512.80	0.00
Totals				6,763,064,946.29	3,071,986.64	72,318,470.25	0.00	6,690,746,476.05	75,390,456.89	5,460,102.00

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

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

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

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Series 2017-C04



Distribution Date: 25-Aug-2026
 03-Aug-2026 11:13:54 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	5,560,109,731.96	16,387,361.26	31,965,925.03	0.00	0.00	48,353,286.29	5,511,756,445.68	0.19040472	48,353,286.29
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	51,007,167.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	160,068,961.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	51,007,167.00	1,151,950.47	364,602.90	711,210.83	0.00	0.00	1,075,813.73	76,136.74	0.00149267	1,075,813.73
2M-BH	160,068,961.00	3,615,011.88	1,144,184.44	2,231,897.70	0.00	0.00	3,376,082.14	238,929.74	0.00149267	3,376,082.14
2M-2C	51,007,167.00	51,007,167.00	0.00	0.00	0.00	0.00	0.00	51,007,167.00	1.00000000	0.00
2M-CH	160,068,961.00	160,068,961.00	0.00	0.00	0.00	0.00	0.00	160,068,961.00	1.00000000	0.00
2M-2	153,021,501.00	52,159,117.47	364,602.90	711,210.83	0.00	0.00	1,075,813.73	51,083,303.74	0.33383089	1,075,813.73
2M-2H	480,206,883.00	163,683,972.88	1,144,184.44	2,231,897.70	0.00	0.00	3,376,082.14	160,307,890.74	0.33383089	3,376,082.14
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	145,308,561.05	0.00	0.00	0.00	0.00	0.00	145,308,561.05	0.96378490	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

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Series 2017-C04



Distribution Date: 25-Aug-2026
03-Aug-2026 11:13:54 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
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	51,007,167.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	51,007,167.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	51,007,167.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	51,007,167.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	51,007,167.00	1,151,950.47	364,602.90	711,210.83	0.00	0.00	1,075,813.73	76,136.74	0.00149267	1,075,813.73
2E-B2	51,007,167.00	1,151,950.47	364,602.90	711,210.83	0.00	0.00	1,075,813.73	76,136.74	0.00149267	1,075,813.73
2E-B3	51,007,167.00	1,151,950.47	364,602.90	711,210.83	0.00	0.00	1,075,813.73	76,136.74	0.00149267	1,075,813.73
2E-B4	51,007,167.00	1,151,950.47	364,602.90	711,210.83	0.00	0.00	1,075,813.73	76,136.74	0.00149267	1,075,813.73
2E-C1	51,007,167.00	51,007,167.00	0.00	0.00	0.00	0.00	0.00	51,007,167.00	1.00000000	0.00
2E-C2	51,007,167.00	51,007,167.00	0.00	0.00	0.00	0.00	0.00	51,007,167.00	1.00000000	0.00
2E-C3	51,007,167.00	51,007,167.00	0.00	0.00	0.00	0.00	0.00	51,007,167.00	1.00000000	0.00
2E-C4	51,007,167.00	51,007,167.00	0.00	0.00	0.00	0.00	0.00	51,007,167.00	1.00000000	0.00
2E-D1	102,014,334.00	1,151,950.47	364,602.90	711,210.83	0.00	0.00	1,075,813.73	76,136.74	0.00074633	1,075,813.73
2E-D2	102,014,334.00	1,151,950.47	364,602.90	711,210.83	0.00	0.00	1,075,813.73	76,136.74	0.00074633	1,075,813.73
2E-D3	102,014,334.00	1,151,950.47	364,602.90	711,210.83	0.00	0.00	1,075,813.73	76,136.74	0.00074633	1,075,813.73
2E-D4	102,014,334.00	1,151,950.47	364,602.90	711,210.83	0.00	0.00	1,075,813.73	76,136.74	0.00074633	1,075,813.73
2E-D5	102,014,334.00	1,151,950.47	364,602.90	711,210.83	0.00	0.00	1,075,813.73	76,136.74	0.00074633	1,075,813.73
2E-F1	102,014,334.00	52,159,117.47	364,602.90	711,210.83	0.00	0.00	1,075,813.73	51,083,303.74	0.50074633	1,075,813.73
2E-F2	102,014,334.00	52,159,117.47	364,602.90	711,210.83	0.00	0.00	1,075,813.73	51,083,303.74	0.50074633	1,075,813.73
2E-F3	102,014,334.00	52,159,117.47	364,602.90	711,210.83	0.00	0.00	1,075,813.73	51,083,303.74	0.50074633	1,075,813.73
2E-F4	102,014,334.00	52,159,117.47	364,602.90	711,210.83	0.00	0.00	1,075,813.73	51,083,303.74	0.50074633	1,075,813.73
2E-F5	102,014,334.00	52,159,117.47	364,602.90	711,210.83	0.00	0.00	1,075,813.73	51,083,303.74	0.50074633	1,075,813.73
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

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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
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	32,419,190,304.00	6,763,064,946.29	24,509,376.54	47,809,093.71	0.00	0.00	72,318,470.25	6,690,746,476.05	0.20638228	72,318,470.25

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted 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 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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 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Aug-2026
 03-Aug-2026 11:13:54 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	192.075092401	0.566104642	1.104269214	0.000000000	0.000000000	1.670373856	190.404718546	0.190404719	1.670373856
2M-1	257,814,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-1H	13,569,593.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2A	51,007,167.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-AH	160,068,961.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2B	51,007,167.00	22.584090389	7.148071956	13.943350941	0.000000000	0.000000000	21.091422897	1.492667491	0.001492667	21.091422897
2M-BH	160,068,961.00	22.584090366	7.148071886	13.943350954	0.000000000	0.000000000	21.091422840	1.492667526	0.001492668	21.091422840
2M-2C	51,007,167.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2M-CH	160,068,961.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2M-2	153,021,501.00	340.861363463	2.382690652	4.647783647	0.000000000	0.000000000	7.030474299	333.830889164	0.333830889	7.030474299
2M-2H	480,206,883.00	340.861363455	2.382690629	4.647783651	0.000000000	0.000000000	7.030474280	333.830889175	0.333830889	7.030474280
2B-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-1H	150,768,663.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2B-2H	150,768,663.00	963.784901707	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	963.784901707	0.963784902	0.000000000
2A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Aug-2026
03-Aug-2026 11:13:54 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
2C-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A1	51,007,167.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A2	51,007,167.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A3	51,007,167.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A4	51,007,167.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B1	51,007,167.00	22.584090389	7.148071956	13.943350941	0.000000000	0.000000000	21.091422897	1.492667491	0.001492667	21.091422897
2E-B2	51,007,167.00	22.584090389	7.148071956	13.943350941	0.000000000	0.000000000	21.091422897	1.492667491	0.001492667	21.091422897
2E-B3	51,007,167.00	22.584090389	7.148071956	13.943350941	0.000000000	0.000000000	21.091422897	1.492667491	0.001492667	21.091422897
2E-B4	51,007,167.00	22.584090389	7.148071956	13.943350941	0.000000000	0.000000000	21.091422897	1.492667491	0.001492667	21.091422897
2E-C1	51,007,167.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2E-C2	51,007,167.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2E-C3	51,007,167.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2E-C4	51,007,167.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2E-D1	102,014,334.00	11.292045194	3.574035978	6.971675471	0.000000000	0.000000000	10.545711449	0.746333746	0.000746334	10.545711449
2E-D2	102,014,334.00	11.292045194	3.574035978	6.971675471	0.000000000	0.000000000	10.545711449	0.746333746	0.000746334	10.545711449
2E-D3	102,014,334.00	11.292045194	3.574035978	6.971675471	0.000000000	0.000000000	10.545711449	0.746333746	0.000746334	10.545711449
2E-D4	102,014,334.00	11.292045194	3.574035978	6.971675471	0.000000000	0.000000000	10.545711449	0.746333746	0.000746334	10.545711449
2E-D5	102,014,334.00	11.292045194	3.574035978	6.971675471	0.000000000	0.000000000	10.545711449	0.746333746	0.000746334	10.545711449
2E-F1	102,014,334.00	511.292045194	3.574035978	6.971675471	0.000000000	0.000000000	10.545711449	500.746333746	0.500746334	10.545711449
2E-F2	102,014,334.00	511.292045194	3.574035978	6.971675471	0.000000000	0.000000000	10.545711449	500.746333746	0.500746334	10.545711449
2E-F3	102,014,334.00	511.292045194	3.574035978	6.971675471	0.000000000	0.000000000	10.545711449	500.746333746	0.500746334	10.545711449
2E-F4	102,014,334.00	511.292045194	3.574035978	6.971675471	0.000000000	0.000000000	10.545711449	500.746333746	0.500746334	10.545711449
2E-F5	102,014,334.00	511.292045194	3.574035978	6.971675471	0.000000000	0.000000000	10.545711449	500.746333746	0.500746334	10.545711449
2X-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Series 2017-C04



Distribution Date: 25-Aug-2026
03-Aug-2026 11:13:54 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
2X-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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

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Series 2017-C04



Distribution Date: 25-Aug-2026
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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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	5,560,109,731.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,511,756,445.68
2M-1	N/A	N/A	4.58056 %	0.00	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	0.00
2M-2A	N/A	N/A	6.58056 %	0.00	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	0.00
2M-2B	07/27/26 - 08/24/26	29	6.58056 %	1,151,950.47	6,106.50	0.00	0.00	0.00	0.00	6,106.50	0.00	0.00	76,136.74
2M-BH	N/A	N/A	0.00000 %	3,615,011.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	238,929.74
2M-2C	07/27/26 - 08/24/26	29	6.58056 %	51,007,167.00	270,389.33	0.00	0.00	0.00	0.00	270,389.33	0.00	0.00	51,007,167.00
2M-CH	N/A	N/A	0.00000 %	160,068,961.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	160,068,961.00
2M-2	07/27/26 - 08/24/26	29	6.58056 %	52,159,117.47	276,495.83	0.00	0.00	0.00	0.00	276,495.83	0.00	0.00	51,083,303.74
2M-2H	N/A	N/A	0.00000 %	163,683,972.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	160,307,890.74
2B-1	N/A	N/A	8.78056 %	0.00	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	0.00	150,768,663.00
2B-2H	N/A	N/A	0.00000 %	145,308,561.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	145,308,561.05
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	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	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	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	0.00
2B-I1	07/27/26 - 08/24/26	29	2.25000 %	1,151,950.47	2,087.91	0.00	0.00	0.00	0.00	2,087.91	0.00	0.00	76,136.74
2B-I2	07/27/26 - 08/24/26	29	1.75000 %	1,151,950.47	1,623.93	0.00	0.00	0.00	0.00	1,623.93	0.00	0.00	76,136.74
2B-I3	07/27/26 - 08/24/26	29	1.25000 %	1,151,950.47	1,159.95	0.00	0.00	0.00	0.00	1,159.95	0.00	0.00	76,136.74
2B-I4	07/27/26 - 08/24/26	29	0.75000 %	1,151,950.47	695.97	0.00	0.00	0.00	0.00	695.97	0.00	0.00	76,136.74
2C-I1	07/27/26 - 08/24/26	29	2.25000 %	51,007,167.00	92,450.49	0.00	0.00	0.00	0.00	92,450.49	0.00	0.00	51,007,167.00
2C-I2	07/27/26 - 08/24/26	29	1.75000 %	51,007,167.00	71,905.94	0.00	0.00	0.00	0.00	71,905.94	0.00	0.00	51,007,167.00
2C-I3	07/27/26 - 08/24/26	29	1.25000 %	51,007,167.00	51,361.38	0.00	0.00	0.00	0.00	51,361.38	0.00	0.00	51,007,167.00

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Series 2017-C04



Distribution Date: 25-Aug-2026
 03-Aug-2026 11:13:54 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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2C-I4	07/27/26 - 08/24/26	29	0.75000 %	51,007,167.00	30,816.83	0.00	0.00	0.00	0.00	30,816.83	0.00	0.00	51,007,167.00
2E-A1	N/A	N/A	4.33056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.83056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.33056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.83056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	07/27/26 - 08/24/26	29	4.33056 %	1,151,950.47	4,018.59	0.00	0.00	0.00	0.00	4,018.59	0.00	0.00	76,136.74
2E-B2	07/27/26 - 08/24/26	29	4.83056 %	1,151,950.47	4,482.57	0.00	0.00	0.00	0.00	4,482.57	0.00	0.00	76,136.74
2E-B3	07/27/26 - 08/24/26	29	5.33056 %	1,151,950.47	4,946.55	0.00	0.00	0.00	0.00	4,946.55	0.00	0.00	76,136.74
2E-B4	07/27/26 - 08/24/26	29	5.83056 %	1,151,950.47	5,410.53	0.00	0.00	0.00	0.00	5,410.53	0.00	0.00	76,136.74
2E-C1	07/27/26 - 08/24/26	29	4.33056 %	51,007,167.00	177,938.84	0.00	0.00	0.00	0.00	177,938.84	0.00	0.00	51,007,167.00
2E-C2	07/27/26 - 08/24/26	29	4.83056 %	51,007,167.00	198,483.40	0.00	0.00	0.00	0.00	198,483.40	0.00	0.00	51,007,167.00
2E-C3	07/27/26 - 08/24/26	29	5.33056 %	51,007,167.00	219,027.95	0.00	0.00	0.00	0.00	219,027.95	0.00	0.00	51,007,167.00
2E-C4	07/27/26 - 08/24/26	29	5.83056 %	51,007,167.00	239,572.50	0.00	0.00	0.00	0.00	239,572.50	0.00	0.00	51,007,167.00
2E-D1	07/27/26 - 08/24/26	29	4.33056 %	1,151,950.47	4,018.59	0.00	0.00	0.00	0.00	4,018.59	0.00	0.00	76,136.74
2E-D2	07/27/26 - 08/24/26	29	4.83056 %	1,151,950.47	4,482.57	0.00	0.00	0.00	0.00	4,482.57	0.00	0.00	76,136.74
2E-D3	07/27/26 - 08/24/26	29	5.33056 %	1,151,950.47	4,946.55	0.00	0.00	0.00	0.00	4,946.55	0.00	0.00	76,136.74
2E-D4	07/27/26 - 08/24/26	29	5.83056 %	1,151,950.47	5,410.53	0.00	0.00	0.00	0.00	5,410.53	0.00	0.00	76,136.74
2E-D5	07/27/26 - 08/24/26	29	6.58056 %	1,151,950.47	6,106.50	0.00	0.00	0.00	0.00	6,106.50	0.00	0.00	76,136.74
2E-F1	07/27/26 - 08/24/26	29	4.33056 %	52,159,117.47	181,957.43	0.00	0.00	0.00	0.00	181,957.43	0.00	0.00	51,083,303.74
2E-F2	07/27/26 - 08/24/26	29	4.83056 %	52,159,117.47	202,965.96	0.00	0.00	0.00	0.00	202,965.96	0.00	0.00	51,083,303.74
2E-F3	07/27/26 - 08/24/26	29	5.33056 %	52,159,117.47	223,974.50	0.00	0.00	0.00	0.00	223,974.50	0.00	0.00	51,083,303.74
2E-F4	07/27/26 - 08/24/26	29	5.83056 %	52,159,117.47	244,983.03	0.00	0.00	0.00	0.00	244,983.03	0.00	0.00	51,083,303.74
2E-F5	07/27/26 - 08/24/26	29	6.58056 %	52,159,117.47	276,495.83	0.00	0.00	0.00	0.00	276,495.83	0.00	0.00	51,083,303.74
2X-1	07/27/26 - 08/24/26	29	2.25000 %	1,151,950.47	2,087.91	0.00	0.00	0.00	0.00	2,087.91	0.00	0.00	76,136.74
2X-2	07/27/26 - 08/24/26	29	1.75000 %	1,151,950.47	1,623.93	0.00	0.00	0.00	0.00	1,623.93	0.00	0.00	76,136.74

Contact:
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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C04



Distribution Date: 25-Aug-2026
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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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2X-3	07/27/26 - 08/24/26	29	1.25000 %	1,151,950.47	1,159.95	0.00	0.00	0.00	0.00	1,159.95	0.00	0.00	76,136.74
2X-4	07/27/26 - 08/24/26	29	0.75000 %	1,151,950.47	695.97	0.00	0.00	0.00	0.00	695.97	0.00	0.00	76,136.74
2Y-1	07/27/26 - 08/24/26	29	2.25000 %	52,159,117.47	94,538.40	0.00	0.00	0.00	0.00	94,538.40	0.00	0.00	51,083,303.74
2Y-2	07/27/26 - 08/24/26	29	1.75000 %	52,159,117.47	73,529.87	0.00	0.00	0.00	0.00	73,529.87	0.00	0.00	51,083,303.74
2Y-3	07/27/26 - 08/24/26	29	1.25000 %	52,159,117.47	52,521.33	0.00	0.00	0.00	0.00	52,521.33	0.00	0.00	51,083,303.74
2Y-4	07/27/26 - 08/24/26	29	0.75000 %	52,159,117.47	31,512.80	0.00	0.00	0.00	0.00	31,512.80	0.00	0.00	51,083,303.74
Totals					3,071,986.64	0.00	0.00	0.00	0.00	3,071,986.64	0.00	0.00	

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

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Distribution Date: 25-Aug-2026
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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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2A-H	28,947,583,273.00	0.00000 %	192.075092401	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	190.404718546
2M-1	257,814,000.00	4.58056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-1H	13,569,593.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2A	51,007,167.00	6.58056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-AH	160,068,961.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2B	51,007,167.00	6.58056 %	22.584090389	0.119718470	0.000000000	0.000000000	0.000000000	0.000000000	0.119718470	0.000000000	0.000000000	1.492667491
2M-BH	160,068,961.00	0.00000 %	22.584090366	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1.492667526
2M-2C	51,007,167.00	6.58056 %	1000.000000000	5.301006621	0.000000000	0.000000000	0.000000000	0.000000000	5.301006621	0.000000000	0.000000000	1000.000000000
2M-CH	160,068,961.00	0.00000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
2M-2	153,021,501.00	6.58056 %	340.861363463	1.806908364	0.000000000	0.000000000	0.000000000	0.000000000	1.806908364	0.000000000	0.000000000	333.830889164
2M-2H	480,206,883.00	0.00000 %	340.861363455	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	333.830889175
2B-1	0.00	8.78056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-1H	150,768,663.00	0.00000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
2B-2H	150,768,663.00	0.00000 %	963.784901707	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	963.784901707
2A-I1	0.00	2.25000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I2	0.00	1.75000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I3	0.00	1.25000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I4	0.00	0.75000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I1	0.00	2.25000 %	22.584090389	0.040933659	0.000000000	0.000000000	0.000000000	0.000000000	0.040933659	0.000000000	0.000000000	1.492667491
2B-I2	0.00	1.75000 %	22.584090389	0.031837291	0.000000000	0.000000000	0.000000000	0.000000000	0.031837291	0.000000000	0.000000000	1.492667491
2B-I3	0.00	1.25000 %	22.584090389	0.022740922	0.000000000	0.000000000	0.000000000	0.000000000	0.022740922	0.000000000	0.000000000	1.492667491
2B-I4	0.00	0.75000 %	22.584090389	0.013644553	0.000000000	0.000000000	0.000000000	0.000000000	0.013644553	0.000000000	0.000000000	1.492667491
2C-I1	0.00	2.25000 %	1000.000000000	1.812499996	0.000000000	0.000000000	0.000000000	0.000000000	1.812499996	0.000000000	0.000000000	1000.000000000
2C-I2	0.00	1.75000 %	1000.000000000	1.409722285	0.000000000	0.000000000	0.000000000	0.000000000	1.409722285	0.000000000	0.000000000	1000.000000000
2C-I3	0.00	1.25000 %	1000.000000000	1.006944377	0.000000000	0.000000000	0.000000000	0.000000000	1.006944377	0.000000000	0.000000000	1000.000000000

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Distribution Date: 25-Aug-2026
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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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2C-I4	0.00	0.75000 %	1000.000000000	0.604166665	0.000000000	0.000000000	0.000000000	0.000000000	0.604166665	0.000000000	0.000000000	1000.000000000
2E-A1	51,007,167.00	4.33056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A2	51,007,167.00	4.83056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A3	51,007,167.00	5.33056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A4	51,007,167.00	5.83056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B1	51,007,167.00	4.33056 %	22.584090389	0.078784811	0.000000000	0.000000000	0.000000000	0.000000000	0.078784811	0.000000000	0.000000000	1.492667491
2E-B2	51,007,167.00	4.83056 %	22.584090389	0.087881180	0.000000000	0.000000000	0.000000000	0.000000000	0.087881180	0.000000000	0.000000000	1.492667491
2E-B3	51,007,167.00	5.33056 %	22.584090389	0.096977548	0.000000000	0.000000000	0.000000000	0.000000000	0.096977548	0.000000000	0.000000000	1.492667491
2E-B4	51,007,167.00	5.83056 %	22.584090389	0.106073917	0.000000000	0.000000000	0.000000000	0.000000000	0.106073917	0.000000000	0.000000000	1.492667491
2E-C1	51,007,167.00	4.33056 %	1000.000000000	3.488506625	0.000000000	0.000000000	0.000000000	0.000000000	3.488506625	0.000000000	0.000000000	1000.000000000
2E-C2	51,007,167.00	4.83056 %	1000.000000000	3.891284533	0.000000000	0.000000000	0.000000000	0.000000000	3.891284533	0.000000000	0.000000000	1000.000000000
2E-C3	51,007,167.00	5.33056 %	1000.000000000	4.294062244	0.000000000	0.000000000	0.000000000	0.000000000	4.294062244	0.000000000	0.000000000	1000.000000000
2E-C4	51,007,167.00	5.83056 %	1000.000000000	4.696839956	0.000000000	0.000000000	0.000000000	0.000000000	4.696839956	0.000000000	0.000000000	1000.000000000
2E-D1	102,014,334.00	4.33056 %	11.292045194	0.039392405	0.000000000	0.000000000	0.000000000	0.000000000	0.039392405	0.000000000	0.000000000	0.746333746
2E-D2	102,014,334.00	4.83056 %	11.292045194	0.043940590	0.000000000	0.000000000	0.000000000	0.000000000	0.043940590	0.000000000	0.000000000	0.746333746
2E-D3	102,014,334.00	5.33056 %	11.292045194	0.048488774	0.000000000	0.000000000	0.000000000	0.000000000	0.048488774	0.000000000	0.000000000	0.746333746
2E-D4	102,014,334.00	5.83056 %	11.292045194	0.053036959	0.000000000	0.000000000	0.000000000	0.000000000	0.053036959	0.000000000	0.000000000	0.746333746
2E-D5	102,014,334.00	6.58056 %	11.292045194	0.059859235	0.000000000	0.000000000	0.000000000	0.000000000	0.059859235	0.000000000	0.000000000	0.746333746
2E-F1	102,014,334.00	4.33056 %	511.292045194	1.783645718	0.000000000	0.000000000	0.000000000	0.000000000	1.783645718	0.000000000	0.000000000	500.746333746
2E-F2	102,014,334.00	4.83056 %	511.292045194	1.989582758	0.000000000	0.000000000	0.000000000	0.000000000	1.989582758	0.000000000	0.000000000	500.746333746
2E-F3	102,014,334.00	5.33056 %	511.292045194	2.195519896	0.000000000	0.000000000	0.000000000	0.000000000	2.195519896	0.000000000	0.000000000	500.746333746
2E-F4	102,014,334.00	5.83056 %	511.292045194	2.401456936	0.000000000	0.000000000	0.000000000	0.000000000	2.401456936	0.000000000	0.000000000	500.746333746
2E-F5	102,014,334.00	6.58056 %	511.292045194	2.710362546	0.000000000	0.000000000	0.000000000	0.000000000	2.710362546	0.000000000	0.000000000	500.746333746
2X-1	0.00	2.25000 %	11.292045194	0.020466830	0.000000000	0.000000000	0.000000000	0.000000000	0.020466830	0.000000000	0.000000000	0.746333746
2X-2	0.00	1.75000 %	11.292045194	0.015918645	0.000000000	0.000000000	0.000000000	0.000000000	0.015918645	0.000000000	0.000000000	0.746333746

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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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/ Notional Balance
2X-3	0.00	1.25000 %	11.292045194	0.011370461	0.000000000	0.000000000	0.000000000	0.000000000	0.011370461	0.000000000	0.000000000	0.746333746
2X-4	0.00	0.75000 %	11.292045194	0.006822277	0.000000000	0.000000000	0.000000000	0.000000000	0.006822277	0.000000000	0.000000000	0.746333746
2Y-1	0.00	2.25000 %	511.292045194	0.926716828	0.000000000	0.000000000	0.000000000	0.000000000	0.926716828	0.000000000	0.000000000	500.746333746
2Y-2	0.00	1.75000 %	511.292045194	0.720779788	0.000000000	0.000000000	0.000000000	0.000000000	0.720779788	0.000000000	0.000000000	500.746333746
2Y-3	0.00	1.25000 %	511.292045194	0.514842649	0.000000000	0.000000000	0.000000000	0.000000000	0.514842649	0.000000000	0.000000000	500.746333746
2Y-4	0.00	0.75000 %	511.292045194	0.308905609	0.000000000	0.000000000	0.000000000	0.000000000	0.308905609	0.000000000	0.000000000	500.746333746

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT

Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,305,865.94
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	65,610.28
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	1,371,476.22
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,352,309.56
Total Withdrawals (Pool Distribution Amount)	1,371,476.22
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	52,805,182.15
Total Principal Reduction Cumulative	24,134,507,712.73
Scheduled Principal Current	17,896,148.59
Scheduled Principal Cumulative	3,216,507,764.87
Unscheduled Principal Current	34,909,033.56
Unscheduled Principal Cumulative	20,912,539,844.95
Senior Reduction Amount	48,353,286.29
Subordinate Reduction Amount	4,451,895.86
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	82,472.82
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	369,273.57
Informational Reporting	
At Issuance Loan Count	125573
Period Beginning Loan Count	36573
Period Reference Pool Removal Loan Count	205
Period Ending Loan Count	36368
UPB at Origination	30,478,692,000.00
UPB at Issuance	30,153,732,576.94
UPB Actual Current	6,019,224,864.21
Period PIF Loan Count Current	204
PIF Loan Count Cumulative	88733
Period PIF Loan UPB Current	31,491,926.00
PIF Loan UPB Cumulative	20,181,945,487.56
Period Partial Prepayment Amount	3,503,275.91
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	171
Repurchase Prior Credit Event UPB Curr	65,610.28
Repurchase Prior Credit Event UPB Cum	32,324,457.27
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	55,144,116.32
Total Active Modified Loan Count	1055
Total Active Modified Loan UPB	240,697,995.04
Adjusted SOFR	3.730560%

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Connecticut Avenue Securities
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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.569207%
Subordinate Percentage	8.430793%
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 %	8.430000 %	8.430000 %
2M-1	0.00	0.00	3.100000 %	8.430000 %	8.430000 %
2M-1H	0.00	0.00	3.100000 %	8.430000 %	8.430000 %
2M-2A	0.00	0.00	2.400000 %	8.430000 %	8.430000 %
2M-2B	0.00	0.00	1.700000 %	8.350000 %	8.430000 %
2M-2C	0.00	0.00	1.000000 %	4.880000 %	4.920000 %
2M-2	0.00	0.00	1.000000 %	4.880000 %	4.920000 %
2M-2H	0.00	0.00	1.000000 %	4.880000 %	4.920000 %
2B-1	0.00	0.00	0.500000 %	2.390000 %	2.410000 %
2B-1H	0.00	0.00	0.500000 %	2.390000 %	2.410000 %
2B-2H	0.00	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	476	81,658,645.58	1.308843 %	1.356631 %
60 Days	128	24,698,088.31	0.351958 %	0.410320 %
90 Days	46	9,528,226.53	0.126485 %	0.158297 %
120 Days	31	4,839,404.78	0.085240 %	0.080399 %
150 Days	31	5,166,477.08	0.085240 %	0.085833 %
180+ Days	125	26,650,783.00	0.343709 %	0.442761 %
Totals	837	152,541,625.28	2.301474 %	2.534240 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	451	112,262,076.14	82,472.82	0.073465

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041310211	104,838.56	25.66	0.024476
Summary	0041310237	163,386.69	124.12	0.075967
Summary	0041310352	250,863.07	12.38	0.004935
Summary	0041310658	144,636.16	2.88	0.001991
Summary	0041311044	404,147.22	353.45	0.087456
Summary	0041311377	241,347.34	75.42	0.031250
Summary	0041311570	166,574.97	104.11	0.062500
Summary	0041311810	257,869.94	46.16	0.017900
Summary	0041311895	112,560.05	176.30	0.156628
Summary	0041311907	257,938.36	134.34	0.052082
Summary	0041311964	237,803.81	76.27	0.032073
Summary	0041311973	241,846.60	277.12	0.114585
Summary	0041312034	203,349.89	169.46	0.083334
Summary	0041312114	242,845.98	18.19	0.007490
Summary	0041312782	273,213.20	607.22	0.222251
Summary	0041312993	101,752.84	74.19	0.072912
Summary	0041313131	193,813.09	100.94	0.052081
Summary	0041313719	217,668.23	202.25	0.092917
Summary	0041314953	232,489.42	193.74	0.083333
Summary	0041315158	320,052.82	133.36	0.041668
Summary	0041315433	310,803.16	324.64	0.104452
Summary	0041315654	366,060.22	152.53	0.041668
Summary	0041315738	420,584.41	744.78	0.177082
Summary	0041317974	40,473.56	29.51	0.072912
Summary	0041318301	238,315.75	135.19	0.056727

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Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041318716	193,333.98	189.50	0.098017
Summary	0041318729	484,933.43	505.14	0.104167
Summary	0041318809	117,392.36	24.16	0.020581
Summary	0041318964	104,069.18	32.52	0.031248
Summary	0041319106	200,188.50	49.94	0.024946
Summary	0041319424	386,110.62	98.54	0.025521
Summary	0041320153	111,647.03	86.94	0.077870
Summary	0041320257	150,699.22	62.79	0.041666
Summary	0041320526	93,763.42	25.80	0.027516
Summary	0041321600	372,562.40	232.85	0.062500
Summary	0041322045	190,301.74	39.65	0.020835
Summary	0041322080	95,899.72	59.94	0.062503
Summary	0041322567	90,176.60	110.69	0.122748
Summary	0041323204	228,091.38	118.80	0.052084
Summary	0041324386	267,937.09	328.23	0.122503
Summary	0041324434	206,779.53	64.62	0.031251
Summary	0041324966	188,102.19	24.31	0.012924
Summary	0041325311	231,401.60	33.24	0.014365
Summary	0041325495	195,057.01	167.87	0.086062
Summary	0041325921	317,117.99	269.83	0.085088
Summary	0041326476	140,927.06	102.76	0.072917
Summary	0041326610	272,763.62	227.30	0.083332
Summary	0041326871	154,600.39	5.49	0.003551
Summary	0041326922	398,292.06	90.41	0.022699
Summary	0041327084	186,531.26	30.13	0.016153
Summary	0041327201	182,685.95	76.12	0.041667
Summary	0041327533	95,131.50	69.37	0.072920
Summary	0041328020	641,452.88	753.47	0.117463
Summary	0041328374	144,734.50	39.52	0.027305
Summary	0041328393	179,753.40	52.78	0.029362
Summary	0041328417	290,827.14	27.87	0.009583
Summary	0041329151	149,511.71	62.30	0.041669
Summary	0041329436	82,862.11	74.42	0.089812
Summary	0041329688	153,186.37	123.32	0.080503

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041329779	62,462.70	65.07	0.104174
Summary	0041329819	292,572.72	152.38	0.052083
Summary	0041330064	212,395.46	252.17	0.118727
Summary	0041330092	484,400.81	906.38	0.187114
Summary	0041330135	199,812.71	141.41	0.070771
Summary	0041330732	187,712.64	108.42	0.057758
Summary	0041331110	302,744.28	281.30	0.092917
Summary	0041331128	147,340.28	22.75	0.015440
Summary	0041331133	205,875.90	7.76	0.003769
Summary	0041331163	237,139.25	251.67	0.106128
Summary	0041331431	386,050.33	201.07	0.052084
Summary	0041331714	333,431.28	104.20	0.031251
Summary	0041331822	311,237.17	32.42	0.010416
Summary	0041331966	126,516.69	158.15	0.125003
Summary	0041332075	335,520.23	174.75	0.052083
Summary	0041332491	134,013.98	111.68	0.083335
Summary	0041332554	209,329.54	201.79	0.096398
Summary	0041333098	298,286.40	274.19	0.091922
Summary	0041333331	358,709.75	40.45	0.011277
Summary	0041335204	506,811.05	265.72	0.052430
Summary	0041335206	286,994.66	159.32	0.055513
Summary	0041335255	301,515.46	77.03	0.025548
Summary	0041335658	210,700.50	208.26	0.098842
Summary	0041335730	74,525.26	62.10	0.083327
Summary	0041335864	255,104.74	239.16	0.093750
Summary	0041336192	377,163.54	318.04	0.084324
Summary	0041336416	165,996.18	129.18	0.077821
Summary	0041336621	197,102.74	123.19	0.062500
Summary	0041336660	159,266.38	66.36	0.041666
Summary	0041336974	277,724.63	57.86	0.020834
Summary	0041337209	106,593.87	100.79	0.094555
Summary	0041337442	299,740.53	187.34	0.062501
Summary	0041337605	238,969.49	124.46	0.052082
Summary	0041338167	195,402.48	142.48	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041338721	415,466.17	216.39	0.052084
Summary	0041339322	197,556.62	64.07	0.032431
Summary	0041339871	350,314.34	364.91	0.104166
Summary	0041340479	881,399.25	844.16	0.095775
Summary	0041341246	110,809.65	17.81	0.016073
Summary	0041341459	217,877.65	454.28	0.208502
Summary	0041341535	213,000.02	399.38	0.187502
Summary	0041341656	156,694.10	112.95	0.072083
Summary	0041341738	313,387.99	325.32	0.103807
Summary	0041341803	410,148.78	386.30	0.094185
Summary	0041341936	281,272.40	351.59	0.125000
Summary	0041341987	316,332.94	448.02	0.141629
Summary	0041342007	220,317.41	209.07	0.094895
Summary	0041342042	243,863.98	69.56	0.028524
Summary	0041342176	140,145.48	45.04	0.032138
Summary	0041342182	103,490.55	123.64	0.119470
Summary	0041343068	202,309.21	231.81	0.114582
Summary	0041343070	183,994.87	16.66	0.009055
Summary	0041343089	387,336.89	858.63	0.221675
Summary	0041345268	511,091.22	333.19	0.065192
Summary	0041345384	66,995.22	20.94	0.031256
Summary	0041348195	164,623.37	68.59	0.041665
Summary	0041348655	290,819.15	229.75	0.079001
Summary	0041350483	243,143.17	40.52	0.016665
Summary	0041350529	394,460.46	100.10	0.025376
Summary	0041351113	161,362.43	136.84	0.084803
Summary	0041351183	360,912.68	44.98	0.012463
Summary	0041351277	132,810.45	7.70	0.005798
Summary	0041351432	170,923.13	127.98	0.074876
Summary	0041351752	112,841.55	147.28	0.130519
Summary	0041351889	257,877.61	161.17	0.062499
Summary	0041351910	274,385.88	228.65	0.083332
Summary	0041352020	366,066.61	160.80	0.043926
Summary	0041352208	128,664.58	100.64	0.078219

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041352486	212,971.10	107.03	0.050256
Summary	0041352877	460,461.97	471.78	0.102458
Summary	0041353063	141,526.98	198.17	0.140023
Summary	0041353494	173,289.95	178.33	0.102908
Summary	0041353929	135,409.94	67.90	0.050144
Summary	0041354229	163,388.90	213.27	0.130529
Summary	0041354489	434,897.39	439.71	0.101107
Summary	0041355538	383,576.75	770.74	0.200935
Summary	0041355752	387,325.42	357.73	0.092359
Summary	0041355761	426,328.61	515.29	0.120867
Summary	0041355884	188,763.77	52.29	0.027701
Summary	0041356291	277,467.33	375.74	0.135418
Summary	0041356575	203,250.12	105.86	0.052084
Summary	0041356580	293,654.28	49.51	0.016860
Summary	0041356824	329,945.06	30.76	0.009323
Summary	0041357477	269,435.89	44.93	0.016676
Summary	0041357552	244,952.51	127.58	0.052084
Summary	0041357586	309,465.26	158.60	0.051250
Summary	0041357821	137,944.23	100.58	0.072914
Summary	0041357914	350,955.37	365.58	0.104167
Summary	0041357942	116,778.36	187.33	0.160415
Summary	0041357997	294,636.13	61.38	0.020832
Summary	0041358076	354,715.41	110.85	0.031250
Summary	0041358347	104,083.78	18.63	0.017899
Summary	0041358379	241,590.44	400.48	0.165768
Summary	0041358415	327,914.90	273.26	0.083333
Summary	0041358529	452,365.75	141.36	0.031249
Summary	0041358923	409,095.87	93.36	0.022821
Summary	0041359409	391,223.16	122.52	0.031317
Summary	0041360019	210,268.87	61.69	0.029339
Summary	0041360198	268,648.99	42.52	0.015827
Summary	0041360217	198,778.96	165.65	0.083334
Summary	0041360218	111,872.86	11.65	0.010414
Summary	0041360721	241,377.30	81.29	0.033678

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041360725	148,989.58	124.16	0.083335
Summary	0041361098	97,027.22	33.09	0.034104
Summary	0041361329	198,659.62	199.25	0.100297
Summary	0041361389	412,881.46	475.49	0.115164
Summary	0041361768	253,409.55	52.79	0.020832
Summary	0041361933	373,250.59	311.04	0.083333
Summary	0041362225	100,163.97	166.94	0.166667
Summary	0041362625	345,159.30	77.19	0.022364
Summary	0041362920	286,876.06	181.44	0.063247
Summary	0041363001	152,728.88	163.83	0.107269
Summary	0041363187	195,555.29	101.85	0.052082
Summary	0041363203	133,978.97	45.24	0.033766
Summary	0041363472	352,858.16	183.78	0.052083
Summary	0041363896	182,275.18	113.92	0.062499
Summary	0041364255	152,228.83	46.98	0.030861
Summary	0041364264	246,953.84	244.55	0.099027
Summary	0041364586	173,006.01	144.17	0.083332
Summary	0041364620	240,371.34	218.26	0.090801
Summary	0041364649	163,188.48	220.98	0.135414
Summary	0041364656	166,552.14	225.54	0.135417
Summary	0041364680	110,655.96	11.53	0.010420
Summary	0041365269	250,775.52	130.61	0.052082
Summary	0041365272	290,831.05	2.06	0.000708
Summary	0041365379	107,149.41	54.22	0.050602
Summary	0041365514	244,460.45	127.32	0.052082
Summary	0041365517	289,872.96	150.98	0.052085
Summary	0041365932	182,929.03	147.70	0.080742
Summary	0041366119	372,394.67	801.55	0.215242
Summary	0041366474	363,501.18	163.65	0.045020
Summary	0041366647	303,620.27	83.42	0.027475
Summary	0041366808	295,584.27	215.53	0.072917
Summary	0041366893	309,522.47	356.36	0.115132
Summary	0041367014	468,041.09	149.34	0.031907
Summary	0041367471	233,057.37	11.64	0.004994

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041369005	357,382.75	289.82	0.081095
Summary	0041370239	81,066.33	157.20	0.193915
Summary	0041370896	171,756.38	89.46	0.052085
Summary	0041370931	152,264.21	126.89	0.083335
Summary	0041371199	365,807.27	218.79	0.059810
Summary	0041371203	358,862.70	411.20	0.114584
Summary	0041372597	382,822.10	79.75	0.020832
Summary	0041373000	368,187.16	313.00	0.085011
Summary	0041373408	349,990.04	583.32	0.166668
Summary	0041373410	136,948.66	228.25	0.166668
Summary	0041373419	356,821.12	697.44	0.195459
Summary	0041373478	207,352.09	64.80	0.031251
Summary	0041373645	243,952.56	152.47	0.062500
Summary	0041374223	252,793.14	11.99	0.004743
Summary	0041374859	398,053.10	158.19	0.039741
Summary	0041375237	89,395.68	36.50	0.040830
Summary	0041375328	107,488.55	102.53	0.095387
Summary	0041375446	256,122.09	0.77	0.000301
Summary	0041375807	466,588.01	441.24	0.094567
Summary	0041376403	237,939.51	28.41	0.011940
Summary	0041376465	293,505.24	214.01	0.072915
Summary	0041376683	449,381.39	150.86	0.033571
Summary	0041376694	527,346.52	102.77	0.019488
Summary	0041376859	169,839.90	144.26	0.084939
Summary	0041378273	55,830.08	69.79	0.125004
Summary	0041378801	428,899.39	89.35	0.020832
Summary	0041378814	311,301.31	74.75	0.024012
Summary	0041378822	323,867.33	303.36	0.093668
Summary	0041378835	219,462.33	251.47	0.114585
Summary	0041378922	126,206.42	112.62	0.089235
Summary	0041379013	160,107.48	133.42	0.083332
Summary	0041379055	386,430.71	361.43	0.093530
Summary	0041379166	556,547.10	475.95	0.085518
Summary	0041379225	166,958.38	69.57	0.041669

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041379292	307,210.94	615.27	0.200276
Summary	0041379340	273,064.91	28.44	0.010415
Summary	0041379392	210,281.04	175.23	0.083331
Summary	0041379413	346,315.53	137.77	0.039782
Summary	0041379418	422,849.70	228.49	0.054036
Summary	0041379698	153,465.96	137.31	0.089473
Summary	0041379932	278,778.50	42.32	0.015181
Summary	0041379995	131,265.18	32.72	0.024927
Summary	0041380007	233,275.73	18.85	0.008081
Summary	0041380034	345,602.89	309.61	0.089585
Summary	0041380045	286,348.55	211.02	0.073693
Summary	0041380318	187,901.84	156.58	0.083331
Summary	0041380417	140,122.30	116.77	0.083334
Summary	0041380450	150,903.83	5.62	0.003724
Summary	0041380667	414,971.37	93.58	0.022551
Summary	0041380709	216,280.63	96.87	0.044789
Summary	0041380768	120,653.65	87.98	0.072919
Summary	0041381388	388,212.54	444.83	0.114584
Summary	0041381585	171,110.47	50.66	0.029607
Summary	0041381605	218,162.48	159.08	0.072918
Summary	0041381663	264,143.21	257.04	0.097311
Summary	0041381745	213,301.29	57.63	0.027018
Summary	0041381871	400,197.78	449.64	0.112354
Summary	0041382039	254,637.84	81.57	0.032034
Summary	0041382556	271,969.06	49.37	0.018153
Summary	0041382978	92,934.51	108.84	0.117115
Summary	0041383015	122,782.13	138.08	0.112459
Summary	0041383051	139,456.73	75.14	0.053881
Summary	0041383138	108,172.91	120.56	0.111451
Summary	0041383274	107,828.79	152.84	0.141743
Summary	0041383506	317,897.53	119.90	0.037717
Summary	0041383659	131,449.16	129.11	0.098220
Summary	0041383706	108,460.22	118.72	0.109459
Summary	0041384031	166,801.02	185.50	0.111210

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041384144	129,223.81	117.71	0.091090
Summary	0041384500	99,360.38	105.65	0.106330
Summary	0041384561	246,494.66	193.70	0.078582
Summary	0041386738	331,789.76	666.39	0.200847
Summary	0041386844	182,488.89	38.98	0.021360
Summary	0041387461	112,880.56	33.94	0.030067
Summary	0041388133	179,634.50	39.62	0.022056
Summary	0041388415	139,016.79	26.60	0.019134
Summary	0041388438	378,042.32	124.65	0.032972
Summary	0041389120	426,295.74	310.84	0.072917
Summary	0041389398	347,942.78	217.46	0.062499
Summary	0041389490	293,997.85	151.88	0.051660
Summary	0041389847	177,380.25	165.94	0.093550
Summary	0041390134	255,107.42	106.29	0.041665
Summary	0041390139	121,600.44	27.23	0.022393
Summary	0041390199	126,609.10	0.79	0.000624
Summary	0041390623	111,911.31	58.29	0.052086
Summary	0041391463	183,495.40	149.70	0.081582
Summary	0041391947	196,446.53	143.24	0.072916
Summary	0041392017	139,141.57	57.98	0.041670
Summary	0041392164	128,809.10	0.41	0.000318
Summary	0041392224	165,544.74	162.27	0.098022
Summary	0041392290	145,935.29	91.21	0.062500
Summary	0041392467	138,672.59	115.56	0.083333
Summary	0041392675	426,164.89	72.85	0.017094
Summary	0041392765	234,736.69	315.68	0.134483
Summary	0041393098	201,111.64	178.54	0.088777
Summary	0041393467	239,109.67	199.26	0.083334
Summary	0041393489	293,363.08	325.48	0.110948
Summary	0041393891	226,999.84	231.34	0.101912
Summary	0041393900	163,580.22	149.82	0.091588
Summary	0041394151	613,018.54	1,167.47	0.190446
Summary	0041394800	390,130.63	820.55	0.210327
Summary	0041394888	172,402.64	12.74	0.007390

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041394970	204,834.86	234.71	0.114585
Summary	0041395029	432,334.96	178.15	0.041206
Summary	0041395159	78,161.06	66.20	0.084697
Summary	0041395520	350,256.86	202.03	0.057681
Summary	0041395585	104,178.25	43.19	0.041458
Summary	0041395821	316,679.06	281.90	0.089018
Summary	0041396092	62,087.38	42.74	0.068838
Summary	0041396318	159,748.50	83.20	0.052082
Summary	0041396575	481,949.86	391.02	0.081133
Summary	0041396831	182,974.78	198.08	0.108255
Summary	0041397074	129,367.71	71.39	0.055184
Summary	0041397182	313,566.94	261.31	0.083335
Summary	0041397192	201,368.00	160.91	0.079908
Summary	0041397769	251,430.50	33.19	0.013200
Summary	0041397870	207,242.29	191.63	0.092467
Summary	0041398182	171,588.88	38.55	0.022466
Summary	0041398289	274,480.82	182.01	0.066311
Summary	0041398306	304,376.35	134.59	0.044218
Summary	0041398541	451,862.90	85.30	0.018877
Summary	0041398830	224,926.12	46.86	0.020834
Summary	0041398909	347,154.56	12.20	0.003514
Summary	0041399380	187,892.21	133.76	0.071190
Summary	0041400156	372,924.99	424.35	0.113790
Summary	0041400854	172,864.87	198.07	0.114581
Summary	0041400884	246,413.91	154.01	0.062501
Summary	0041401192	641,814.96	869.12	0.135416
Summary	0041401835	84,510.98	88.03	0.104164
Summary	0041402971	594,211.58	600.51	0.101060
Summary	0041403138	324,860.21	203.04	0.062501
Summary	0041403561	160,573.80	83.63	0.052082
Summary	0041403896	266,680.95	55.67	0.020875
Summary	0041403984	128,289.79	150.28	0.117141
Summary	0041404465	174,348.96	36.32	0.020832
Summary	0041405175	393,186.66	327.66	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041405407	329,712.60	293.37	0.088977
Summary	0041405441	283,682.32	384.15	0.135416
Summary	0041405479	256,412.75	160.26	0.062501
Summary	0041405709	246,234.86	307.79	0.124999
Summary	0041405818	413,588.40	106.64	0.025784
Summary	0041405867	326,206.89	50.08	0.015352
Summary	0041407016	135,813.66	16.26	0.011972
Summary	0041407847	376,262.95	431.13	0.114582
Summary	0041408004	341,615.26	561.65	0.164410
Summary	0041408525	164,485.11	24.89	0.015132
Summary	0041408961	265,028.00	331.29	0.125002
Summary	0041408963	345,153.63	539.30	0.156249
Summary	0041409362	292,141.12	71.68	0.024536
Summary	0041409553	458,349.43	620.68	0.135416
Summary	0041409573	208,228.57	163.35	0.078447
Summary	0041409650	187,024.10	28.69	0.015340
Summary	0041409720	302,206.31	75.30	0.024917
Summary	0041409899	241,562.99	125.81	0.052082
Summary	0041410187	346,765.05	271.26	0.078226
Summary	0041410194	128,328.16	111.72	0.087058
Summary	0041410407	319,114.49	66.48	0.020833
Summary	0041410517	323,333.68	451.72	0.139707
Summary	0041410732	275,723.74	89.62	0.032504
Summary	0041410819	125,201.09	13.04	0.010415
Summary	0041411292	387,960.83	282.89	0.072917
Summary	0041411332	418,089.61	347.28	0.083064
Summary	0041411436	200,685.68	188.14	0.093749
Summary	0041411697	399,549.84	707.54	0.177084
Summary	0041412050	429,447.29	352.64	0.082115
Summary	0041412664	107,413.45	176.94	0.164728
Summary	0041412795	325,447.01	203.40	0.062499
Summary	0041412936	345,264.65	236.09	0.068379
Summary	0041413804	251,844.23	52.47	0.020834
Summary	0041414025	369,083.28	517.99	0.140345

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041414695	277,302.61	229.73	0.082845
Summary	0041415058	77,114.88	32.13	0.041665
Summary	0041416262	339,328.32	396.90	0.116966
Summary	0041416340	269,067.63	140.14	0.052084
Summary	0041416469	496,094.12	48.40	0.009756
Summary	0041416617	431,621.51	632.15	0.146459
Summary	0041416853	118,012.80	110.44	0.093583
Summary	0041417084	402,682.46	209.73	0.052083
Summary	0041417137	196,854.48	24.94	0.012669
Summary	0041417139	458,921.19	286.83	0.062501
Summary	0041417265	99,112.38	80.58	0.081302
Summary	0041417282	517,522.85	538.85	0.104121
Summary	0041417432	177,340.15	54.41	0.030681
Summary	0041417453	340,283.17	451.61	0.132716
Summary	0041417857	90,285.26	94.05	0.104170
Summary	0041418336	551,169.44	496.57	0.090094
Summary	0041418822	215,967.76	307.37	0.142322
Summary	0041419022	165,725.24	71.64	0.043228
Summary	0041419091	335,701.80	281.41	0.083827
Summary	0041419616	425,366.62	503.45	0.118357
Summary	0041419785	163,171.64	118.98	0.072917
Summary	0041419870	333,308.57	624.95	0.187499
Summary	0041420273	172,506.03	89.85	0.052085
Summary	0041420742	136,322.23	6.47	0.004746
Summary	0041420908	219,467.54	228.61	0.104166
Summary	0041420962	325,227.04	305.52	0.093941
Summary	0041421007	262,868.57	136.91	0.052083
Summary	0041421750	112,186.72	120.07	0.107027
Summary	0041421790	367,771.45	55.33	0.015045
Summary	0041421808	236,149.32	113.74	0.048164
Summary	0041421950	129,312.54	47.34	0.036609
Summary	0041422165	116,000.97	11.78	0.010155
Summary	0041423287	286,134.70	238.45	0.083335
Summary	0041423292	221,326.09	205.65	0.092917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041423374	300,591.80	156.56	0.052084
Summary	0041423449	255,045.35	106.27	0.041667
Summary	0041423669	267,067.38	112.00	0.041937
Summary	0041423813	281,965.63	234.97	0.083333
Summary	0041424064	51,461.46	40.07	0.077864
Summary	0041424215	72,092.17	66.75	0.092590
Summary	0041424238	156,595.76	137.56	0.087844
Summary	0041424747	165,419.91	241.24	0.145835
Summary	0041425221	167,392.59	226.68	0.135418
Summary	0041425325	307,277.51	275.64	0.089704
Summary	0041425767	271,031.10	115.89	0.042759
Summary	0041425814	119,172.47	21.99	0.018452
Summary	0041425827	114,892.94	47.87	0.041665
Summary	0041425858	144,426.24	31.63	0.021900
Summary	0041425866	120,465.15	62.74	0.052081
Summary	0041426320	125,027.96	130.24	0.104169
Summary	0041426351	121,250.93	88.41	0.072915
Summary	0041426462	86,590.27	91.61	0.105797
Summary	0041426766	575,225.57	479.35	0.083333
Summary	0041426971	421,929.31	355.64	0.084289
Summary	0041427099	134,403.18	230.94	0.171826
Summary	0041427828	270,854.54	19.77	0.007299
Summary	0041428420	164,842.95	68.68	0.041664
Summary	0041428437	306,582.85	95.81	0.031251
Summary	0041428526	220,258.00	206.49	0.093749
Summary	0041428582	260,418.14	2.21	0.000849
Summary	0041428618	341,640.44	165.12	0.048332
Summary	0041429794	249,236.38	233.66	0.093750
Summary	0041429855	209,076.98	207.47	0.099231
Summary	0041429889	188,765.66	20.31	0.010759
Summary	0041429974	176,009.52	156.95	0.089171
Summary	0041430054	150,626.83	109.83	0.072915
Summary	0041430071	291,155.70	303.29	0.104168
Summary	0041430270	397,715.52	17.78	0.004471

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0041430761	175,722.12	36.61	0.020834
Summary	0041430858	425,130.83	670.98	0.157829
Summary	0041431296	183,779.47	57.43	0.031249
Summary	0041432167	190,592.50	56.01	0.029387
Summary	0041432453	310,563.49	136.23	0.043865
Summary	0041432496	150,159.36	135.02	0.089918
Summary	0041432722	227,987.35	96.85	0.042480
Summary	0041433197	399,710.10	416.36	0.104165
Summary	0041433508	132,112.74	65.75	0.049768
Summary	0041433541	299,689.22	514.14	0.171558
Summary	0041433560	46,463.00	48.92	0.105288
Summary	0041434149	99,887.50	62.43	0.062500
Summary	0041434169	327,445.43	75.09	0.022932
Summary	0041434655	183,368.74	183.11	0.099859
Summary	0041434865	294,996.41	276.56	0.093750
Summary	0041434890	192,299.32	232.06	0.120676
Summary	0041435155	119,761.53	15.56	0.012992
Summary	0041435432	137,246.85	100.93	0.073539

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
301	55,144,116.32	5,460,102.91	9.902

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041310102	180,248.40	(61,493.37)	(34.116)
0041310726	490,405.21	8,218.18	1.676
0041311120	241,150.54	19,636.79	8.143
0041311207	208,993.34	(6,932.12)	(3.317)
0041311390	110,628.75	19,515.49	17.641
0041311488	316,241.14	13,896.12	4.394
0041312297	393,314.95	1,399.81	0.356
0041312349	298,837.47	25,005.98	8.368
0041314587	150,065.73	4,489.48	2.992
0041315015	364,836.76	(8,991.91)	(2.465)
0041315450	154,861.18	76,415.89	49.345
0041316268	151,898.55	(127.98)	(0.084)
0041316466	138,755.01	4,478.49	3.228
0041316481	337,234.00	3,932.70	1.166
0041317411	199,308.58	503.14	0.252
0041317769	458,950.37	33,343.25	7.265
0041318961	87,044.81	11,746.03	13.494
0041318969	101,293.21	(15,931.87)	(15.728)
0041318976	50,604.57	125,553.77	248.108
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041320511	162,948.66	4,586.02	2.814
0041320576	108,566.56	17,061.70	15.715
0041320774	62,796.60	35,343.77	56.283
0041320808	51,816.45	6,412.07	12.375
0041320856	56,856.81	26,954.87	47.408
0041320950	256,431.12	3,321.60	1.295
0041321018	288,903.35	12,660.47	4.382
0041321156	303,785.07	71,803.31	23.636
0041321669	326,334.10	(23,482.36)	(7.196)
0041321728	228,097.01	43,249.20	18.961
0041322328	124,791.06	(1,291.39)	(1.035)
0041322414	116,170.80	1,081.24	0.931
0041322560	81,104.34	20,532.47	25.316
0041322799	61,739.50	28,626.92	46.367
0041323418	319,885.38	28,415.32	8.883
0041324171	220,279.67	22,797.83	10.349
0041324867	334,191.45	45,144.62	13.509
0041325360	79,341.41	1,632.40	2.057
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	35,725.37	31.615
0041330351	267,291.70	29,783.85	11.143
0041330489	127,775.64	(2,608.62)	(2.042)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041331260	194,653.01	(39,817.68)	(20.456)
0041331290	237,940.51	2,000.32	0.841
0041331650	311,209.19	(1,759.31)	(0.565)
0041331688	153,531.28	(23,654.41)	(15.407)
0041331760	117,795.51	13,168.79	11.179
0041331993	136,904.87	(10,016.85)	(7.317)
0041332243	232,608.57	24,335.44	10.462
0041332630	244,108.48	23,579.30	9.659
0041334079	71,740.57	4,636.94	6.463
0041334108	67,811.51	(6,681.33)	(9.853)
0041334452	306,416.65	6,493.05	2.119
0041334693	88,057.48	(7,761.42)	(8.814)
0041334936	218,711.95	8,172.43	3.737
0041335043	99,169.19	150.42	0.152
0041335415	200,922.90	6,199.63	3.086
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
0041336886	196,351.51	(17,390.59)	(8.857)
0041337394	350,382.08	7,984.92	2.279
0041338807	367,396.56	10,591.84	2.883
0041338932	374,905.20	117,411.53	31.318
0041339887	179,653.75	410.79	0.229
0041339996	382,907.40	(5,829.74)	(1.522)
0041340455	64,905.27	1,810.16	2.789
0041340813	175,028.25	(4,116.38)	(2.352)
0041340841	124,432.56	1,259.78	1.012
0041342163	183,335.89	(2,479.10)	(1.352)
0041342326	94,000.84	30,275.13	32.207

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041342327	88,249.19	1,073.40	1.216
0041342706	140,938.54	(927.73)	(0.658)
0041342713	125,376.27	129,409.54	103.217
0041342926	94,531.15	18,347.53	19.409
0041343106	44,955.66	13,638.25	30.337
0041343114	73,817.60	3,897.26	5.280
0041344301	107,682.54	23,411.90	21.742
0041344355	120,608.90	46,234.54	38.334
0041345119	168,598.70	37,888.73	22.473
0041345162	143,410.30	13,306.71	9.279
0041345303	67,105.42	19,361.15	28.852
0041345380	85,093.80	24,193.53	28.432
0041345971	204,189.45	1,654.77	0.810
0041346216	270,130.71	101,964.23	37.746
0041347536	195,868.23	13,291.74	6.786
0041347719	271,197.32	(1,782.55)	(0.657)
0041348488	211,010.85	53,548.50	25.377
0041348684	202,761.58	8,130.17	4.010
0041349391	293,579.49	91,324.98	31.107
0041349458	340,912.62	2,214.62	0.650
0041349598	340,308.59	106,895.42	31.411
0041350255	75,296.20	2,208.85	2.934
0041350619	110,731.84	12,523.04	11.309
0041351279	148,235.13	2,396.36	1.617
0041351682	247,159.91	(1,244.89)	(0.504)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041353428	194,219.48	11,783.38	6.067
0041353496	146,093.59	33,508.87	22.937
0041355234	232,295.71	(33,650.24)	(14.486)
0041355263	115,473.44	82,605.79	71.537
0041355437	143,550.57	(29,631.67)	(20.642)
0041356249	207,870.06	60,826.45	29.262
0041357044	200,837.13	2,002.34	0.997
0041357635	181,513.88	9,348.78	5.150
0041358005	91,241.13	(50,102.43)	(54.912)
0041358183	191,499.26	60,386.98	31.534
0041358456	129,664.20	3,466.18	2.673
0041358827	179,666.75	(4,045.09)	(2.251)
0041359118	194,567.48	3,279.64	1.686
0041360359	393,905.65	(2,680.25)	(0.680)
0041360643	115,854.98	3,833.02	3.308
0041361607	397,864.78	3,883.45	0.976
0041363179	219,683.67	76,241.79	34.705
0041363312	145,384.65	28,088.30	19.320
0041363554	53,060.67	6,029.84	11.364
0041364311	215,019.69	(13,029.30)	(6.060)
0041364506	83,491.83	11,978.84	14.347
0041364562	64,222.72	(1,958.92)	(3.050)
0041364667	132,517.25	7,225.21	5.452
0041365345	100,537.56	66,805.91	66.449
0041365417	91,804.61	28,380.58	30.914
0041365591	296,324.45	10,117.76	3.414
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)

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C04



Distribution Date: 25-Aug-2026
 03-Aug-2026 11:13:54 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041366075	134,136.25	(13,746.49)	(10.248)
0041366343	228,752.79	6,108.38	2.670
0041366427	72,394.32	(39,563.83)	(54.650)
0041367775	481,193.64	100,363.20	20.857
0041368099	312,273.85	(16,982.09)	(5.438)
0041368395	212,247.46	40,462.20	19.064
0041368977	232,504.52	6,465.07	2.781
0041369509	120,088.26	35,790.86	29.804
0041369588	135,403.49	(4,591.64)	(3.391)
0041369662	60,584.68	1,797.76	2.967
0041369701	41,164.76	29,742.36	72.252
0041370461	157,647.20	13,882.02	8.806
0041370980	150,723.44	53,327.22	35.381
0041371645	219,363.34	2,779.02	1.267
0041371770	262,046.69	5,741.93	2.191
0041371801	189,336.76	48,666.19	25.704
0041372921	402,513.59	85,394.61	21.215
0041375109	162,128.23	21,278.42	13.124
0041375153	520,942.64	196,879.56	37.793
0041375176	37,159.82	46,023.14	123.852
0041375180	66,601.82	(315.09)	(0.473)
0041375282	276,534.49	(1,302.02)	(0.471)
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	107,017.27	76.130
0041377789	140,739.42	13,874.16	9.858
0041377828	301,859.69	(33,486.02)	(11.093)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041377870	62,233.64	47,100.50	75.683
0041378930	146,566.64	13,079.00	8.924
0041379128	107,092.40	(5,109.10)	(4.771)
0041379348	247,042.31	2,045.39	0.828
0041379353	117,830.45	33,964.49	28.825
0041379638	115,143.59	16,624.61	14.438
0041380303	198,999.78	3,478.55	1.748
0041380663	219,591.70	757.87	0.345
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
0041387034	347,913.87	261,836.73	75.259
0041387507	88,892.77	3,997.26	4.497
0041388240	161,908.02	2,978.23	1.839
0041388549	362,617.95	48,097.00	13.264
0041388550	79,677.61	(45.69)	(0.057)
0041389620	74,295.36	9,341.98	12.574
0041390024	67,645.43	49,998.97	73.913
0041392441	163,567.36	2,515.66	1.538
0041393138	98,477.13	3,194.72	3.244
0041394464	68,035.91	16,366.97	24.056
0041394477	49,042.03	(945.93)	(1.929)
0041394881	70,252.55	(727.92)	(1.036)
0041395214	379,218.54	18,010.82	4.749

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041395924	130,170.89	9,252.18	7.108
0041396257	138,284.95	(879.55)	(0.636)
0041396783	313,654.65	84,576.43	26.965
0041397731	193,434.35	27,024.94	13.971
0041397975	245,460.51	49,952.14	20.350
0041398120	47,759.17	18,834.01	39.435
0041399075	189,733.19	1,774.98	0.936
0041399148	351,822.77	(2,413.00)	(0.686)
0041399649	49,721.55	22,272.89	44.795
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)
0041400250	155,215.08	10,467.16	6.744
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
0041404295	144,776.63	35,405.10	24.455
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
0041406661	40,011.06	116,050.86	290.047
0041406819	163,940.00	78,287.65	47.754
0041406877	222,613.70	1,380.66	0.620

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Series 2017-C04



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0041406957	204,707.37	(20,577.29)	(10.052)
0041407178	103,476.32	59,287.03	57.295
0041407488	54,623.11	16,439.32	30.096
0041407561	337,370.19	13,571.72	4.023
0041408022	88,460.10	154,696.48	174.877
0041408173	155,566.55	186,015.14	119.573
0041408288	144,303.82	12,576.04	8.715
0041408376	132,430.48	4,058.58	3.065
0041408601	368,914.26	(68,893.61)	(18.675)
0041408895	220,203.72	(86,762.23)	(39.401)
0041409115	47,092.11	(8,974.48)	(19.057)
0041409604	124,016.39	13,143.38	10.598
0041409777	348,979.74	31,125.92	8.919
0041410129	66,171.58	(291.93)	(0.441)
0041410275	144,710.30	39,143.26	27.049
0041410726	286,548.10	16,061.24	5.605
0041410793	391,510.99	44,109.41	11.266
0041411698	181,780.55	2,516.13	1.384
0041411992	209,676.10	2,622.53	1.251
0041412489	177,246.46	19,128.56	10.792
0041413984	333,599.49	76,029.57	22.791
0041415488	112,797.78	48,210.90	42.741
0041415885	150,442.47	6,938.48	4.612
0041416237	118,222.33	(308.87)	(0.261)
0041416310	44,314.82	187,924.57	424.067
0041416488	197,719.94	3,561.60	1.801
0041416909	253,324.73	56,530.43	22.315
0041417080	251,065.66	27,421.42	10.922
0041417293	216,972.33	51,718.18	23.836

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Series 2017-C04



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0041420199	45,399.53	7,588.68	16.715
0041420279	165,402.05	4,631.81	2.800
0041420282	36,075.13	14,774.61	40.955
0041420926	114,604.36	(4,184.78)	(3.652)
0041421798	103,779.07	1,297.42	1.250
0041421855	341,477.74	31,404.04	9.197
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
0041423121	202,926.22	67,821.06	33.422
0041423196	140,697.07	4,973.36	3.535
0041423894	56,784.33	11,088.63	19.528
0041426001	135,257.08	25,770.62	19.053
0041426175	192,275.72	63,040.13	32.786
0041426419	318,908.78	31,285.09	9.810
0041426796	383,103.57	59,338.44	15.489
0041426957	55,075.59	1,210.74	2.198
0041427625	209,324.80	20,969.44	10.018
0041428165	70,378.81	264,470.90	375.782
0041429077	520,426.50	9,296.35	1.786

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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
0041429420	93,097.68	(648.01)	(0.696)
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
0041430982	146,619.42	3,791.40	2.586
0041431012	48,632.54	(2,687.14)	(5.525)
0041431186	96,727.48	(84,044.33)	(86.888)
0041431540	439,172.64	(3,170.21)	(0.722)
0041431850	207,657.77	12,860.09	6.193
0041432096	279,859.06	6,849.35	2.447
0041432153	107,372.01	(25,437.07)	(23.691)
0041433162	81,359.03	995.95	1.224
0041433216	150,501.88	33,330.64	22.146
0041434042	149,153.35	14,432.34	9.676
0041434297	324,183.41	26,666.43	8.226
0041435275	165,847.46	13,595.95	8.198
0041435329	113,228.32	(2,673.66)	(2.361)
0041435386	389,385.67	38,934.79	9.999

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Series 2017-C04



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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
No Losses this Period												

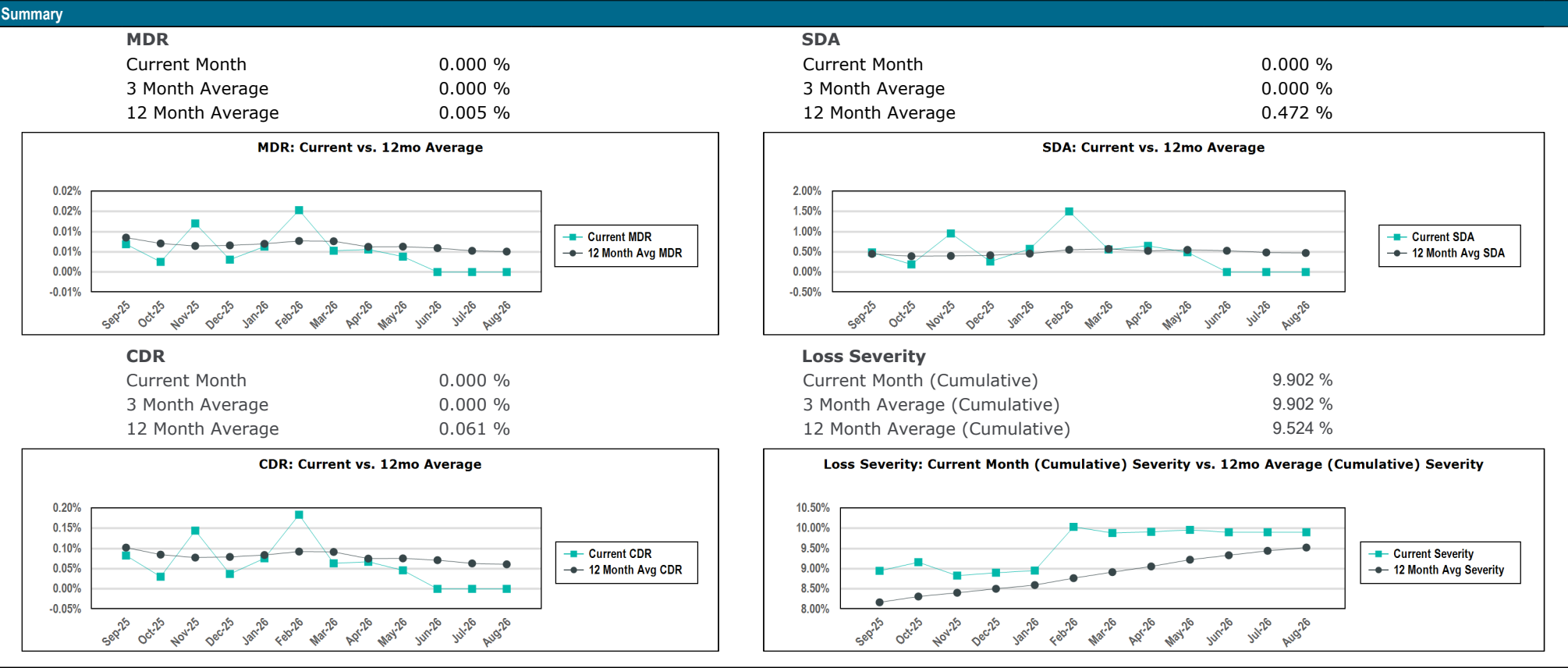
Realized Loss Loan Detail Report - Loans with Losses during Current Period

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)
No Losses this Period										

Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.

Distribution Date: 25-Aug-2026
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Realized Loss Report - Collateral



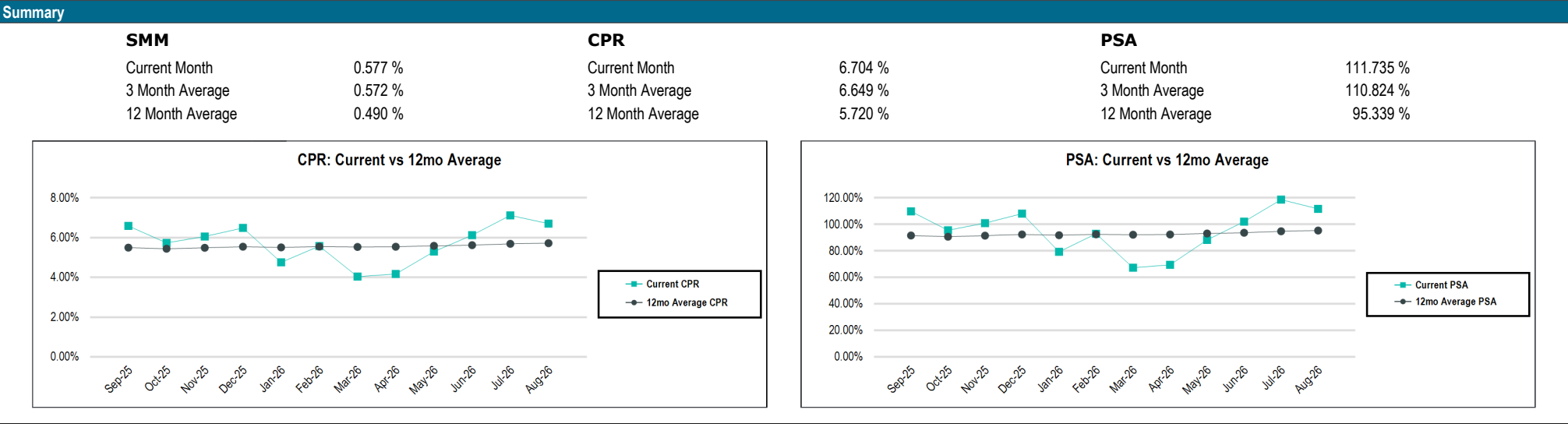
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$
Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

Connecticut Avenue Securities
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Prepayment Rates



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Substitutions

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

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0041427687	65,610.28	0.00	0.000 %	65,610.28
Total	65,610.28	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
171	32,324,457.27

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

means May 31, 2017

Accrual Period

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

Record Date

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

Business Day

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

Bond Retirement Detail – Effective December 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XLT9	601,566,000	427,050,118	174,515,882
2M-2H	N/A	31,662,384	(427,050,118)	458,712,502

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-and-all-certain-cas-notes>

Bond Retirement Detail – Effective October 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XLU6	143,230,000	143,230,000	0
2B-1H	N/A	7,538,663	(143,230,000)	150,768,663

<https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes>

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Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification

The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment.

Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches.

Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.

Bond Retirement Detail – Effective May 2025				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XLT9	174,515,882	21,494,381	153,021,501
2M-2H	N/A	458,712,502	(21,494,381)	480,206,883
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-may-2025				