

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-C07



Distribution Date: 26-Jan-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
1A-H		12/31/2025	0.00000%	2,931,886,513.09	0.00	24,303,258.01	0.00	2,907,645,751.85	24,303,258.01	0.00
1M-1	30711XUS1	01/23/2026	4.63867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	01/23/2026	6.38867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		12/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	01/23/2026	6.38867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		12/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XUV4	01/23/2026	6.38867%	750,570.61	4,129.16	18,115.45	0.00	732,455.16	22,244.61	0.00
1M-CH		12/31/2025	0.00000%	105,226,456.82	0.00	2,539,700.27	0.00	102,686,756.55	2,539,700.27	0.00
1M-2	30711XUX0	01/23/2026	6.38867%	750,570.61	4,129.16	18,115.45	0.00	732,455.16	22,244.61	0.00
1M-2H		12/31/2025	0.00000%	105,226,348.33	0.00	2,539,700.27	0.00	102,686,648.06	2,539,700.27	0.00
1B-1	30711XUW2	01/23/2026	7.98867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-1H		12/31/2025	0.00000%	103,141,594.00	0.00	0.00	0.00	103,141,594.00	0.00	0.00
1B-2H		12/31/2025	0.00000%	99,450,106.89	0.00	0.00	62,496.77	99,387,610.12	0.00	3,753,983.88
1A-I1	30711XUY8	01/23/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	01/23/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	01/23/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	01/23/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	01/23/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XVJ0	01/23/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XVL5	01/23/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XVN1	01/23/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XVQ4	01/23/2026	1.80000%	0.00	1,163.38	0.00	0.00	0.00	1,163.38	0.00
1C-I2	30711XVS0	01/23/2026	1.40000%	0.00	904.85	0.00	0.00	0.00	904.85	0.00
1C-I3	30711XVU5	01/23/2026	1.00000%	0.00	646.32	0.00	0.00	0.00	646.32	0.00

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Jan-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
1C-I4	30711XVW1	01/23/2026	0.60000%	0.00	387.79	0.00	0.00	0.00	387.79	0.00
1E-A1	30711XUZ5	01/23/2026	4.58867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	01/23/2026	4.98867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	01/23/2026	5.38867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	01/23/2026	5.78867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	01/23/2026	4.58867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XVK7	01/23/2026	4.98867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XVM3	01/23/2026	5.38867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XVP6	01/23/2026	5.78867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XVR2	01/23/2026	4.58867%	750,570.61	2,965.77	18,115.45	0.00	732,455.16	21,081.22	0.00
1E-C2	30711XVT8	01/23/2026	4.98867%	750,570.61	3,224.30	18,115.45	0.00	732,455.16	21,339.75	0.00
1E-C3	30711XVV3	01/23/2026	5.38867%	750,570.61	3,482.83	18,115.45	0.00	732,455.16	21,598.28	0.00
1E-C4	30711XVX9	01/23/2026	5.78867%	750,570.61	3,741.36	18,115.45	0.00	732,455.16	21,856.81	0.00
1E-D1	30711XVY7	01/23/2026	4.58867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XVZ4	01/23/2026	4.98867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XWA8	01/23/2026	5.38867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XWB6	01/23/2026	5.78867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XWC4	01/23/2026	6.38867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XWD2	01/23/2026	4.58867%	750,570.61	2,965.77	18,115.45	0.00	732,455.16	21,081.22	0.00
1E-F2	30711XWE0	01/23/2026	4.98867%	750,570.61	3,224.30	18,115.45	0.00	732,455.16	21,339.75	0.00
1E-F3	30711XWF7	01/23/2026	5.38867%	750,570.61	3,482.83	18,115.45	0.00	732,455.16	21,598.28	0.00
1E-F4	30711XWG5	01/23/2026	5.78867%	750,570.61	3,741.36	18,115.45	0.00	732,455.16	21,856.81	0.00
1E-F5	30711XWH3	01/23/2026	6.38867%	750,570.61	4,129.16	18,115.45	0.00	732,455.16	22,244.61	0.00
1X-1	30711XWJ9	01/23/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XWK6	01/23/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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1X-3	30711XWL4	01/23/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XWM2	01/23/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XWN0	01/23/2026	1.80000%	0.00	1,163.38	0.00	0.00	0.00	1,163.38	0.00
1Y-2	30711XWP5	01/23/2026	1.40000%	0.00	904.85	0.00	0.00	0.00	904.85	0.00
1Y-3	30711XWQ3	01/23/2026	1.00000%	0.00	646.32	0.00	0.00	0.00	646.32	0.00
1Y-4	30711XWR1	01/23/2026	0.60000%	0.00	387.79	0.00	0.00	0.00	387.79	0.00
2A-H		12/31/2025	0.00000%	1,474,293,110.10	0.00	9,621,052.16	0.00	1,464,672,057.94	9,621,052.16	0.00
2M-1	30711XWS9	01/23/2026	4.63867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		12/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	01/23/2026	6.48867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		12/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	01/23/2026	6.48867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		12/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XWV2	01/23/2026	6.48867%	3,327,761.97	18,593.76	57,355.58	0.00	3,270,406.40	75,949.34	0.00
2M-CH		12/31/2025	0.00000%	75,632,783.14	0.00	1,303,567.34	0.00	74,329,215.80	1,303,567.34	0.00
2M-2	30711XWX8	01/23/2026	6.48867%	3,327,761.97	18,593.76	57,355.58	0.00	3,270,406.40	75,949.34	0.00
2M-2H		12/31/2025	0.00000%	75,632,783.14	0.00	1,303,567.34	0.00	74,329,215.80	1,303,567.34	0.00
2B-1	30711XWW0	01/23/2026	8.43867%	2,000,000.00	14,533.26	0.00	0.00	2,000,000.00	14,533.26	0.00
2B-1H		12/31/2025	0.00000%	64,666,436.00	0.00	0.00	0.00	64,666,436.00	0.00	0.00
2B-2H		12/31/2025	0.00000%	63,053,710.20	0.00	0.00	38,152.00	63,015,558.20	0.00	3,650,878.80
2A-I1	30711XWY6	01/23/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	01/23/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	01/23/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	01/23/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	01/23/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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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
2B-I2	30711XXH2	01/23/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XXK5	01/23/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XXM1	01/23/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XXP4	01/23/2026	1.80000%	0.00	5,158.03	0.00	0.00	0.00	5,158.03	0.00
2C-I2	30711XXR0	01/23/2026	1.40000%	0.00	4,011.80	0.00	0.00	0.00	4,011.80	0.00
2C-I3	30711XXT6	01/23/2026	1.00000%	0.00	2,865.57	0.00	0.00	0.00	2,865.57	0.00
2C-I4	30711XXV1	01/23/2026	0.60000%	0.00	1,719.34	0.00	0.00	0.00	1,719.34	0.00
2E-A1	30711XWZ3	01/23/2026	4.68867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	01/23/2026	5.08867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	01/23/2026	5.48867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	01/23/2026	5.88867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	01/23/2026	4.68867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XXJ8	01/23/2026	5.08867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XXL3	01/23/2026	5.48867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XXN9	01/23/2026	5.88867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XXQ2	01/23/2026	4.68867%	3,327,761.97	13,435.73	57,355.58	0.00	3,270,406.40	70,791.31	0.00
2E-C2	30711XXS8	01/23/2026	5.08867%	3,327,761.97	14,581.95	57,355.58	0.00	3,270,406.40	71,937.53	0.00
2E-C3	30711XXU3	01/23/2026	5.48867%	3,327,761.97	15,728.18	57,355.58	0.00	3,270,406.40	73,083.76	0.00
2E-C4	30711XXW9	01/23/2026	5.88867%	3,327,761.97	16,874.41	57,355.58	0.00	3,270,406.40	74,229.99	0.00
2E-D1	30711XXX7	01/23/2026	4.68867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XXY5	01/23/2026	5.08867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XXZ2	01/23/2026	5.48867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XYA6	01/23/2026	5.88867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XYB4	01/23/2026	6.48867%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XYC2	01/23/2026	4.68867%	3,327,761.97	13,435.73	57,355.58	0.00	3,270,406.40	70,791.31	0.00

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Certificateholder Distribution Summary

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2E-F2	30711XYD0	01/23/2026	5.08867%	3,327,761.97	14,581.95	57,355.58	0.00	3,270,406.40	71,937.53	0.00
2E-F3	30711XYE8	01/23/2026	5.48867%	3,327,761.97	15,728.18	57,355.58	0.00	3,270,406.40	73,083.76	0.00
2E-F4	30711XYF5	01/23/2026	5.88867%	3,327,761.97	16,874.41	57,355.58	0.00	3,270,406.40	74,229.99	0.00
2E-F5	30711XYG3	01/23/2026	6.48867%	3,327,761.97	18,593.76	57,355.58	0.00	3,270,406.40	75,949.34	0.00
2X-1	30711XYH1	01/23/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XYJ7	01/23/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XYK4	01/23/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XYL2	01/23/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XYM0	01/23/2026	1.80000%	0.00	5,158.03	0.00	0.00	0.00	5,158.03	0.00
2Y-2	30711XYN8	01/23/2026	1.40000%	0.00	4,011.80	0.00	0.00	0.00	4,011.80	0.00
2Y-3	30711XYP3	01/23/2026	1.00000%	0.00	2,865.57	0.00	0.00	0.00	2,865.57	0.00
2Y-4	30711XYQ1	01/23/2026	0.60000%	0.00	1,719.34	0.00	0.00	0.00	1,719.34	0.00
Totals				5,145,071,500.09	264,485.24	42,441,026.72	100,648.77	5,102,592,321.48	42,705,511.96	7,404,862.68

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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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
1A-H	19,803,186,080.00	2,931,886,513.09	7,141,017.67	17,162,240.34	0.00	0.00	24,303,258.01	2,907,645,751.85	0.14682717	24,303,258.01
1M-1	186,170,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	9,799,029.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	139,279,105.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	139,279,105.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	1,008,074.77	750,570.61	5,322.86	12,792.59	0.00	0.00	18,115.45	732,455.16	0.72658813	18,115.45
1M-CH	141,327,325.20	105,226,456.82	746,239.23	1,793,461.04	0.00	0.00	2,539,700.27	102,686,756.55	0.72658813	2,539,700.27
1M-2	2,995,000.00	750,570.61	5,322.86	12,792.59	0.00	0.00	18,115.45	732,455.16	0.24455932	18,115.45
1M-2H	419,885,536.00	105,226,348.33	746,239.23	1,793,461.04	0.00	0.00	2,539,700.27	102,686,648.06	0.24455867	2,539,700.27
1B-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-1H	103,141,594.00	103,141,594.00	0.00	0.00	0.00	0.00	0.00	103,141,594.00	1.00000000	0.00
1B-2H	103,141,594.00	99,450,106.89	0.00	0.00	0.00	62,496.77	62,496.77	99,387,610.12	0.96360359	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Jan-2026
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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
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	1,008,074.77	750,570.61	5,322.86	12,792.59	0.00	0.00	18,115.45	732,455.16	0.72658813	18,115.45
1E-C2	1,008,074.77	750,570.61	5,322.86	12,792.59	0.00	0.00	18,115.45	732,455.16	0.72658813	18,115.45
1E-C3	1,008,074.77	750,570.61	5,322.86	12,792.59	0.00	0.00	18,115.45	732,455.16	0.72658813	18,115.45
1E-C4	1,008,074.77	750,570.61	5,322.86	12,792.59	0.00	0.00	18,115.45	732,455.16	0.72658813	18,115.45
1E-D1	1,986,925.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	1,986,925.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	1,986,925.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	1,986,925.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	1,986,925.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	2,001,537.40	750,570.61	5,322.86	12,792.59	0.00	0.00	18,115.45	732,455.16	0.36594628	18,115.45
1E-F2	2,001,537.40	750,570.61	5,322.86	12,792.59	0.00	0.00	18,115.45	732,455.16	0.36594628	18,115.45
1E-F3	2,001,537.40	750,570.61	5,322.86	12,792.59	0.00	0.00	18,115.45	732,455.16	0.36594628	18,115.45
1E-F4	2,001,537.40	750,570.61	5,322.86	12,792.59	0.00	0.00	18,115.45	732,455.16	0.36594628	18,115.45
1E-F5	2,001,537.40	750,570.61	5,322.86	12,792.59	0.00	0.00	18,115.45	732,455.16	0.36594628	18,115.45
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 26-Jan-2026
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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
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	1,474,293,110.10	3,390,660.63	6,230,391.52	0.00	0.00	9,621,052.16	1,464,672,057.94	0.11472667	9,621,052.16
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	4,495,410.33	3,327,761.97	20,226.69	37,128.88	0.00	0.00	57,355.58	3,270,406.40	0.72749897	57,355.58
2M-CH	102,170,887.67	75,632,783.14	459,708.67	843,858.66	0.00	0.00	1,303,567.34	74,329,215.80	0.72749897	1,303,567.34
2M-2	13,486,231.00	3,327,761.97	20,226.69	37,128.88	0.00	0.00	57,355.58	3,270,406.40	0.24249966	57,355.58
2M-2H	306,512,663.00	75,632,783.14	459,708.67	843,858.66	0.00	0.00	1,303,567.34	74,329,215.80	0.24249966	1,303,567.34
2B-1	2,000,000.00	2,000,000.00	0.00	0.00	0.00	0.00	0.00	2,000,000.00	1.00000000	0.00
2B-1H	64,666,436.00	64,666,436.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00	1.00000000	0.00
2B-2H	66,666,437.00	63,053,710.20	0.00	0.00	0.00	38,152.00	38,152.00	63,015,558.20	0.94523663	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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Jan-2026
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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
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	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	4,495,410.33	3,327,761.97	20,226.69	37,128.88	0.00	0.00	57,355.58	3,270,406.40	0.72749897	57,355.58
2E-C2	4,495,410.33	3,327,761.97	20,226.69	37,128.88	0.00	0.00	57,355.58	3,270,406.40	0.72749897	57,355.58
2E-C3	4,495,410.33	3,327,761.97	20,226.69	37,128.88	0.00	0.00	57,355.58	3,270,406.40	0.72749897	57,355.58
2E-C4	4,495,410.33	3,327,761.97	20,226.69	37,128.88	0.00	0.00	57,355.58	3,270,406.40	0.72749897	57,355.58
2E-D1	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	8,990,820.67	3,327,761.97	20,226.69	37,128.88	0.00	0.00	57,355.58	3,270,406.40	0.36374949	57,355.58

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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-F2	8,990,820.67	3,327,761.97	20,226.69	37,128.88	0.00	0.00	57,355.58	3,270,406.40	0.36374949	57,355.58
2E-F3	8,990,820.67	3,327,761.97	20,226.69	37,128.88	0.00	0.00	57,355.58	3,270,406.40	0.36374949	57,355.58
2E-F4	8,990,820.67	3,327,761.97	20,226.69	37,128.88	0.00	0.00	57,355.58	3,270,406.40	0.36374949	57,355.58
2E-F5	8,990,820.67	3,327,761.97	20,226.69	37,128.88	0.00	0.00	57,355.58	3,270,406.40	0.36374949	57,355.58
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	34,880,261,016.83	5,145,071,500.09	13,224,619.15	29,216,407.43	0.00	100,648.77	42,541,675.49	5,102,592,321.48	0.14628882	42,441,026.72

NOTE: Original Face Amounts for 1M-2/1M-2H and 2M-2/2M-2H were adjusted as a result of the CAS 2017-C07 tender offers. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 1B-1/1B-1H and 2B-1/2B-1H were adjusted as a result of the CAS 2017-C07 tender offers. See Supplemental Reporting at the end of this report for additional information.

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Distribution Date: 26-Jan-2026
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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
1A-H	19,803,186,080.00	148.05125303	0.36059943	0.86664036	0.00000000	0.00000000	1.22723979	146.82716913	0.14682717	1.22723979
1M-1	186,170,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	139,279,105.40	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	139,279,105.40	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	1,008,074.77	744.55847085	5.28022341	12.69012019	0.00000000	0.00000000	17.97034359	726.58812726	0.72658813	17.97034359
1M-CH	141,327,325.20	744.55846858	5.28021902	12.69012229	0.00000000	0.00000000	17.97034131	726.58812728	0.72658813	17.97034131
1M-2	2,995,000.00	250.60788314	1.77724875	4.27131553	0.00000000	0.00000000	6.04856427	244.55931886	0.24455932	6.04856427
1M-2H	419,885,536.00	250.60722342	1.77724443	4.27130941	0.00000000	0.00000000	6.04855384	244.55866958	0.24455867	6.04855384
1B-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-1H	103,141,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	964.20952046	0.00000000	0.00000000	0.00000000	0.60593178	0.60593178	963.60358867	0.96360359	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Jan-2026
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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
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	1,008,074.77	744.55847085	5.28022341	12.69012019	0.00000000	0.00000000	17.97034359	726.58812726	0.72658813	17.97034359
1E-C2	1,008,074.77	744.55847085	5.28022341	12.69012019	0.00000000	0.00000000	17.97034359	726.58812726	0.72658813	17.97034359
1E-C3	1,008,074.77	744.55847085	5.28022341	12.69012019	0.00000000	0.00000000	17.97034359	726.58812726	0.72658813	17.97034359
1E-C4	1,008,074.77	744.55847085	5.28022341	12.69012019	0.00000000	0.00000000	17.97034359	726.58812726	0.72658813	17.97034359
1E-D1	1,986,925.24	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	1,986,925.24	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	1,986,925.24	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	1,986,925.24	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	1,986,925.24	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	2,001,537.40	374.99704571	2.65938574	6.39138196	0.00000000	0.00000000	9.05076770	365.94627801	0.36594628	9.05076770
1E-F2	2,001,537.40	374.99704571	2.65938574	6.39138196	0.00000000	0.00000000	9.05076770	365.94627801	0.36594628	9.05076770
1E-F3	2,001,537.40	374.99704571	2.65938574	6.39138196	0.00000000	0.00000000	9.05076770	365.94627801	0.36594628	9.05076770
1E-F4	2,001,537.40	374.99704571	2.65938574	6.39138196	0.00000000	0.00000000	9.05076770	365.94627801	0.36594628	9.05076770
1E-F5	2,001,537.40	374.99704571	2.65938574	6.39138196	0.00000000	0.00000000	9.05076770	365.94627801	0.36594628	9.05076770
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Jan-2026
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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
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	12,766,622,601.00	115.48027667	0.26558791	0.48802191	0.00000000	0.00000000	0.75360982	114.72666685	0.11472667	0.75360982
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	102,170,887.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	4,495,410.33	740.25766854	4.49940907	8.25928609	0.00000000	0.00000000	12.75869738	727.49897338	0.72749897	12.75869738
2M-CH	102,170,887.67	740.25766894	4.49940957	8.25928676	0.00000000	0.00000000	12.75869643	727.49897251	0.72749897	12.75869643
2M-2	13,486,231.00	246.75255600	1.49980302	2.75309536	0.00000000	0.00000000	4.25289912	242.49965761	0.24249966	4.25289912
2M-2H	306,512,663.00	246.75255632	1.49980319	2.75309559	0.00000000	0.00000000	4.25289881	242.49965751	0.24249966	4.25289881
2B-1	2,000,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	64,666,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	945.80891131	0.00000000	0.00000000	0.00000000	0.57228197	0.57228197	945.23662934	0.94523663	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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Jan-2026
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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
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	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	4,495,410.33	740.25766854	4.49940907	8.25928609	0.00000000	0.00000000	12.75869738	727.49897338	0.72749897	12.75869738
2E-C2	4,495,410.33	740.25766854	4.49940907	8.25928609	0.00000000	0.00000000	12.75869738	727.49897338	0.72749897	12.75869738
2E-C3	4,495,410.33	740.25766854	4.49940907	8.25928609	0.00000000	0.00000000	12.75869738	727.49897338	0.72749897	12.75869738
2E-C4	4,495,410.33	740.25766854	4.49940907	8.25928609	0.00000000	0.00000000	12.75869738	727.49897338	0.72749897	12.75869738
2E-D1	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	8,990,820.67	370.12883386	2.24970453	4.12964304	0.00000000	0.00000000	6.37934868	363.74948629	0.36374949	6.37934868

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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-F2	8,990,820.67	370.12883386	2.24970453	4.12964304	0.00000000	0.00000000	6.37934868	363.74948629	0.36374949	6.37934868
2E-F3	8,990,820.67	370.12883386	2.24970453	4.12964304	0.00000000	0.00000000	6.37934868	363.74948629	0.36374949	6.37934868
2E-F4	8,990,820.67	370.12883386	2.24970453	4.12964304	0.00000000	0.00000000	6.37934868	363.74948629	0.36374949	6.37934868
2E-F5	8,990,820.67	370.12883386	2.24970453	4.12964304	0.00000000	0.00000000	6.37934868	363.74948629	0.36374949	6.37934868
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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Series 2017-C07



Distribution Date: 26-Jan-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 Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	2,931,886,513.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,907,645,751.85
1M-1	N/A	N/A	4.63867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-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
1M-2A	N/A	N/A	6.38867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-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
1M-2B	N/A	N/A	6.38867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	12/26/25 - 01/25/26	31	6.38867 %	750,570.61	4,129.16	0.00	0.00	0.00	0.00	4,129.16	0.00	732,455.16
1M-CH	N/A	N/A	0.00000 %	105,226,456.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,686,756.55
1M-2	12/26/25 - 01/25/26	31	6.38867 %	750,570.61	4,129.16	0.00	0.00	0.00	0.00	4,129.16	0.00	732,455.16
1M-2H	N/A	N/A	0.00000 %	105,226,348.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,686,648.06
1B-1	N/A	N/A	7.98867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-1H	N/A	N/A	0.00000 %	103,141,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,141,594.00
1B-2H	N/A	N/A	0.00000 %	99,450,106.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	99,387,610.12
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	12/26/25 - 01/25/26	31	1.80000 %	750,570.61	1,163.38	0.00	0.00	0.00	0.00	1,163.38	0.00	732,455.16
1C-I2	12/26/25 - 01/25/26	31	1.40000 %	750,570.61	904.85	0.00	0.00	0.00	0.00	904.85	0.00	732,455.16
1C-I3	12/26/25 - 01/25/26	31	1.00000 %	750,570.61	646.32	0.00	0.00	0.00	0.00	646.32	0.00	732,455.16

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Jan-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 Interest Shortfall(1)	Ending Certificate/Notional Balance
1C-I4	12/26/25 - 01/25/26	31	0.60000 %	750,570.61	387.79	0.00	0.00	0.00	0.00	387.79	0.00	732,455.16
1E-A1	N/A	N/A	4.58867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.98867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.38867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.78867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.58867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.98867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	5.38867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.78867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	12/26/25 - 01/25/26	31	4.58867 %	750,570.61	2,965.77	0.00	0.00	0.00	0.00	2,965.77	0.00	732,455.16
1E-C2	12/26/25 - 01/25/26	31	4.98867 %	750,570.61	3,224.30	0.00	0.00	0.00	0.00	3,224.30	0.00	732,455.16
1E-C3	12/26/25 - 01/25/26	31	5.38867 %	750,570.61	3,482.83	0.00	0.00	0.00	0.00	3,482.83	0.00	732,455.16
1E-C4	12/26/25 - 01/25/26	31	5.78867 %	750,570.61	3,741.36	0.00	0.00	0.00	0.00	3,741.36	0.00	732,455.16
1E-D1	N/A	N/A	4.58867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.98867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.38867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.78867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.38867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	12/26/25 - 01/25/26	31	4.58867 %	750,570.61	2,965.77	0.00	0.00	0.00	0.00	2,965.77	0.00	732,455.16
1E-F2	12/26/25 - 01/25/26	31	4.98867 %	750,570.61	3,224.30	0.00	0.00	0.00	0.00	3,224.30	0.00	732,455.16
1E-F3	12/26/25 - 01/25/26	31	5.38867 %	750,570.61	3,482.83	0.00	0.00	0.00	0.00	3,482.83	0.00	732,455.16
1E-F4	12/26/25 - 01/25/26	31	5.78867 %	750,570.61	3,741.36	0.00	0.00	0.00	0.00	3,741.36	0.00	732,455.16
1E-F5	12/26/25 - 01/25/26	31	6.38867 %	750,570.61	4,129.16	0.00	0.00	0.00	0.00	4,129.16	0.00	732,455.16
1X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2017-C07



Distribution Date: 26-Jan-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 Interest Shortfall(1)	Ending Certificate/Notional Balance
1X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	12/26/25 - 01/25/26	31	1.80000 %	750,570.61	1,163.38	0.00	0.00	0.00	0.00	1,163.38	0.00	732,455.16
1Y-2	12/26/25 - 01/25/26	31	1.40000 %	750,570.61	904.85	0.00	0.00	0.00	0.00	904.85	0.00	732,455.16
1Y-3	12/26/25 - 01/25/26	31	1.00000 %	750,570.61	646.32	0.00	0.00	0.00	0.00	646.32	0.00	732,455.16
1Y-4	12/26/25 - 01/25/26	31	0.60000 %	750,570.61	387.79	0.00	0.00	0.00	0.00	387.79	0.00	732,455.16
2A-H	N/A	N/A	0.00000 %	1,474,293,110.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,464,672,057.94
2M-1	N/A	N/A	4.63867 %	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	6.48867 %	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	N/A	N/A	6.48867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	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-2C	12/26/25 - 01/25/26	31	6.48867 %	3,327,761.97	18,593.76	0.00	0.00	0.00	0.00	18,593.76	0.00	3,270,406.40
2M-CH	N/A	N/A	0.00000 %	75,632,783.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	74,329,215.80
2M-2	12/26/25 - 01/25/26	31	6.48867 %	3,327,761.97	18,593.76	0.00	0.00	0.00	0.00	18,593.76	0.00	3,270,406.40
2M-2H	N/A	N/A	0.00000 %	75,632,783.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	74,329,215.80
2B-1	12/26/25 - 01/25/26	31	8.43867 %	2,000,000.00	14,533.26	0.00	0.00	0.00	0.00	14,533.26	0.00	2,000,000.00
2B-1H	N/A	N/A	0.00000 %	64,666,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00
2B-2H	N/A	N/A	0.00000 %	63,053,710.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	63,015,558.20
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Distribution Date: 26-Jan-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 Interest Shortfall(1)	Ending Certificate/Notional Balance
2B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	12/26/25 - 01/25/26	31	1.80000 %	3,327,761.97	5,158.03	0.00	0.00	0.00	0.00	5,158.03	0.00	3,270,406.40
2C-I2	12/26/25 - 01/25/26	31	1.40000 %	3,327,761.97	4,011.80	0.00	0.00	0.00	0.00	4,011.80	0.00	3,270,406.40
2C-I3	12/26/25 - 01/25/26	31	1.00000 %	3,327,761.97	2,865.57	0.00	0.00	0.00	0.00	2,865.57	0.00	3,270,406.40
2C-I4	12/26/25 - 01/25/26	31	0.60000 %	3,327,761.97	1,719.34	0.00	0.00	0.00	0.00	1,719.34	0.00	3,270,406.40
2E-A1	N/A	N/A	4.68867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.08867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.48867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.88867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.68867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	5.08867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.48867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.88867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	12/26/25 - 01/25/26	31	4.68867 %	3,327,761.97	13,435.73	0.00	0.00	0.00	0.00	13,435.73	0.00	3,270,406.40
2E-C2	12/26/25 - 01/25/26	31	5.08867 %	3,327,761.97	14,581.95	0.00	0.00	0.00	0.00	14,581.95	0.00	3,270,406.40
2E-C3	12/26/25 - 01/25/26	31	5.48867 %	3,327,761.97	15,728.18	0.00	0.00	0.00	0.00	15,728.18	0.00	3,270,406.40
2E-C4	12/26/25 - 01/25/26	31	5.88867 %	3,327,761.97	16,874.41	0.00	0.00	0.00	0.00	16,874.41	0.00	3,270,406.40
2E-D1	N/A	N/A	4.68867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	5.08867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.48867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.88867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	6.48867 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	12/26/25 - 01/25/26	31	4.68867 %	3,327,761.97	13,435.73	0.00	0.00	0.00	0.00	13,435.73	0.00	3,270,406.40

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Distribution Date: 26-Jan-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 Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-F2	12/26/25 - 01/25/26	31	5.08867 %	3,327,761.97	14,581.95	0.00	0.00	0.00	0.00	14,581.95	0.00	3,270,406.40
2E-F3	12/26/25 - 01/25/26	31	5.48867 %	3,327,761.97	15,728.18	0.00	0.00	0.00	0.00	15,728.18	0.00	3,270,406.40
2E-F4	12/26/25 - 01/25/26	31	5.88867 %	3,327,761.97	16,874.41	0.00	0.00	0.00	0.00	16,874.41	0.00	3,270,406.40
2E-F5	12/26/25 - 01/25/26	31	6.48867 %	3,327,761.97	18,593.76	0.00	0.00	0.00	0.00	18,593.76	0.00	3,270,406.40
2X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	12/26/25 - 01/25/26	31	1.80000 %	3,327,761.98	5,158.03	0.00	0.00	0.00	0.00	5,158.03	0.00	3,270,406.40
2Y-2	12/26/25 - 01/25/26	31	1.40000 %	3,327,761.98	4,011.80	0.00	0.00	0.00	0.00	4,011.80	0.00	3,270,406.40
2Y-3	12/26/25 - 01/25/26	31	1.00000 %	3,327,761.98	2,865.57	0.00	0.00	0.00	0.00	2,865.57	0.00	3,270,406.40
2Y-4	12/26/25 - 01/25/26	31	0.60000 %	3,327,761.98	1,719.34	0.00	0.00	0.00	0.00	1,719.34	0.00	3,270,406.40
Totals					264,485.24	0.00	0.00	0.00	0.00	264,485.24	0.00	

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

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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
1A-H	19,803,186,080.00	0.00000 %	148.05125303	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	146.82716913
1M-1	186,170,000.00	4.63867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	993,462.61	6.38867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	139,279,105.40	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	993,462.61	6.38867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	139,279,105.40	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	1,008,074.77	6.38867 %	744.55847085	4.09608505	0.00000000	0.00000000	0.00000000	0.00000000	4.09608505	0.00000000	726.58812726
1M-CH	141,327,325.20	0.00000 %	744.55846858	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	726.58812728
1M-2	2,995,000.00	6.38867 %	250.60788314	1.37868447	0.00000000	0.00000000	0.00000000	0.00000000	1.37868447	0.00000000	244.55931886
1M-2H	419,885,536.00	0.00000 %	250.60722342	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	244.55866958
1B-1	0.00	7.98867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-1H	103,141,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	964.20952046	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	963.60358867
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	1.80000 %	744.55847085	1.15406122	0.00000000	0.00000000	0.00000000	0.00000000	1.15406122	0.00000000	726.58812726
1C-I2	0.00	1.40000 %	744.55847085	0.89760207	0.00000000	0.00000000	0.00000000	0.00000000	0.89760207	0.00000000	726.58812726
1C-I3	0.00	1.00000 %	744.55847085	0.64114292	0.00000000	0.00000000	0.00000000	0.00000000	0.64114292	0.00000000	726.58812726

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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
1C-I4	0.00	0.60000 %	744.55847085	0.38468377	0.00000000	0.00000000	0.00000000	0.00000000	0.38468377	0.00000000	726.58812726
1E-A1	993,462.61	4.58867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	993,462.61	4.98867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	993,462.61	5.38867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	993,462.61	5.78867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	993,462.61	4.58867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	993,462.61	4.98867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	993,462.61	5.38867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	993,462.61	5.78867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	1,008,074.77	4.58867 %	744.55847085	2.94201391	0.00000000	0.00000000	0.00000000	0.00000000	2.94201391	0.00000000	726.58812726
1E-C2	1,008,074.77	4.98867 %	744.55847085	3.19847306	0.00000000	0.00000000	0.00000000	0.00000000	3.19847306	0.00000000	726.58812726
1E-C3	1,008,074.77	5.38867 %	744.55847085	3.45493221	0.00000000	0.00000000	0.00000000	0.00000000	3.45493221	0.00000000	726.58812726
1E-C4	1,008,074.77	5.78867 %	744.55847085	3.71139136	0.00000000	0.00000000	0.00000000	0.00000000	3.71139136	0.00000000	726.58812726
1E-D1	1,986,925.24	4.58867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	1,986,925.24	4.98867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	1,986,925.24	5.38867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	1,986,925.24	5.78867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	1,986,925.24	6.38867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	2,001,537.40	4.58867 %	374.99704571	1.48174599	0.00000000	0.00000000	0.00000000	0.00000000	1.48174599	0.00000000	365.94627801
1E-F2	2,001,537.40	4.98867 %	374.99704571	1.61091170	0.00000000	0.00000000	0.00000000	0.00000000	1.61091170	0.00000000	365.94627801
1E-F3	2,001,537.40	5.38867 %	374.99704571	1.74007741	0.00000000	0.00000000	0.00000000	0.00000000	1.74007741	0.00000000	365.94627801
1E-F4	2,001,537.40	5.78867 %	374.99704571	1.86924312	0.00000000	0.00000000	0.00000000	0.00000000	1.86924312	0.00000000	365.94627801
1E-F5	2,001,537.40	6.38867 %	374.99704571	2.06299418	0.00000000	0.00000000	0.00000000	0.00000000	2.06299418	0.00000000	365.94627801
1X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	1.40000 %	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
1X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	1.80000 %	374.99704571	0.58124320	0.00000000	0.00000000	0.00000000	0.00000000	0.58124320	0.00000000	365.94627801
1Y-2	0.00	1.40000 %	374.99704571	0.45207749	0.00000000	0.00000000	0.00000000	0.00000000	0.45207749	0.00000000	365.94627801
1Y-3	0.00	1.00000 %	374.99704571	0.32291178	0.00000000	0.00000000	0.00000000	0.00000000	0.32291178	0.00000000	365.94627801
1Y-4	0.00	0.60000 %	374.99704571	0.19374607	0.00000000	0.00000000	0.00000000	0.00000000	0.19374607	0.00000000	365.94627801
2A-H	12,766,622,601.00	0.00000 %	115.48027667	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	114.72666685
2M-1	107,666,000.00	4.63867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	6.48867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	6.48867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	102,170,887.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	4,495,410.33	6.48867 %	740.25766854	4.13616525	0.00000000	0.00000000	0.00000000	0.00000000	4.13616525	0.00000000	727.49897338
2M-CH	102,170,887.67	0.00000 %	740.25766894	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	727.49897251
2M-2	13,486,231.00	6.48867 %	246.75255600	1.37872175	0.00000000	0.00000000	0.00000000	0.00000000	1.37872175	0.00000000	242.49965761
2M-2H	306,512,663.00	0.00000 %	246.75255632	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	242.49965751
2B-1	2,000,000.00	8.43867 %	1000.00000000	7.26663000	0.00000000	0.00000000	0.00000000	0.00000000	7.26663000	0.00000000	1000.00000000
2B-1H	64,666,436.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	945.80891131	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	945.23662934
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	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

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2B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	1.80000 %	740.25766854	1.14739915	0.00000000	0.00000000	0.00000000	0.00000000	1.14739915	0.00000000	727.49897338
2C-I2	0.00	1.40000 %	740.25766854	0.89242132	0.00000000	0.00000000	0.00000000	0.00000000	0.89242132	0.00000000	727.49897338
2C-I3	0.00	1.00000 %	740.25766854	0.63744348	0.00000000	0.00000000	0.00000000	0.00000000	0.63744348	0.00000000	727.49897338
2C-I4	0.00	0.60000 %	740.25766854	0.38246564	0.00000000	0.00000000	0.00000000	0.00000000	0.38246564	0.00000000	727.49897338
2E-A1	4,495,410.33	4.68867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	5.08867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	5.48867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	5.88867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	4.68867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	4,495,410.33	5.08867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	4,495,410.33	5.48867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	4,495,410.33	5.88867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	4,495,410.33	4.68867 %	740.25766854	2.98876610	0.00000000	0.00000000	0.00000000	0.00000000	2.98876610	0.00000000	727.49897338
2E-C2	4,495,410.33	5.08867 %	740.25766854	3.24374171	0.00000000	0.00000000	0.00000000	0.00000000	3.24374171	0.00000000	727.49897338
2E-C3	4,495,410.33	5.48867 %	740.25766854	3.49871955	0.00000000	0.00000000	0.00000000	0.00000000	3.49871955	0.00000000	727.49897338
2E-C4	4,495,410.33	5.88867 %	740.25766854	3.75369738	0.00000000	0.00000000	0.00000000	0.00000000	3.75369738	0.00000000	727.49897338
2E-D1	8,990,820.67	4.68867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	8,990,820.67	5.08867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	8,990,820.67	5.48867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	8,990,820.67	5.88867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	8,990,820.67	6.48867 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	8,990,820.67	4.68867 %	370.12883386	1.49438305	0.00000000	0.00000000	0.00000000	0.00000000	1.49438305	0.00000000	363.74948629

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Interest Distribution Factors Statement

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2E-F2	8,990,820.67	5.08867 %	370.12883386	1.62187085	0.00000000	0.00000000	0.00000000	0.00000000	1.62187085	0.00000000	363.74948629
2E-F3	8,990,820.67	5.48867 %	370.12883386	1.74935977	0.00000000	0.00000000	0.00000000	0.00000000	1.74935977	0.00000000	363.74948629
2E-F4	8,990,820.67	5.88867 %	370.12883386	1.87684869	0.00000000	0.00000000	0.00000000	0.00000000	1.87684869	0.00000000	363.74948629
2E-F5	8,990,820.67	6.48867 %	370.12883386	2.06808262	0.00000000	0.00000000	0.00000000	0.00000000	2.06808262	0.00000000	363.74948629
2X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	1.80000 %	370.12883497	0.57369958	0.00000000	0.00000000	0.00000000	0.00000000	0.57369958	0.00000000	363.74948629
2Y-2	0.00	1.40000 %	370.12883497	0.44621066	0.00000000	0.00000000	0.00000000	0.00000000	0.44621066	0.00000000	363.74948629
2Y-3	0.00	1.00000 %	370.12883497	0.31872174	0.00000000	0.00000000	0.00000000	0.00000000	0.31872174	0.00000000	363.74948629
2Y-4	0.00	0.60000 %	370.12883497	0.19123282	0.00000000	0.00000000	0.00000000	0.00000000	0.19123282	0.00000000	363.74948629

(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	232,542.64
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(100,648.77)
Total Deposits	131,893.87
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	112,727.21
Total Withdrawals (Pool Distribution Amount)	131,893.87
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

Informational Reporting	
Adjusted SOFR	3.988670%

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Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	26,861,073.73
Total Principal Reduction Cumulative	17,414,724,665.99
Scheduled Principal Current	7,892,579.75
Scheduled Principal Cumulative	1,531,500,622.03
Unscheduled Principal Current	18,905,997.21
Unscheduled Principal Cumulative	15,879,470,059.34
Senior Reduction Amount	24,240,761.24
Subordinate Reduction Amount	2,557,815.72
Calculated Tranche Write-Down Amount	62,496.77
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	62,732.14
Recovery Principal on Previously Liquidated Loan Current	62,496.77
Recovery Principal on Previously Liquidated Loan Cumulative	132,785.10
Group 2	
Total Principal Reduction Current	11,020,127.07
Total Principal Reduction Cumulative	11,661,333,637.33
Scheduled Principal Current	3,870,596.00
Scheduled Principal Cumulative	893,590,594.49
Unscheduled Principal Current	7,111,379.07
Unscheduled Principal Cumulative	10,764,092,662.32
Senior Reduction Amount	9,621,052.16
Subordinate Reduction Amount	1,360,922.91
Calculated Tranche Write-Down Amount	38,152.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	66,668.43
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	91,974.33
Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	20145
Period Reference Pool Removal Loan Count	110
Period Ending Loan Count	20035
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65

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Additional Reporting - Group Level

Informational Reporting	
<u>Group 1</u>	
UPB Actual Current	3,213,594,167.66
Period PIF Loan Count Current	110
PIF Loan Count Cumulative	68228
Period PIF Loan UPB Current	16,872,862.36
PIF Loan UPB Cumulative	15,327,875,693.18
Period Partial Prepayment Amount	2,174,519.82
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	108
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	20,270,014.18
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	18,026,371.44
Total Active Modified Loan Count	462
Total Active Modified Loan UPB	117,065,332.46
<u>Group 2</u>	
At Issuance Loan Count	56296
Period Beginning Loan Count	10725
Period Reference Pool Removal Loan Count	50
Period Ending Loan Count	10675
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	1,671,953,674.35
Period PIF Loan Count Current	49
PIF Loan Count Cumulative	45366
Period PIF Loan UPB Current	6,460,164.11
PIF Loan UPB Cumulative	10,533,813,779.36
Period Partial Prepayment Amount	668,950.15
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	16,036,170.45
Credit Event Amount Current	44,518.39
Credit Event Amount Cumulative	31,209,811.86
Total Active Modified Loan Count	440
Total Active Modified Loan UPB	102,797,443.98

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Additional Reporting - Group Level

Structural Reporting	
<u>Group 1</u>	
Senior Percentage	90.477612%
Subordinate Percentage	9.522388%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
<u>Group 2</u>	
Senior Percentage	87.600479%
Subordinate Percentage	12.399521%
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
1A-H	0.00	0.00	4.000000 %	9.520000 %	9.520000 %
1M-1	0.00	0.00	3.050000 %	9.520000 %	9.520000 %
1M-1H	0.00	0.00	3.050000 %	9.520000 %	9.520000 %
1M-2A	0.00	0.00	2.370000 %	9.520000 %	9.520000 %
1M-2B	0.00	0.00	1.690000 %	9.520000 %	9.520000 %
1M-2C	0.00	0.00	1.000000 %	6.250000 %	6.300000 %
1M-2	0.00	0.00	1.000000 %	6.250000 %	6.300000 %
1M-2H	0.00	0.00	1.000000 %	6.250000 %	6.300000 %
1B-1	0.00	0.00	0.500000 %	3.070000 %	3.090000 %
1B-1H	0.00	0.00	0.500000 %	3.070000 %	3.090000 %
1B-2H	62,496.77	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.400000 %	12.400000 %
2M-1	0.00	0.00	3.400000 %	12.400000 %	12.400000 %
2M-1H	0.00	0.00	3.400000 %	12.400000 %	12.400000 %
2M-2A	0.00	0.00	2.600000 %	12.400000 %	12.400000 %
2M-2B	0.00	0.00	1.800000 %	12.400000 %	12.400000 %
2M-2C	0.00	0.00	1.000000 %	7.710000 %	7.760000 %
2M-2	0.00	0.00	1.000000 %	7.710000 %	7.760000 %
2M-2H	0.00	0.00	1.000000 %	7.710000 %	7.760000 %
2B-1	0.00	0.00	0.500000 %	3.750000 %	3.770000 %
2B-1H	0.00	0.00	0.500000 %	3.750000 %	3.770000 %
2B-2H	38,152.00	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Group 2

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	542	95,255,512.36	1.764897 %	1.949741 %
60 Days	161	29,386,482.97	0.524259 %	0.601498 %
90 Days	48	8,297,916.02	0.156301 %	0.169846 %
120 Days	30	5,321,747.17	0.097688 %	0.108928 %
150 Days	34	6,671,802.35	0.110713 %	0.136562 %
180+ Days	157	35,905,847.18	0.511234 %	0.734940 %
Totals	972	180,839,308.05	3.165093 %	3.701515 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	279	50,790,243.95	1.392563 %	1.580481 %
60 Days	83	16,795,608.31	0.414275 %	0.522642 %
90 Days	25	4,244,191.12	0.124782 %	0.132070 %
120 Days	13	2,484,628.88	0.064886 %	0.077316 %
150 Days	19	3,485,517.20	0.094834 %	0.108462 %
180+ Days	77	17,622,497.20	0.384327 %	0.548373 %
Totals	496	95,422,686.66	2.475668 %	2.969345 %
Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	263	44,465,268.41	2.463700 %	2.659480 %
60 Days	78	12,590,874.66	0.730679 %	0.753064 %
90 Days	23	4,053,724.90	0.215457 %	0.242454 %
120 Days	17	2,837,118.29	0.159251 %	0.169689 %
150 Days	15	3,186,285.15	0.140515 %	0.190573 %
180+ Days	80	18,283,349.98	0.749415 %	1.093532 %
Totals	476	85,416,621.39	4.459016 %	5.108791 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	199	55,149,993.90	62,732.14	0.113748
Group 2	236	60,842,121.64	66,668.43	0.109576

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805274	293,039.37	353.75	0.120718
Group 1	0044805914	436,193.75	681.55	0.156249
Group 1	0044806054	146,006.68	212.93	0.145836
Group 1	0044806072	151,327.18	189.16	0.125001
Group 1	0044806448	280,934.85	409.70	0.145835
Group 1	0044806456	81,537.24	0.11	0.000135
Group 1	0044806745	188,078.42	117.55	0.062501
Group 1	0044806911	278,078.25	57.93	0.020832
Group 1	0044806948	401,116.21	292.48	0.072917
Group 1	0044806960	163,578.74	85.20	0.052085
Group 1	0044807099	78,359.32	8.16	0.010414
Group 1	0044807219	180,231.82	76.83	0.042628
Group 1	0044807768	269,869.38	337.34	0.125001
Group 1	0044808161	312,741.07	112.34	0.035921
Group 1	0044808483	953,926.35	1,093.04	0.114583
Group 1	0044809953	128,822.99	140.14	0.108785
Group 1	0044811411	472,781.08	362.60	0.076695
Group 1	0044812987	198,830.01	0.24	0.000121
Group 1	0044813124	384,498.62	680.88	0.177083
Group 1	0044813191	537,596.76	839.99	0.156249
Group 1	0044813307	288,215.62	256.72	0.089072
Group 1	0044813559	66,335.23	96.74	0.145835
Group 1	0044813561	176,887.14	50.31	0.028442
Group 1	0044813829	611,785.11	720.47	0.117765

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813871	72,196.45	59.27	0.082095
Group 1	0044814163	334,742.74	352.33	0.105254
Group 1	0044814207	197,679.80	205.92	0.104168
Group 1	0044814635	153,899.48	7.58	0.004925
Group 1	0044814850	212,331.11	154.82	0.072914
Group 1	0044815368	157,853.80	143.09	0.090647
Group 1	0044815760	341,643.87	320.29	0.093750
Group 1	0044816052	280,824.08	292.53	0.104168
Group 1	0044816392	226,536.05	306.77	0.135418
Group 1	0044816534	376,439.02	156.85	0.041667
Group 1	0044817798	357,776.68	7.72	0.002158
Group 1	0044817836	359,212.78	466.50	0.129867
Group 1	0044818208	176,228.42	312.07	0.177083
Group 1	0044818277	237,127.66	395.21	0.166665
Group 1	0044818389	379,923.38	277.03	0.072917
Group 1	0044819320	490,952.33	442.75	0.090182
Group 1	0044819609	320,630.54	434.19	0.135418
Group 1	0044819660	500,678.84	417.23	0.083333
Group 1	0044819897	352,214.76	256.82	0.072916
Group 1	0044821226	153,579.81	164.60	0.107176
Group 1	0044822297	161,037.45	171.59	0.106553
Group 1	0044822355	638,138.24	453.41	0.071052
Group 1	0044822792	445,534.74	742.56	0.166667
Group 1	0044824451	321,704.42	357.52	0.111133
Group 1	0044824735	231,990.03	169.16	0.072917
Group 1	0044824753	301,815.45	220.07	0.072915
Group 1	0044825421	295,155.23	307.45	0.104166
Group 1	0044825659	438,461.53	455.77	0.103948
Group 1	0044826309	383,167.66	399.13	0.104166
Group 1	0044826428	267,741.23	195.23	0.072917
Group 1	0044826791	142,618.02	267.41	0.187501
Group 1	0044827108	324,818.65	439.86	0.135417
Group 1	0044827115	276,055.62	330.06	0.119563
Group 1	0044827171	199,012.01	165.84	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044827499	624,982.87	846.33	0.135417
Group 1	0044827806	148,516.48	108.29	0.072914
Group 1	0044828502	164,078.32	256.37	0.156249
Group 1	0044828810	233,902.43	316.74	0.135415
Group 1	0044828911	305,636.04	477.56	0.156251
Group 1	0044828949	232,133.27	338.53	0.145834
Group 1	0044829512	192,926.26	221.06	0.114583
Group 1	0044829515	234,716.57	131.15	0.055876
Group 1	0044830027	321,903.09	118.71	0.036878
Group 1	0044830603	301,785.01	440.10	0.145832
Group 1	0044830936	311,967.87	227.48	0.072918
Group 1	0044831214	127,097.35	52.96	0.041669
Group 1	0044831220	95,063.86	25.57	0.026898
Group 1	0044831372	470,666.65	477.48	0.101448
Group 1	0044831561	289,948.98	362.44	0.125001
Group 1	0044832141	305,147.17	190.72	0.062501
Group 1	0044832889	159,316.57	353.31	0.221766
Group 1	0044833032	213,721.55	177.51	0.083057
Group 1	0044834072	320,838.58	462.06	0.144016
Group 1	0044834537	392,937.48	573.03	0.145832
Group 1	0044834665	330,916.04	3.35	0.001012
Group 1	0044835751	110,295.53	149.36	0.135418
Group 1	0044836184	62,528.46	117.24	0.187499
Group 1	0044836266	98,923.22	133.10	0.134549
Group 1	0044837128	216,808.31	293.59	0.135415
Group 1	0044837217	151,736.59	205.48	0.135419
Group 1	0044837378	207,126.32	365.06	0.176250
Group 1	0044838036	298,505.10	435.32	0.145833
Group 1	0044838331	132,350.21	138.68	0.104783
Group 1	0044838535	314,327.65	339.38	0.107970
Group 1	0044838642	339,178.20	529.97	0.156251
Group 1	0044839657	340,545.00	401.92	0.118023
Group 1	0044839660	228,121.15	451.49	0.197917
Group 1	0044839829	69,949.19	117.22	0.167579

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044839996	385,803.69	562.63	0.145833
Group 1	0044840174	394,960.22	658.27	0.166667
Group 1	0044840298	159,852.53	166.51	0.104165
Group 1	0044840478	126,251.78	297.76	0.235846
Group 1	0044840589	129,236.26	147.42	0.114070
Group 1	0044841548	265,232.83	311.21	0.117335
Group 1	0044841572	484,169.40	1,059.12	0.218750
Group 1	0044842579	295,049.61	302.17	0.102413
Group 1	0044842682	435,555.51	544.44	0.124999
Group 1	0044845082	74,033.45	92.54	0.124998
Group 1	0044845787	385,054.59	808.99	0.210097
Group 1	0044847282	451,607.05	611.55	0.135416
Group 1	0044848866	175,802.51	202.45	0.115158
Group 1	0044848993	330,678.09	364.73	0.110298
Group 1	0044849263	291,854.55	292.25	0.100135
Group 1	0044849348	92,719.04	96.58	0.104164
Group 1	0044849480	384,993.84	401.04	0.104168
Group 1	0044849965	375,289.92	117.28	0.031251
Group 1	0044850019	500,112.11	735.20	0.147007
Group 1	0044850962	210,157.05	175.13	0.083333
Group 1	0044851111	359,395.72	220.59	0.061378
Group 1	0044851303	110,582.90	172.79	0.156254
Group 1	0044851394	91,822.18	142.71	0.155420
Group 1	0044851511	231,530.66	172.45	0.074483
Group 1	0044851529	368,880.33	691.65	0.187500
Group 1	0044851626	103,945.00	183.20	0.176247
Group 1	0044851808	165,918.92	277.21	0.167076
Group 1	0044851940	108,449.01	121.51	0.112043
Group 1	0044852769	264,703.75	330.88	0.125000
Group 1	0044853603	305,707.18	342.40	0.112003
Group 1	0044853799	197,027.53	287.33	0.145832
Group 1	0044853950	265,685.39	387.46	0.145834
Group 1	0044853969	291,040.85	512.96	0.176250
Group 1	0044854061	368,289.91	613.82	0.166668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044855303	133,208.34	41.63	0.031252
Group 1	0044855371	214,771.68	89.49	0.041668
Group 1	0044855740	244,021.53	381.28	0.156249
Group 1	0044856091	210,196.27	306.54	0.145835
Group 1	0044856316	277,554.62	213.95	0.077084
Group 1	0044856536	111,058.93	124.87	0.112436
Group 1	0044856837	109,438.19	11.40	0.010417
Group 1	0044857022	165,548.90	257.29	0.155416
Group 1	0044857956	247,400.06	283.48	0.114584
Group 1	0044858421	211,652.56	242.52	0.114584
Group 1	0044858907	156,381.22	211.77	0.135419
Group 1	0044860526	431,064.62	429.44	0.099623
Group 1	0044860921	361,361.81	301.13	0.083332
Group 1	0044861358	276,502.88	489.64	0.177083
Group 1	0044861394	323,198.10	267.30	0.082705
Group 1	0044861837	228,411.16	214.14	0.093752
Group 1	0044862118	601,665.02	814.75	0.135416
Group 1	0044862482	48,861.07	56.65	0.115941
Group 1	0044863585	333,908.63	320.33	0.095933
Group 1	0044864005	198,425.79	210.71	0.106191
Group 1	0044866952	377,965.12	157.49	0.041668
Group 1	0044867102	206,808.03	215.24	0.104077
Group 1	0044867497	264,748.87	275.78	0.104167
Group 1	0044867842	131,633.78	30.17	0.022920
Group 1	0044869452	98,066.48	163.44	0.166662
Group 1	0044869954	413,240.46	107.45	0.026002
Group 1	0044870081	388,557.81	80.95	0.020833
Group 1	0044870673	545,414.69	534.79	0.098052
Group 1	0044870970	388,378.03	410.76	0.105763
Group 1	0044872600	425,008.72	575.53	0.135416
Group 1	0044874522	174,212.49	181.47	0.104166
Group 1	0044874812	412,031.47	518.03	0.125726
Group 1	0044875036	78,344.18	106.09	0.135415
Group 1	0044875467	511,393.13	692.51	0.135416

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Modification Loss Detail

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Group 1	0044875996	541,780.44	564.35	0.104166
Group 1	0044877109	248,055.79	439.27	0.177085
Group 1	0044877322	518,135.20	755.61	0.145833
Group 1	0044877340	166,536.19	144.81	0.086954
Group 1	0044878458	185,146.14	311.80	0.168408
Group 1	0044879698	97,186.42	10.12	0.010413
Group 1	0044880728	607,726.00	351.38	0.057819
Group 1	0044881228	320,982.00	565.73	0.176250
Group 1	0044881278	194,605.87	304.07	0.156249
Group 1	0044881784	159,153.53	33.16	0.020835
Group 1	0044882773	863,512.94	1,439.19	0.166667
Group 1	0044882811	264,789.43	295.91	0.111753
Group 1	0044883436	275,402.03	344.25	0.124999
Group 1	0044883504	134,512.46	98.08	0.072915
Group 1	0044884377	254,702.54	106.13	0.041668
Group 1	0044884394	328,651.32	513.52	0.156251
Group 1	0044885516	134,761.13	246.72	0.183079
Group 1	0044886172	185,863.37	309.77	0.166665
Group 1	0044886499	545,668.66	852.61	0.156250
Group 1	0044886532	248,124.33	268.07	0.108039
Group 1	0044887098	380,097.37	633.50	0.166668
Group 1	0044887309	396,468.93	619.48	0.156249
Group 1	0044888343	155,306.99	32.36	0.020836
Group 1	0044888520	110,667.45	57.64	0.052084
Group 1	0044889608	338,482.83	482.17	0.142450
Group 1	0044890342	141,850.17	132.98	0.093747
Group 1	0044890890	264,710.77	248.17	0.093751
Group 1	0044890987	169,257.62	264.47	0.156253
Group 1	0044891025	95,196.98	112.47	0.118145
Group 1	0044891053	226,016.78	188.35	0.083335
Group 1	0044891490	364,889.80	608.15	0.166667
Group 1	0044891943	89,036.60	139.12	0.156250
Group 1	0044893376	283,416.32	324.75	0.114584
Group 1	0044893553	261,571.81	245.22	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044893738	63,254.00	71.57	0.113147
Group 1	0044893739	62,800.28	98.13	0.156257
Group 1	0044896338	567,146.27	708.93	0.124999
Group 1	0044896416	307,434.22	384.29	0.124999
Group 1	0044896786	576,174.48	840.25	0.145833
Group 2	0044747820	280,963.73	178.22	0.063432
Group 2	0044748237	52,070.53	56.44	0.108391
Group 2	0044748498	447,890.87	181.40	0.040501
Group 2	0044748506	257,686.96	107.37	0.041667
Group 2	0044748576	238,711.20	323.25	0.135415
Group 2	0044748804	257,981.57	322.48	0.125001
Group 2	0044748806	290,421.56	302.52	0.104166
Group 2	0044749201	231,225.22	248.23	0.107354
Group 2	0044749674	480,638.40	860.69	0.179072
Group 2	0044749678	297,359.64	185.85	0.062500
Group 2	0044749715	253,237.42	251.53	0.099326
Group 2	0044749808	349,134.24	394.22	0.112914
Group 2	0044749952	395,966.04	875.81	0.221183
Group 2	0044750426	193,109.24	138.14	0.071535
Group 2	0044750693	245,615.40	255.85	0.104167
Group 2	0044750776	295,746.84	428.06	0.144739
Group 2	0044750799	194,874.16	365.39	0.187500
Group 2	0044751437	344,245.89	502.03	0.145835
Group 2	0044751696	146,777.01	244.63	0.166668
Group 2	0044751748	144,697.29	286.26	0.197834
Group 2	0044751958	390,889.15	244.31	0.062501
Group 2	0044752274	225,398.72	248.54	0.110267
Group 2	0044752585	164,415.73	288.35	0.175379
Group 2	0044752670	200,779.63	274.92	0.136926
Group 2	0044753298	127,625.45	226.00	0.177081
Group 2	0044753433	318,414.83	431.19	0.135418
Group 2	0044753485	145,903.21	182.38	0.125001
Group 2	0044753494	194,112.95	338.41	0.174337
Group 2	0044753942	89,194.01	7.21	0.008084

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Modification Loss Detail

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Group 2	0044754347	293,120.50	213.73	0.072915
Group 2	0044755122	103,193.35	108.81	0.105443
Group 2	0044755505	615,575.21	769.47	0.125000
Group 2	0044756174	181,687.19	16.66	0.009170
Group 2	0044756304	65,734.65	20.54	0.031247
Group 2	0044756498	248,907.67	518.56	0.208334
Group 2	0044756744	286,434.37	387.88	0.135417
Group 2	0044757058	294,566.63	614.14	0.208489
Group 2	0044757099	220,335.72	275.42	0.125000
Group 2	0044757100	359,758.25	374.75	0.104167
Group 2	0044757616	256,270.33	217.89	0.085023
Group 2	0044758110	213,773.14	89.07	0.041666
Group 2	0044758112	159,875.82	77.91	0.048732
Group 2	0044758371	101,302.75	150.52	0.148584
Group 2	0044758473	53,475.03	10.18	0.019037
Group 2	0044758489	136,167.73	241.13	0.177083
Group 2	0044758496	139,541.65	193.96	0.138998
Group 2	0044758559	305,508.28	335.99	0.109977
Group 2	0044758625	191,194.45	358.49	0.187500
Group 2	0044758660	169,445.06	70.60	0.041665
Group 2	0044758666	239,525.03	324.36	0.135418
Group 2	0044758724	188,274.98	104.61	0.055562
Group 2	0044758823	163,901.85	210.54	0.128455
Group 2	0044759268	237,396.90	321.47	0.135415
Group 2	0044759277	347,134.56	542.40	0.156251
Group 2	0044759372	259,143.41	115.69	0.044643
Group 2	0044759749	341,629.34	828.19	0.242424
Group 2	0044759896	253,491.57	37.12	0.014643
Group 2	0044760451	115,324.54	96.10	0.083330
Group 2	0044760921	383,596.73	61.40	0.016006
Group 2	0044761328	139,126.05	130.43	0.093750
Group 2	0044761353	384,109.41	440.13	0.114585
Group 2	0044761419	370,762.69	617.94	0.166667
Group 2	0044761489	168,565.16	114.13	0.067707

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044761775	62,189.92	78.05	0.125503
Group 2	0044762129	396,447.19	635.85	0.160387
Group 2	0044762228	582,701.63	565.65	0.097074
Group 2	0044762306	288,994.70	90.31	0.031250
Group 2	0044762564	374,918.50	507.70	0.135416
Group 2	0044762765	107,936.68	94.80	0.087829
Group 2	0044762776	195,007.86	223.45	0.114585
Group 2	0044762870	375,086.08	365.92	0.097556
Group 2	0044763194	83,557.96	182.78	0.218746
Group 2	0044763976	410,073.67	554.88	0.135312
Group 2	0044764282	165,766.92	48.60	0.029318
Group 2	0044764439	239,768.40	274.73	0.114581
Group 2	0044765019	347,624.47	362.11	0.104167
Group 2	0044765071	336,124.49	481.33	0.143200
Group 2	0044765475	104,155.36	195.29	0.187499
Group 2	0044765513	435,878.52	683.86	0.156892
Group 2	0044765686	440,668.71	425.58	0.096576
Group 2	0044766070	111,141.24	219.97	0.197919
Group 2	0044766135	292,714.82	243.93	0.083334
Group 2	0044766589	134,997.58	132.62	0.098239
Group 2	0044766618	376,702.53	170.41	0.045237
Group 2	0044766943	97,608.78	20.30	0.020797
Group 2	0044767025	329,641.30	721.09	0.218750
Group 2	0044767069	193,587.09	209.32	0.108127
Group 2	0044767243	435,194.65	679.99	0.156250
Group 2	0044767644	371,014.29	502.42	0.135418
Group 2	0044767648	330,310.48	344.07	0.104166
Group 2	0044767718	562,208.78	167.91	0.029866
Group 2	0044768165	452,780.42	613.14	0.135417
Group 2	0044768220	240,220.94	200.18	0.083332
Group 2	0044768223	206,149.74	257.69	0.125001
Group 2	0044768266	393,517.16	94.93	0.024123
Group 2	0044768338	127,405.43	237.82	0.186664
Group 2	0044768440	411,289.91	195.29	0.047482

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044768569	305,939.00	318.69	0.104168
Group 2	0044768571	341,220.57	462.07	0.135417
Group 2	0044769325	100,846.95	101.06	0.100211
Group 2	0044769400	288,486.60	240.41	0.083335
Group 2	0044769588	256,559.26	374.15	0.145834
Group 2	0044769843	254,534.17	476.72	0.187291
Group 2	0044770245	265,445.92	138.25	0.052082
Group 2	0044770421	280,753.27	355.31	0.126556
Group 2	0044770455	274,001.41	428.13	0.156251
Group 2	0044771203	321,036.18	601.94	0.187499
Group 2	0044771262	84,725.55	58.84	0.069448
Group 2	0044771856	296,484.05	488.44	0.164744
Group 2	0044772205	215,992.82	136.50	0.063197
Group 2	0044772207	399,869.84	291.57	0.072916
Group 2	0044772687	242,315.27	302.89	0.124998
Group 2	0044772744	156,400.52	187.29	0.119750
Group 2	0044772895	347,242.50	168.89	0.048637
Group 2	0044773059	326,723.49	595.00	0.182111
Group 2	0044773158	260,992.37	145.50	0.055749
Group 2	0044773738	117,011.38	195.02	0.166668
Group 2	0044773900	144,237.94	16.20	0.011231
Group 2	0044773907	215,724.00	152.72	0.070794
Group 2	0044774428	55,562.87	81.03	0.145835
Group 2	0044774693	194,145.90	202.24	0.104169
Group 2	0044775457	175,173.67	151.10	0.086257
Group 2	0044775468	143,143.21	119.29	0.083336
Group 2	0044775546	403,015.73	529.21	0.131312
Group 2	0044775608	205,545.95	51.33	0.024973
Group 2	0044775838	463,344.46	561.99	0.121290
Group 2	0044776233	206,122.28	106.00	0.051426
Group 2	0044776486	175,657.22	203.55	0.115879
Group 2	0044776861	179,746.22	112.34	0.062499
Group 2	0044777432	318,279.51	202.03	0.063476
Group 2	0044777714	147,355.05	107.45	0.072919

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044779309	94,840.33	79.03	0.083330
Group 2	0044779312	110,337.28	172.40	0.156248
Group 2	0044779480	222,531.98	237.83	0.106875
Group 2	0044779844	193,589.78	42.99	0.022207
Group 2	0044780048	142,829.51	89.27	0.062501
Group 2	0044780062	84,462.67	63.01	0.074601
Group 2	0044780495	207,175.60	258.97	0.125000
Group 2	0044780530	104,522.79	87.10	0.083331
Group 2	0044781122	378,104.60	551.40	0.145833
Group 2	0044781165	222,539.61	180.48	0.081100
Group 2	0044781185	264,407.23	275.42	0.104165
Group 2	0044781334	206,238.63	171.87	0.083336
Group 2	0044781674	333,775.06	344.90	0.103333
Group 2	0044781688	452,215.83	495.22	0.109510
Group 2	0044781936	79,591.31	82.91	0.104170
Group 2	0044782011	338,976.21	236.89	0.069884
Group 2	0044782242	255,937.16	399.90	0.156249
Group 2	0044782356	128,499.49	40.16	0.031253
Group 2	0044782425	117,332.74	134.44	0.114580
Group 2	0044782683	292,822.00	86.45	0.029523
Group 2	0044782878	144,609.40	91.12	0.063011
Group 2	0044783164	68,318.96	20.82	0.030475
Group 2	0044783715	162,378.26	186.06	0.114584
Group 2	0044783732	88,461.17	34.17	0.038627
Group 2	0044783744	149,955.03	24.77	0.016518
Group 2	0044784174	123,943.06	144.48	0.116570
Group 2	0044784304	284,625.09	291.02	0.102247
Group 2	0044785549	421,736.74	307.52	0.072918
Group 2	0044785566	203,745.26	106.12	0.052085
Group 2	0044785725	327,858.77	375.67	0.114583
Group 2	0044785902	63,734.56	92.95	0.145839
Group 2	0044786096	195,043.12	182.85	0.093749
Group 2	0044786483	253,039.74	445.98	0.176249
Group 2	0044786559	443,377.20	395.32	0.089161

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044787155	110,077.82	194.93	0.177084
Group 2	0044787215	316,988.07	627.37	0.197916
Group 2	0044787378	219,549.70	78.57	0.035787
Group 2	0044787721	238,715.38	397.86	0.166667
Group 2	0044788172	357,923.95	335.55	0.093749
Group 2	0044788401	417,696.56	565.28	0.135333
Group 2	0044788553	295,746.69	215.65	0.072917
Group 2	0044788704	725,029.02	795.36	0.109700
Group 2	0044788884	194,997.39	182.81	0.093750
Group 2	0044789396	173,033.62	188.44	0.108904
Group 2	0044789903	429,959.88	850.96	0.197916
Group 2	0044790382	348,111.38	362.28	0.104070
Group 2	0044790949	178,770.69	251.02	0.140415
Group 2	0044791181	107,174.73	22.66	0.021143
Group 2	0044791507	230,048.20	143.78	0.062500
Group 2	0044791639	332,910.30	346.78	0.104166
Group 2	0044791967	140,604.10	43.94	0.031251
Group 2	0044792074	375,294.53	541.47	0.144279
Group 2	0044792673	232,235.24	27.12	0.011678
Group 2	0044792923	161,340.57	13.16	0.008157
Group 2	0044792982	671,360.92	1,370.98	0.204209
Group 2	0044793723	330,788.90	694.09	0.209829
Group 2	0044794339	333,263.52	653.22	0.196007
Group 2	0044794431	280,614.75	145.81	0.051961
Group 2	0044795045	182,636.19	152.20	0.083335
Group 2	0044795082	426,497.41	666.40	0.156249
Group 2	0044795204	186,829.07	20.54	0.010994
Group 2	0044795566	236,934.02	142.47	0.060131
Group 2	0044795768	208,296.46	363.62	0.174568
Group 2	0044796062	94,287.02	9.82	0.010415
Group 2	0044796426	340,543.42	390.21	0.114585
Group 2	0044796618	234,394.69	146.50	0.062501
Group 2	0044796651	144,458.39	227.59	0.157547
Group 2	0044797267	120,226.47	12.52	0.010414

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044797940	385,180.30	726.91	0.188719
Group 2	0044798857	135,340.75	260.61	0.192558
Group 2	0044798892	258,559.52	47.11	0.018220
Group 2	0044799003	171,537.98	126.10	0.073511
Group 2	0044799092	367,805.44	459.76	0.125001
Group 2	0044799459	372,661.47	435.34	0.116819
Group 2	0044799812	354,562.68	443.20	0.124999
Group 2	0044799964	219,014.23	87.35	0.039883
Group 2	0044800366	155,189.68	169.20	0.109028
Group 2	0044800532	251,786.97	314.73	0.124999
Group 2	0044800592	261,467.32	153.47	0.058696
Group 2	0044801121	350,158.68	182.37	0.052082
Group 2	0044801175	176,671.50	184.03	0.104165
Group 2	0044801299	161,149.72	188.47	0.116953
Group 2	0044801485	104,505.60	66.97	0.064083
Group 2	0044801511	322,338.90	206.64	0.064106
Group 2	0044801593	251,513.01	288.19	0.114583
Group 2	0044802184	411,378.15	557.07	0.135416
Group 2	0044802342	211,341.25	198.13	0.093749
Group 2	0044802638	279,587.48	232.99	0.083333
Group 2	0044802731	227,530.65	213.31	0.093750
Group 2	0044802907	408,933.89	249.46	0.061003
Group 2	0044802909	333,147.35	312.33	0.093751
Group 2	0044803047	309,784.94	99.92	0.032255
Group 2	0044803082	276,136.80	349.72	0.126647
Group 2	0044803218	672,341.77	1,050.53	0.156249
Group 2	0044803223	607,709.09	1,341.70	0.220780
Group 2	0044803260	333,116.54	520.49	0.156249
Group 2	0044803492	327,413.04	375.16	0.114583
Group 2	0044803568	173,990.66	56.66	0.032565
Group 2	0044803957	271,816.92	134.10	0.049335
Group 2	0044804224	218,472.24	227.58	0.104169
Group 2	0044804262	299,475.83	280.76	0.093750
Group 2	0044804420	98,883.47	9.39	0.009496

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044805162	326,460.78	136.03	0.041668
Group 2	0044805165	317,264.57	363.53	0.114583
Group 2	0044805170	479,039.03	523.66	0.109315

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	44,518.39	35,698.78	80.189

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044772427	44,518.39	35,698.78	80.189

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	866,013.90	64,949.99	127,683.19	14.744

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044791250	162,468.58	434.75	38,735.29	23.842
0044796009	65,069.02	2,018.47	3,763.67	5.784
0044835446	368,146.11	64,113.73	55,076.99	14.961
0044841570	270,330.19	(1,616.96)	30,107.24	11.137

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
284	49,236,183.30	7,404,865.14	15.039

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044748623	213,865.61	(1,329.84)	(0.622)
0044749194	225,283.79	(23,957.31)	(10.634)
0044749446	327,117.67	105,522.88	32.258
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044750346	171,583.19	23,857.11	13.904
0044750893	129,690.36	199,950.04	154.175
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044751925	147,222.23	20,334.79	13.812
0044752015	174,276.86	1,490.71	0.855
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044752867	83,511.47	18,987.82	22.737
0044753045	142,578.98	32,523.72	22.811
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	2,546.07	4.275
0044754392	359,681.05	27,627.43	7.681
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	76,281.25	37.802
0044754955	215,467.69	22,584.21	10.481

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044755334	219,393.60	15,178.64	6.918
0044755351	73,916.06	8,011.18	10.838
0044755417	200,594.01	2,700.07	1.346
0044755657	86,052.76	242.70	0.282
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756060	112,805.29	3,445.93	3.055
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044756954	265,189.21	33,517.72	12.639
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758204	218,222.88	56,909.08	26.078
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	32,367.22	27.395
0044758509	160,506.51	5,842.32	3.640
0044758998	169,360.27	41,292.10	24.381
0044759320	261,251.60	24,633.50	9.429
0044759500	106,347.29	37,055.45	34.844
0044759604	155,429.54	12,266.90	7.892
0044760659	163,665.98	(5,918.51)	(3.616)
0044760857	317,084.32	123,945.29	39.089
0044761042	204,105.41	3,454.67	1.693
0044761182	248,071.68	14,741.16	5.942
0044761553	205,861.31	76,720.94	37.268
0044761674	341,600.17	(91,407.15)	(26.759)
0044761774	74,655.59	76,630.99	102.646
0044761887	209,413.12	14,156.22	6.760

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044761956	179,594.84	15,290.05	8.514
0044762100	134,677.44	5,604.53	4.161
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765212	345,681.49	62,995.57	18.224
0044765219	322,524.95	48,739.47	15.112
0044765376	161,134.60	(1,480.95)	(0.919)
0044765437	92,682.10	35,174.37	37.952
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044766948	91,537.31	150.32	0.164
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768913	116,742.26	1,273.27	1.091
0044768986	219,816.61	41,370.82	18.821
0044769904	330,881.81	7,705.65	2.329
0044769988	258,709.79	21,438.34	8.287
0044770011	109,263.76	2,495.11	2.284
0044770134	147,091.37	14,707.77	9.999
0044770270	589,571.98	130,374.65	22.113
0044770296	94,821.06	31,150.07	32.851
0044770440	342,151.11	136,982.23	40.036
0044770701	47,730.12	44,591.49	93.424
0044770919	114,764.10	29,222.51	25.463
0044770943	149,615.30	(8,439.27)	(5.641)
0044770981	69,732.06	1,629.29	2.337

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044771326	92,504.19	(91.34)	(0.099)
0044771695	80,466.96	(4,251.36)	(5.283)
0044772090	63,059.37	4,702.70	7.458
0044772371	72,696.72	7,020.54	9.657
0044772427	44,518.39	35,698.78	80.189
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044772608	326,590.24	147,804.53	45.257
0044772924	68,511.58	1,922.19	2.806
0044773126	170,124.55	(63,148.59)	(37.119)
0044773175	59,777.54	(5,943.67)	(9.943)
0044773662	36,483.95	52,873.20	144.922
0044773707	305,130.59	6,449.73	2.114
0044773956	294,698.22	74,117.45	25.150
0044774169	89,009.68	(5,196.78)	(5.838)
0044775044	144,866.51	47,870.78	33.045
0044775571	128,793.47	(23,644.95)	(18.359)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777437	147,897.53	45,256.07	30.600
0044777594	343,123.67	(2,198.49)	(0.641)
0044777791	291,650.94	(12,465.65)	(4.274)
0044778846	115,905.27	12,208.97	10.534
0044780223	77,666.67	(785.74)	(1.012)
0044780395	191,222.35	1,085.59	0.568
0044780746	344,324.88	42,932.94	12.469
0044781418	181,245.45	4,779.96	2.637

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044781952	81,828.87	24,977.92	30.525
0044782210	494,402.01	4,355.93	0.881
0044782214	57,261.93	4,293.20	7.497
0044783094	88,150.09	3,108.75	3.527
0044783214	270,842.58	321,114.13	118.561
0044783328	67,874.89	1,133.55	1.670
0044783443	141,907.44	1,700.53	1.198
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044785239	138,084.49	23,078.29	16.713
0044785735	408,642.14	49,857.78	12.201
0044785788	282,960.19	72,274.82	25.542
0044786024	133,106.00	2,987.08	2.244
0044786640	74,974.01	15,663.68	20.892
0044789143	51,734.78	78,274.22	151.299
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044791061	125,389.22	54,708.18	43.631
0044791226	223,058.17	46,736.85	20.953
0044791250	162,468.58	38,735.29	23.842
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044792959	313,175.92	68,809.02	21.971
0044793033	93,624.45	(46,360.18)	(49.517)
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044793820	185,178.95	25,668.41	13.861
0044793838	235,758.87	(2,961.67)	(1.256)
0044794492	196,179.18	75,080.56	38.271
0044795134	223,231.95	32,875.65	14.727
0044795975	84,919.92	1,622.16	1.910
0044796009	65,069.02	3,763.67	5.784
0044796106	69,244.05	366.48	0.529
0044796133	24,095.16	12,630.46	52.419
0044796259	115,452.52	81,129.13	70.271
0044796368	336,933.15	15,152.94	4.497
0044797296	499,225.91	135,763.45	27.195
0044797657	145,799.88	71,932.94	49.337
0044797663	149,151.75	49,201.74	32.988
0044797688	71,005.83	5,483.71	7.723
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	13,974.62	6.508
0044797878	140,304.55	18,898.59	13.470
0044798155	211,200.15	(1,627.38)	(0.771)
0044798167	276,279.69	18,474.06	6.687
0044798616	413,169.57	110,359.68	26.711
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801404	118,596.86	55,175.53	46.524
0044801582	413,508.56	5,374.26	1.300
0044801764	40,152.30	96,889.88	241.306
0044801855	42,036.08	9,887.78	23.522

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044802605	58,771.00	(15,001.99)	(25.526)
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804252	80,592.03	6,178.00	7.666
0044804672	143,574.24	89,568.29	62.385
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895
0044810839	236,574.15	103,879.04	43.910
0044811285	158,668.82	3,866.53	2.437
0044812180	282,811.50	25,085.12	8.870
0044812676	65,813.90	15,255.43	23.180
0044812677	34,976.14	11,526.95	32.957
0044815601	442,448.77	67,690.87	15.299
0044815743	162,178.40	34,137.82	21.050
0044816335	308,128.36	30,279.38	9.827
0044818514	141,504.14	13,001.63	9.188
0044818537	189,838.49	38,219.12	20.132
0044818575	156,499.45	80,359.31	51.348
0044818674	137,217.92	75,941.00	55.343
0044818681	117,969.81	2,314.47	1.962
0044819176	211,563.10	56,256.21	26.591
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820537	85,022.87	24,355.33	28.646
0044820668	163,428.04	45,298.73	27.718
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044820883	72,416.33	35,406.58	48.893
0044821329	129,902.14	59,269.63	45.626

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044823539	187,852.73	42,484.95	22.616
0044823670	104,626.31	3,999.03	3.822
0044824715	367,864.35	51,275.39	13.939
0044824830	464,767.84	159,187.97	34.251
0044825727	415,508.11	(250.97)	(0.060)
0044826929	250,523.90	92,345.11	36.861
0044827898	177,746.88	19,730.22	11.100
0044828429	163,273.29	5,051.90	3.094
0044830137	52,064.35	406.37	0.781
0044832967	151,901.55	3,814.37	2.511
0044833836	239,362.14	16,685.09	6.971
0044835446	368,146.11	55,076.99	14.961
0044837084	372,867.41	332,754.45	89.242
0044837244	172,322.12	48,885.79	28.369
0044838211	72,795.18	70,085.13	96.277
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044839116	244,154.21	(12,425.64)	(5.089)
0044839900	211,988.94	20,722.03	9.775
0044840533	65,734.93	4,355.55	6.626
0044840747	17,771.34	(35,437.12)	(199.406)
0044840858	306,160.23	147,240.07	48.092
0044841570	270,330.19	30,107.24	11.137
0044842073	145,232.38	(258.11)	(0.178)
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044844452	70,339.65	16,151.80	22.963
0044845153	98,456.90	8,424.25	8.556
0044846915	62,416.15	12,900.13	20.668

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044846963	605,526.64	62,284.09	10.286
0044848568	84,308.84	2,581.77	3.062
0044848575	86,244.13	(16,406.01)	(19.023)
0044851041	70,222.58	38,936.29	55.447
0044852135	76,012.44	3,970.46	5.223
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044854365	409,144.52	155,734.39	38.063
0044855668	203,096.95	5,781.01	2.846
0044855999	289,014.42	5,330.70	1.844
0044856794	382,226.84	72,867.39	19.064
0044857724	42,921.30	1,217.33	2.836
0044858948	170,464.06	82,000.70	48.104
0044859719	142,264.34	24,025.11	16.888
0044864037	70,926.29	19,929.50	28.099
0044865885	141,866.29	34,160.69	24.079
0044866008	96,794.94	4,368.36	4.513
0044866363	70,610.20	44.09	0.062
0044866365	110,954.97	40,191.46	36.223
0044866778	396,370.80	55,335.75	13.961
0044866817	159,988.28	35,758.60	22.351
0044867428	117,464.85	178,521.28	151.978
0044867788	298,611.43	123,474.05	41.349
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870157	82,835.89	21,135.11	25.514
0044870236	24,260.08	23,945.76	98.704
0044871742	66,802.48	(12,214.29)	(18.284)
0044874580	148,196.50	17,925.48	12.096

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044875065	319,977.86	44,625.95	13.947
0044875309	145,214.55	32,246.81	22.206
0044875934	116,310.68	27,872.28	23.964
0044876276	87,864.09	16,028.15	18.242
0044876647	53,612.03	132,057.00	246.320
0044877837	77,421.63	3,106.24	4.012
0044878148	88,078.90	(12,475.65)	(14.164)
0044878279	67,349.94	2,746.21	4.078
0044878624	40,067.14	9,001.41	22.466
0044878754	69,519.11	61,328.41	88.218
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044881363	78,513.05	9,147.59	11.651
0044884041	193,444.60	3,825.62	1.978
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,787.36)	(10.090)
0044886241	120,826.01	790.56	0.654
0044888011	128,820.78	3,345.17	2.597
0044888848	46,080.89	109,840.51	238.365
0044889705	71,388.48	1,385.37	1.941
0044891734	270,663.30	2,990.60	1.105
0044892267	63,367.40	28,381.20	44.788
0044893201	409,316.23	45,177.08	11.037
0044893384	88,161.31	3,266.77	3.705
0044893485	111,708.27	858.65	0.769
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896076	69,743.76	24,806.42	35.568
0044896323	339,918.16	83,490.50	24.562

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044896962	29,480.46	21,796.19	73.934

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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
Group 1	2	638,476.30	62,496.77	0.002 %	0	0.00	0.00	0.000 %	2	638,476.30	62,496.77	0.002 %
Group 2	3	272,055.99	38,152.00	0.002 %	0	0.00	0.00	0.000 %	3	272,055.99	38,152.00	0.002 %
Total	5	910,532.29	100,648.77	0.002 %	0	0.00	0.00	0.000 %	5	910,532.29	100,648.77	0.002 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044835446	424,000.00	4.750 %	TX	79.00	360	368,146.11	10/31/2025	64,113.73	55,076.99
Group 1	0044841570	281,000.00	5.125 %	NY	75.00	360	270,330.19	01/31/2025	(1,616.96)	30,107.24
Group 2	0044772427	46,000.00	4.250 %	NY	82.00	360	44,518.39	12/31/2025	35,698.78	35,698.78
Group 2	0044791250	171,000.00	4.625 %	MD	88.00	360	162,468.58	11/30/2025	434.75	38,735.29
Group 2	0044796009	74,000.00	4.625 %	FL	97.00	360	65,069.02	11/30/2025	2,018.47	3,763.67

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

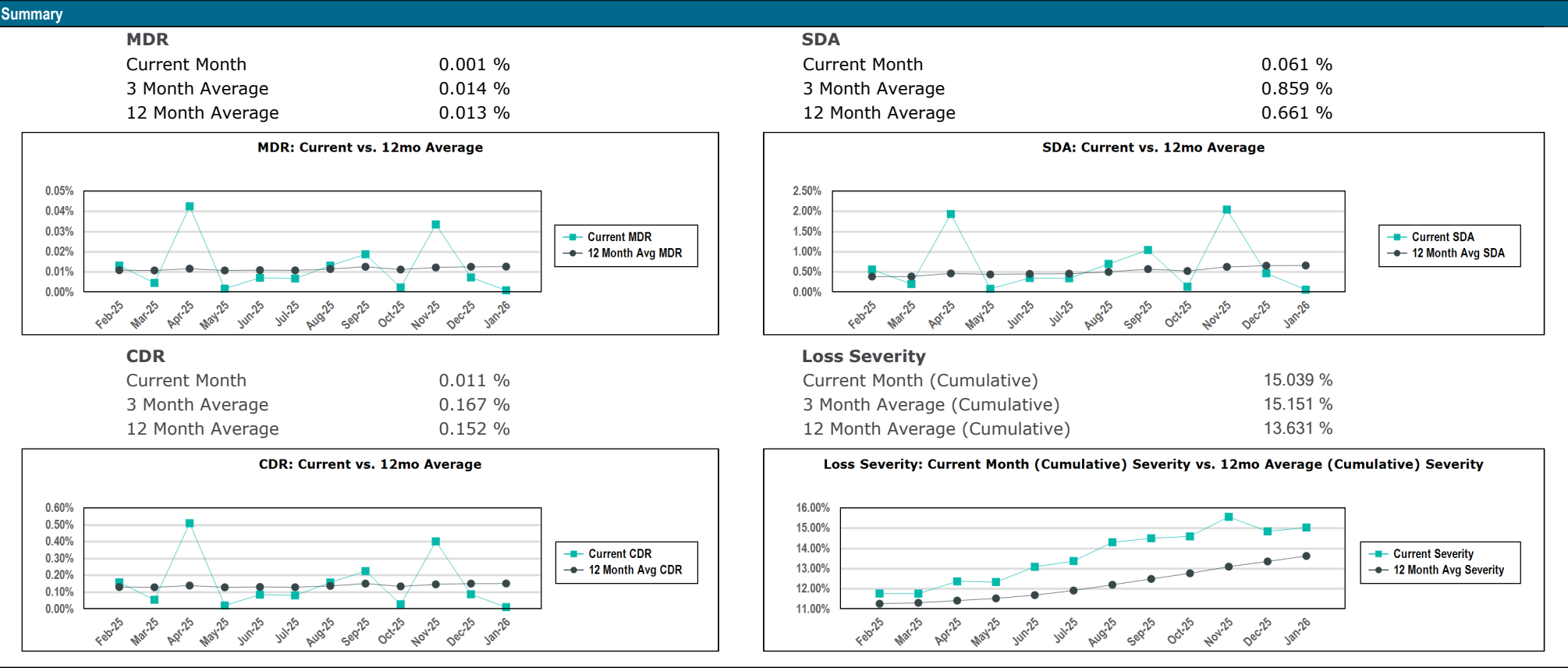
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* 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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Realized Loss Report - Collateral

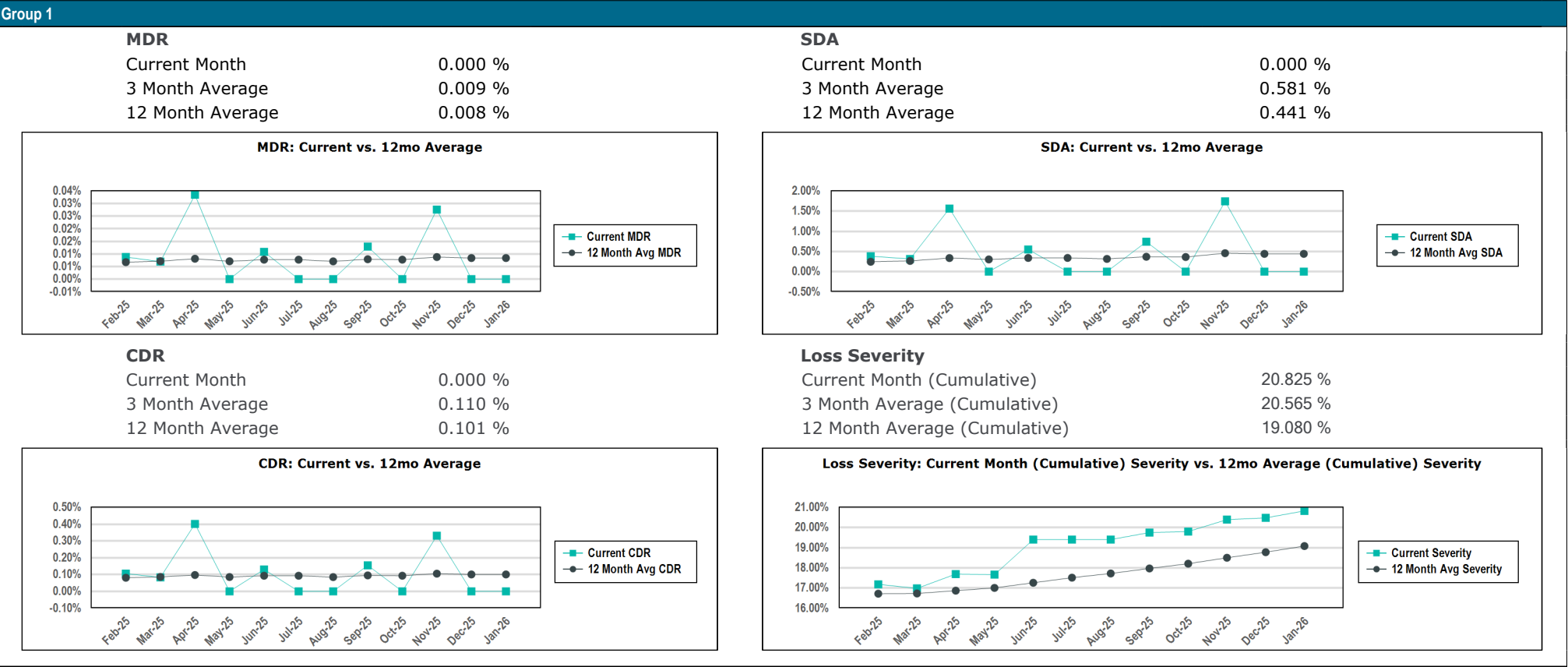


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Realized Loss Report - Collateral

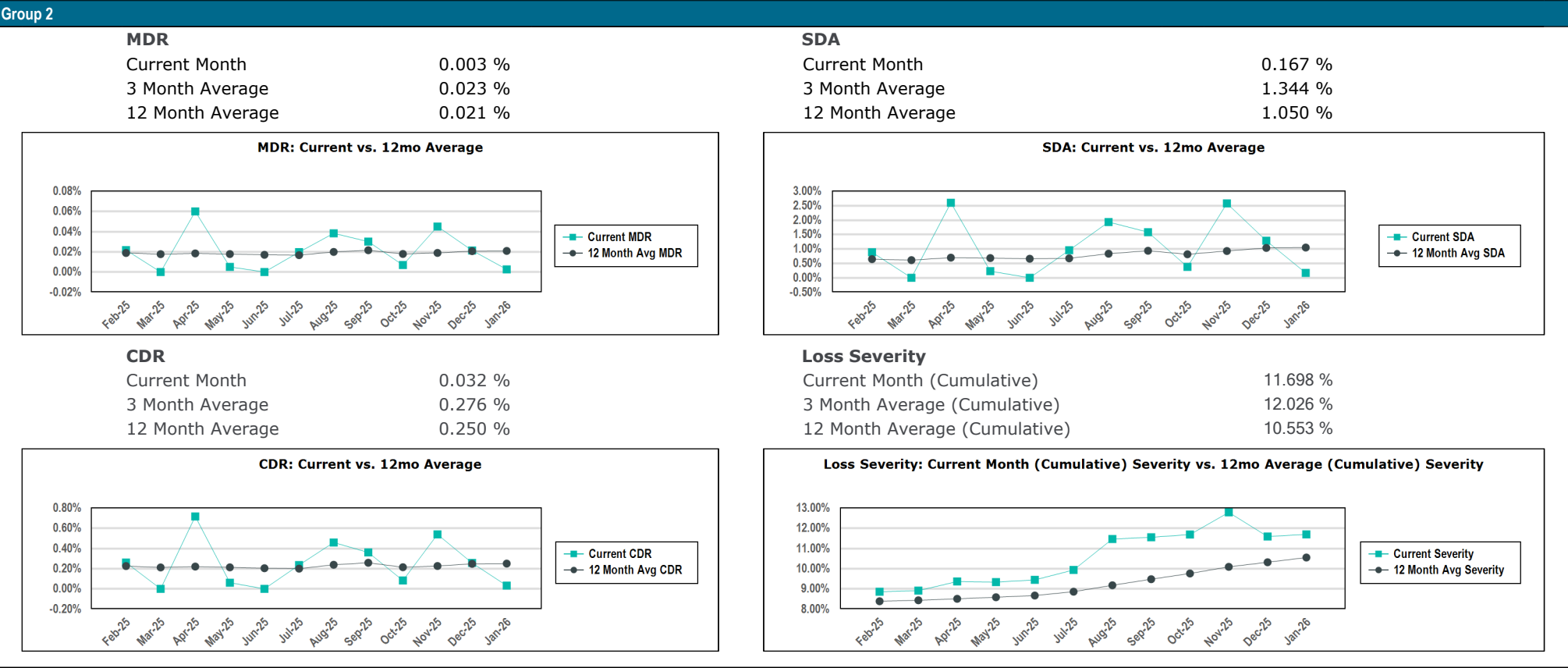


Connecticut Avenue Securities
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Realized Loss Report - Collateral



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.

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Prepayment Rates

Summary

SMM

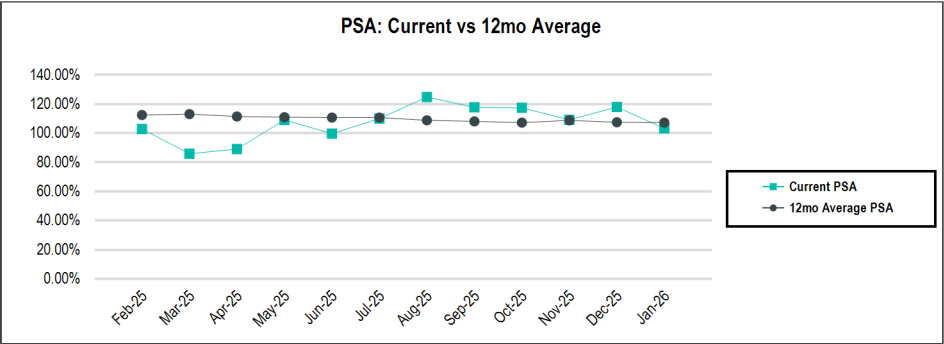
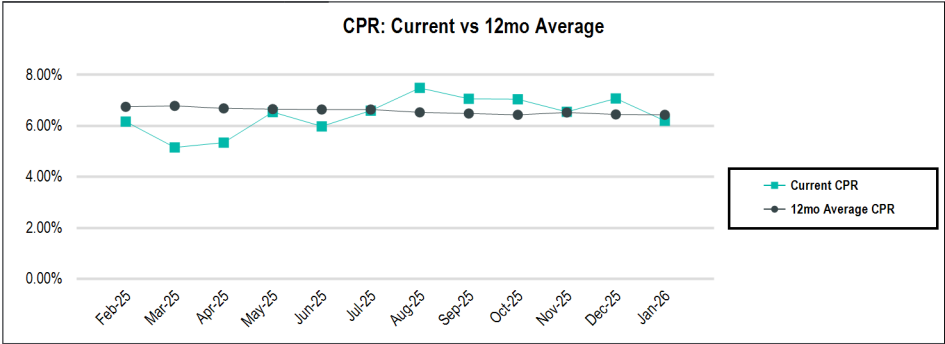
Current Month	0.532 %
3 Month Average	0.568 %
12 Month Average	0.553 %

CPR

Current Month	6.198 %
3 Month Average	6.607 %
12 Month Average	6.434 %

PSA

Current Month	103.295 %
3 Month Average	110.122 %
12 Month Average	107.231 %



Group 1

SMM

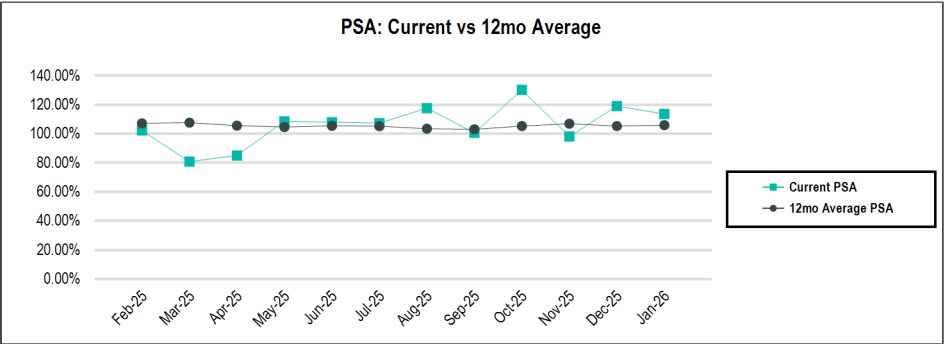
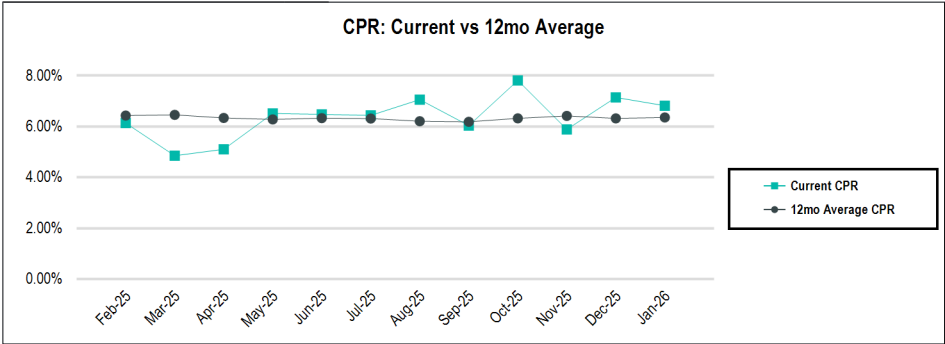
Current Month	0.587 %
3 Month Average	0.569 %
12 Month Average	0.546 %

CPR

Current Month	6.819 %
3 Month Average	6.616 %
12 Month Average	6.356 %

PSA

Current Month	113.644 %
3 Month Average	110.272 %
12 Month Average	105.934 %



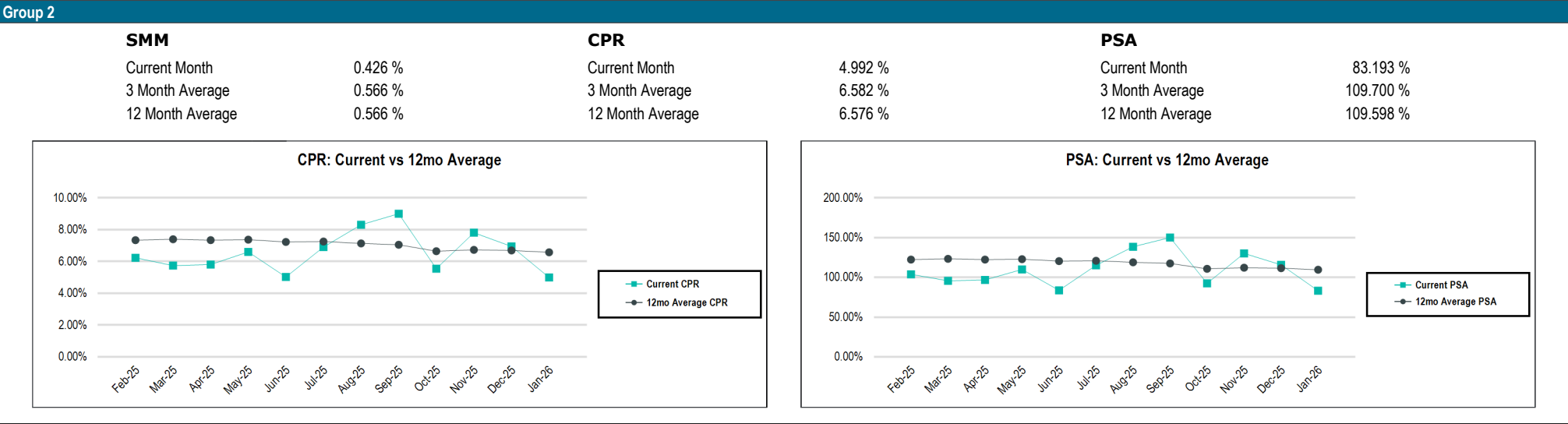
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Prepayment Rates



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
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
191	36,306,184.63

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

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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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Closing Date

Means November 21, 2017

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 and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C07), 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.

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.

Bond Retirement Detail – Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XUX0	401,734,000	249,738,444	151,995,556
1M-2H	N/A	21,146,536	(249,738,444)	270,884,980

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

Bond Retirement Detail – Effective December 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XWX8	303,996,000	290,509,769	13,486,231
2M-2H	N/A	16,002,894	(290,509,769)	306,512,663

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

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Bond Retirement Detail – Effective October 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XUW2	97,984,000	70,783,000	27,201,000
1B-1H	N/A	5,157,594	(70,783,000)	75,940,594
2B-1	30711XWW0	63,333,000	61,333,000	2,000,000
2B-1H	N/A	3,333,436	(61,333,000)	64,666,436

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

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
1M-2	30711XUX0	151,995,556	149,000,556	2,995,000
1M-2H	N/A	270,884,980	(149,000,556)	419,885,536

<https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-may-2025>

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Bond Retirement Detail – Effective October 2025				
Bond Retirement Detail – Effective October 2025				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XUW2	27,201,000	23,211,000	3,990,000
1B-1H	N/A	75,940,594	(23,211,000)	99,151,594
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-sep-2025				

Bond Retirement Detail – Effective December 2025				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XUW2	3,990,000	3,990,000	0
1B-1H	N/A	99,151,594	(3,990,000)	103,141,594