

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: 25-Sep-2026
 04-Sep-2026 12:51:24 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		08/31/2026	0.00000%	2,747,319,909.40	0.00	24,144,380.59	0.00	2,723,175,528.81	24,144,380.59	0.00
1M-1	30711XUS1	09/24/2026	4.40767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	09/24/2026	6.15767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	09/24/2026	6.15767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XUV4	09/24/2026	6.15767%	613,055.99	3,250.69	17,964.27	0.00	595,091.72	21,214.96	0.00
1M-CH		08/31/2026	0.00000%	85,947,556.24	0.00	2,518,505.39	0.00	83,429,050.85	2,518,505.39	0.00
1M-2	30711XUX0	09/24/2026	6.15767%	613,055.99	3,250.69	17,964.27	0.00	595,091.72	21,214.96	0.00
1M-2H		08/31/2026	0.00000%	85,947,447.74	0.00	2,518,505.39	0.00	83,428,942.36	2,518,505.39	0.00
1B-1	30711XUW2	09/24/2026	7.75767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-1H		08/31/2026	0.00000%	103,141,594.00	0.00	0.00	0.00	103,141,594.00	0.00	0.00
1B-2H		08/31/2026	0.00000%	98,915,410.22	0.00	0.00	0.00	98,915,410.22	0.00	4,226,183.78
1A-I1	30711XUY8	09/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	09/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	09/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	09/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	09/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XVJ0	09/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XVL5	09/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XVN1	09/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XVQ4	09/24/2026	1.80000%	0.00	950.24	0.00	0.00	0.00	950.24	0.00
1C-I2	30711XVS0	09/24/2026	1.40000%	0.00	739.07	0.00	0.00	0.00	739.07	0.00
1C-I3	30711XVU5	09/24/2026	1.00000%	0.00	527.91	0.00	0.00	0.00	527.91	0.00

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-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	09/24/2026	0.60000%	0.00	316.75	0.00	0.00	0.00	316.75	0.00
1E-A1	30711XUZ5	09/24/2026	4.35767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	09/24/2026	4.75767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	09/24/2026	5.15767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	09/24/2026	5.55767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	09/24/2026	4.35767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XVK7	09/24/2026	4.75767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XVM3	09/24/2026	5.15767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XVP6	09/24/2026	5.55767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XVR2	09/24/2026	4.35767%	613,055.99	2,300.45	17,964.27	0.00	595,091.72	20,264.72	0.00
1E-C2	30711XVT8	09/24/2026	4.75767%	613,055.99	2,511.62	17,964.27	0.00	595,091.72	20,475.89	0.00
1E-C3	30711XVV3	09/24/2026	5.15767%	613,055.99	2,722.78	17,964.27	0.00	595,091.72	20,687.05	0.00
1E-C4	30711XVX9	09/24/2026	5.55767%	613,055.99	2,933.95	17,964.27	0.00	595,091.72	20,898.22	0.00
1E-D1	30711XVY7	09/24/2026	4.35767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XVZ4	09/24/2026	4.75767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XWA8	09/24/2026	5.15767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XWB6	09/24/2026	5.55767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XWC4	09/24/2026	6.15767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XWD2	09/24/2026	4.35767%	613,055.99	2,300.45	17,964.27	0.00	595,091.72	20,264.72	0.00
1E-F2	30711XWE0	09/24/2026	4.75767%	613,055.99	2,511.62	17,964.27	0.00	595,091.72	20,475.89	0.00
1E-F3	30711XWF7	09/24/2026	5.15767%	613,055.99	2,722.78	17,964.27	0.00	595,091.72	20,687.05	0.00
1E-F4	30711XWG5	09/24/2026	5.55767%	613,055.99	2,933.95	17,964.27	0.00	595,091.72	20,898.22	0.00
1E-F5	30711XWH3	09/24/2026	6.15767%	613,055.99	3,250.69	17,964.27	0.00	595,091.72	21,214.96	0.00
1X-1	30711XWJ9	09/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XWK6	09/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Certificateholder Distribution Summary

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1X-3	30711XWL4	09/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XWM2	09/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XWN0	09/24/2026	1.80000%	0.00	950.24	0.00	0.00	0.00	950.24	0.00
1Y-2	30711XWP5	09/24/2026	1.40000%	0.00	739.07	0.00	0.00	0.00	739.07	0.00
1Y-3	30711XWQ3	09/24/2026	1.00000%	0.00	527.91	0.00	0.00	0.00	527.91	0.00
1Y-4	30711XWR1	09/24/2026	0.60000%	0.00	316.75	0.00	0.00	0.00	316.75	0.00
2A-H		08/31/2026	0.00000%	1,384,691,232.49	0.00	12,347,627.90	0.00	1,372,343,604.59	12,347,627.90	0.00
2M-1	30711XWS9	09/24/2026	4.40767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	09/24/2026	6.25767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	09/24/2026	6.25767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XWV2	09/24/2026	6.25767%	2,801,896.77	15,098.16	73,559.56	0.00	2,728,337.21	88,657.72	0.00
2M-CH		08/31/2026	0.00000%	63,681,012.27	0.00	1,671,848.64	0.00	62,009,163.63	1,671,848.64	0.00
2M-2	30711XWX8	09/24/2026	6.25767%	2,801,896.77	15,098.16	73,559.56	0.00	2,728,337.21	88,657.72	0.00
2M-2H		08/31/2026	0.00000%	63,681,012.27	0.00	1,671,848.64	0.00	62,009,163.63	1,671,848.64	0.00
2B-1	30711XWW0	09/24/2026	8.20767%	2,000,000.00	14,135.43	0.00	0.00	2,000,000.00	14,135.43	0.00
2B-1H		08/31/2026	0.00000%	64,666,436.00	0.00	0.00	0.00	64,666,436.00	0.00	0.00
2B-2H		08/31/2026	0.00000%	62,783,628.58	0.00	0.00	(12,535.00)	62,796,163.58	0.00	3,870,273.42
2A-I1	30711XWY6	09/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	09/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	09/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	09/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	09/24/2026	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	09/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XXK5	09/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XXM1	09/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XXP4	09/24/2026	1.80000%	0.00	4,342.94	0.00	0.00	0.00	4,342.94	0.00
2C-I2	30711XXR0	09/24/2026	1.40000%	0.00	3,377.84	0.00	0.00	0.00	3,377.84	0.00
2C-I3	30711XXT6	09/24/2026	1.00000%	0.00	2,412.74	0.00	0.00	0.00	2,412.74	0.00
2C-I4	30711XXV1	09/24/2026	0.60000%	0.00	1,447.65	0.00	0.00	0.00	1,447.65	0.00
2E-A1	30711XWZ3	09/24/2026	4.45767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	09/24/2026	4.85767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	09/24/2026	5.25767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	09/24/2026	5.65767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	09/24/2026	4.45767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XXJ8	09/24/2026	4.85767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XXL3	09/24/2026	5.25767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XXN9	09/24/2026	5.65767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XXQ2	09/24/2026	4.45767%	2,801,896.77	10,755.22	73,559.56	0.00	2,728,337.21	84,314.78	0.00
2E-C2	30711XXS8	09/24/2026	4.85767%	2,801,896.77	11,720.32	73,559.56	0.00	2,728,337.21	85,279.88	0.00
2E-C3	30711XXU3	09/24/2026	5.25767%	2,801,896.77	12,685.41	73,559.56	0.00	2,728,337.21	86,244.97	0.00
2E-C4	30711XXW9	09/24/2026	5.65767%	2,801,896.77	13,650.51	73,559.56	0.00	2,728,337.21	87,210.07	0.00
2E-D1	30711XXX7	09/24/2026	4.45767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XXY5	09/24/2026	4.85767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XXZ2	09/24/2026	5.25767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XYA6	09/24/2026	5.65767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XYB4	09/24/2026	6.25767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XYC2	09/24/2026	4.45767%	2,801,896.77	10,755.22	73,559.56	0.00	2,728,337.21	84,314.78	0.00

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Certificateholder Distribution Summary

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2E-F2	30711XYD0	09/24/2026	4.85767%	2,801,896.77	11,720.32	73,559.56	0.00	2,728,337.21	85,279.88	0.00
2E-F3	30711XYE8	09/24/2026	5.25767%	2,801,896.77	12,685.41	73,559.56	0.00	2,728,337.21	86,244.97	0.00
2E-F4	30711XYF5	09/24/2026	5.65767%	2,801,896.77	13,650.51	73,559.56	0.00	2,728,337.21	87,210.07	0.00
2E-F5	30711XYG3	09/24/2026	6.25767%	2,801,896.77	15,098.16	73,559.56	0.00	2,728,337.21	88,657.72	0.00
2X-1	30711XYH1	09/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XYJ7	09/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XYK4	09/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XYL2	09/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XYM0	09/24/2026	1.80000%	0.00	4,342.94	0.00	0.00	0.00	4,342.94	0.00
2Y-2	30711XYN8	09/24/2026	1.40000%	0.00	3,377.84	0.00	0.00	0.00	3,377.84	0.00
2Y-3	30711XYP3	09/24/2026	1.00000%	0.00	2,412.74	0.00	0.00	0.00	2,412.74	0.00
2Y-4	30711XYQ1	09/24/2026	0.60000%	0.00	1,447.65	0.00	0.00	0.00	1,447.65	0.00
Totals				4,800,339,719.57	215,972.78	45,879,478.68	(12,535.00)	4,754,472,775.90	46,095,451.46	8,096,457.20

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	2,747,319,909.40	7,718,648.99	16,425,731.60	0.00	0.00	24,144,380.59	2,723,175,528.81	0.13751199	24,144,380.59
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	613,055.99	5,742.95	12,221.32	0.00	0.00	17,964.27	595,091.72	0.59032498	17,964.27
1M-CH	141,327,325.20	85,947,556.24	805,133.89	1,713,371.50	0.00	0.00	2,518,505.39	83,429,050.85	0.59032498	2,518,505.39
1M-2	2,995,000.00	613,055.99	5,742.95	12,221.32	0.00	0.00	17,964.27	595,091.72	0.19869507	17,964.27
1M-2H	419,885,536.00	85,947,447.74	805,133.89	1,713,371.50	0.00	0.00	2,518,505.39	83,428,942.36	0.19869449	2,518,505.39
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	98,915,410.22	0.00	0.00	0.00	0.00	0.00	98,915,410.22	0.95902542	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: 25-Sep-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	613,055.99	5,742.95	12,221.32	0.00	0.00	17,964.27	595,091.72	0.59032498	17,964.27
1E-C2	1,008,074.77	613,055.99	5,742.95	12,221.32	0.00	0.00	17,964.27	595,091.72	0.59032498	17,964.27
1E-C3	1,008,074.77	613,055.99	5,742.95	12,221.32	0.00	0.00	17,964.27	595,091.72	0.59032498	17,964.27
1E-C4	1,008,074.77	613,055.99	5,742.95	12,221.32	0.00	0.00	17,964.27	595,091.72	0.59032498	17,964.27
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	613,055.99	5,742.95	12,221.32	0.00	0.00	17,964.27	595,091.72	0.29731731	17,964.27
1E-F2	2,001,537.40	613,055.99	5,742.95	12,221.32	0.00	0.00	17,964.27	595,091.72	0.29731731	17,964.27
1E-F3	2,001,537.40	613,055.99	5,742.95	12,221.32	0.00	0.00	17,964.27	595,091.72	0.29731731	17,964.27
1E-F4	2,001,537.40	613,055.99	5,742.95	12,221.32	0.00	0.00	17,964.27	595,091.72	0.29731731	17,964.27
1E-F5	2,001,537.40	613,055.99	5,742.95	12,221.32	0.00	0.00	17,964.27	595,091.72	0.29731731	17,964.27
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: 25-Sep-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	1,384,691,232.49	3,616,603.00	8,731,024.90	0.00	0.00	12,347,627.90	1,372,343,604.59	0.10749465	12,347,627.90
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	2,801,896.77	21,567.39	51,992.17	0.00	0.00	73,559.56	2,728,337.21	0.60691617	73,559.56
2M-CH	102,170,887.67	63,681,012.27	490,179.75	1,181,668.89	0.00	0.00	1,671,848.64	62,009,163.63	0.60691617	1,671,848.64
2M-2	13,486,231.00	2,801,896.77	21,567.39	51,992.17	0.00	0.00	73,559.56	2,728,337.21	0.20230539	73,559.56
2M-2H	306,512,663.00	63,681,012.27	490,179.75	1,181,668.89	0.00	0.00	1,671,848.64	62,009,163.63	0.20230539	1,671,848.64
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	62,783,628.58	0.00	0.00	0.00	(12,535.00)	(12,535.00)	62,796,163.58	0.94194570	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: 25-Sep-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	2,801,896.77	21,567.39	51,992.17	0.00	0.00	73,559.56	2,728,337.21	0.60691617	73,559.56
2E-C2	4,495,410.33	2,801,896.77	21,567.39	51,992.17	0.00	0.00	73,559.56	2,728,337.21	0.60691617	73,559.56
2E-C3	4,495,410.33	2,801,896.77	21,567.39	51,992.17	0.00	0.00	73,559.56	2,728,337.21	0.60691617	73,559.56
2E-C4	4,495,410.33	2,801,896.77	21,567.39	51,992.17	0.00	0.00	73,559.56	2,728,337.21	0.60691617	73,559.56
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	2,801,896.77	21,567.39	51,992.17	0.00	0.00	73,559.56	2,728,337.21	0.30345808	73,559.56

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Distribution Date: 25-Sep-2026
04-Sep-2026 12:51:24 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	8,990,820.67	2,801,896.77	21,567.39	51,992.17	0.00	0.00	73,559.56	2,728,337.21	0.30345808	73,559.56
2E-F3	8,990,820.67	2,801,896.77	21,567.39	51,992.17	0.00	0.00	73,559.56	2,728,337.21	0.30345808	73,559.56
2E-F4	8,990,820.67	2,801,896.77	21,567.39	51,992.17	0.00	0.00	73,559.56	2,728,337.21	0.30345808	73,559.56
2E-F5	8,990,820.67	2,801,896.77	21,567.39	51,992.17	0.00	0.00	73,559.56	2,728,337.21	0.30345808	73,559.56
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	4,800,339,719.57	14,226,293.01	31,653,185.67	0.00	(12,535.00)	45,866,943.68	4,754,472,775.90	0.13630841	45,879,478.68

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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Sep-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	138.731207105	0.389768038	0.829448935	0.000000000	0.000000000	1.219216973	137.511990132	0.137511990	1.219216973
1M-1	186,170,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	9,799,029.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2A	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	139,279,105.40	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	139,279,105.40	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	1,008,074.77	608.145355519	5.696948446	12.123426110	0.000000000	0.000000000	17.820374556	590.324980963	0.590324981	17.820374556
1M-CH	141,327,325.20	608.145354187	5.696944231	12.123426928	0.000000000	0.000000000	17.820371159	590.324983027	0.590324983	17.820371159
1M-2	2,995,000.00	204.693151920	1.917512521	4.080574290	0.000000000	0.000000000	5.998086811	198.695065109	0.198695065	5.998086811
1M-2H	419,885,536.00	204.692565881	1.917508037	4.080568043	0.000000000	0.000000000	5.998076080	198.694489824	0.198694490	5.998076080
1B-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-1H	103,141,594.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-2H	103,141,594.00	959.025417234	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	959.025417234	0.959025417	0.000000000
1A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-2026
 04-Sep-2026 12:51:24 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A1	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	1,008,074.77	608.145355519	5.696948446	12.123426110	0.000000000	0.000000000	17.820374556	590.324980963	0.590324981	17.820374556
1E-C2	1,008,074.77	608.145355519	5.696948446	12.123426110	0.000000000	0.000000000	17.820374556	590.324980963	0.590324981	17.820374556
1E-C3	1,008,074.77	608.145355519	5.696948446	12.123426110	0.000000000	0.000000000	17.820374556	590.324980963	0.590324981	17.820374556
1E-C4	1,008,074.77	608.145355519	5.696948446	12.123426110	0.000000000	0.000000000	17.820374556	590.324980963	0.590324981	17.820374556
1E-D1	1,986,925.24	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	1,986,925.24	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	1,986,925.24	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	1,986,925.24	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	1,986,925.24	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	2,001,537.40	306.292548684	2.869269400	6.105966359	0.000000000	0.000000000	8.975235759	297.317312925	0.297317313	8.975235759
1E-F2	2,001,537.40	306.292548684	2.869269400	6.105966359	0.000000000	0.000000000	8.975235759	297.317312925	0.297317313	8.975235759
1E-F3	2,001,537.40	306.292548684	2.869269400	6.105966359	0.000000000	0.000000000	8.975235759	297.317312925	0.297317313	8.975235759
1E-F4	2,001,537.40	306.292548684	2.869269400	6.105966359	0.000000000	0.000000000	8.975235759	297.317312925	0.297317313	8.975235759
1E-F5	2,001,537.40	306.292548684	2.869269400	6.105966359	0.000000000	0.000000000	8.975235759	297.317312925	0.297317313	8.975235759
1X-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-2026
 04-Sep-2026 12:51:24 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1X-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-H	12,766,622,601.00	108,461828611	0.283285808	0.683894650	0.000000000	0.000000000	0.967180458	107,494648152	0.107494648	0.967180458
2M-1	107,666,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-1H	5,666,942.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2A	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-AH	102,170,887.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2B	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-BH	102,170,887.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2C	4,495,410.33	623.279425974	4.797646581	11.565611631	0.000000000	0.000000000	16.363258212	606.916167762	0.606916168	16.363258212
2M-CH	102,170,887.67	623.279426481	4.797645995	11.565612445	0.000000000	0.000000000	16.363258440	606.916168041	0.606916168	16.363258440
2M-2	13,486,231.00	207.759808504	1.599215526	3.855203874	0.000000000	0.000000000	5.454419400	202.305389104	0.202305389	5.454419400
2M-2H	306,512,663.00	207.759808834	1.599215332	3.855204149	0.000000000	0.000000000	5.454419480	202.305389354	0.202305389	5.454419480
2B-1	2,000,000.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2B-1H	64,666,436.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2B-2H	66,666,437.00	941.757673055	0.000000000	0.000000000	0.000000000	(0.188025648)	(0.188025648)	941.945698703	0.941945699	0.000000000
2A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-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	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A1	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A2	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A3	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A4	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B1	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B2	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B3	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B4	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C1	4,495,410.33	623.279425974	4.797646581	11.565611631	0.000000000	0.000000000	16.363258212	606.916167762	0.606916168	16.363258212
2E-C2	4,495,410.33	623.279425974	4.797646581	11.565611631	0.000000000	0.000000000	16.363258212	606.916167762	0.606916168	16.363258212
2E-C3	4,495,410.33	623.279425974	4.797646581	11.565611631	0.000000000	0.000000000	16.363258212	606.916167762	0.606916168	16.363258212
2E-C4	4,495,410.33	623.279425974	4.797646581	11.565611631	0.000000000	0.000000000	16.363258212	606.916167762	0.606916168	16.363258212
2E-D1	8,990,820.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D2	8,990,820.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D3	8,990,820.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D4	8,990,820.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D5	8,990,820.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F1	8,990,820.67	311.639712640	2.398823288	5.782805809	0.000000000	0.000000000	8.181629097	303.458083543	0.303458084	8.181629097

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Sep-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
2E-F2	8,990,820.67	311.639712640	2.398823288	5.782805809	0.000000000	0.000000000	8.181629097	303.458083543	0.303458084	8.181629097
2E-F3	8,990,820.67	311.639712640	2.398823288	5.782805809	0.000000000	0.000000000	8.181629097	303.458083543	0.303458084	8.181629097
2E-F4	8,990,820.67	311.639712640	2.398823288	5.782805809	0.000000000	0.000000000	8.181629097	303.458083543	0.303458084	8.181629097
2E-F5	8,990,820.67	311.639712640	2.398823288	5.782805809	0.000000000	0.000000000	8.181629097	303.458083543	0.303458084	8.181629097
2X-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	2,747,319,909.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,723,175,528.81
1M-1	N/A	N/A	4.40767 %	0.00	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	0.00
1M-2A	N/A	N/A	6.15767 %	0.00	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	0.00
1M-2B	N/A	N/A	6.15767 %	0.00	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	0.00
1M-2C	08/25/26 - 09/24/26	31	6.15767 %	613,055.99	3,250.69	0.00	0.00	0.00	0.00	3,250.69	0.00	0.00	595,091.72
1M-CH	N/A	N/A	0.00000 %	85,947,556.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	83,429,050.85
1M-2	08/25/26 - 09/24/26	31	6.15767 %	613,055.99	3,250.69	0.00	0.00	0.00	0.00	3,250.69	0.00	0.00	595,091.72
1M-2H	N/A	N/A	0.00000 %	85,947,447.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	83,428,942.36
1B-1	N/A	N/A	7.75767 %	0.00	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	0.00	103,141,594.00
1B-2H	N/A	N/A	0.00000 %	98,915,410.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	98,915,410.22
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	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	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	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	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	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	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	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	0.00
1C-I1	08/25/26 - 09/24/26	31	1.80000 %	613,055.99	950.24	0.00	0.00	0.00	0.00	950.24	0.00	0.00	595,091.72
1C-I2	08/25/26 - 09/24/26	31	1.40000 %	613,055.99	739.07	0.00	0.00	0.00	0.00	739.07	0.00	0.00	595,091.72
1C-I3	08/25/26 - 09/24/26	31	1.00000 %	613,055.99	527.91	0.00	0.00	0.00	0.00	527.91	0.00	0.00	595,091.72

Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	08/25/26 - 09/24/26	31	0.60000 %	613,055.99	316.75	0.00	0.00	0.00	0.00	316.75	0.00	0.00	595,091.72
1E-A1	N/A	N/A	4.35767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.75767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.15767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.55767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.35767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.75767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	5.15767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.55767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	08/25/26 - 09/24/26	31	4.35767 %	613,055.99	2,300.45	0.00	0.00	0.00	0.00	2,300.45	0.00	0.00	595,091.72
1E-C2	08/25/26 - 09/24/26	31	4.75767 %	613,055.99	2,511.62	0.00	0.00	0.00	0.00	2,511.62	0.00	0.00	595,091.72
1E-C3	08/25/26 - 09/24/26	31	5.15767 %	613,055.99	2,722.78	0.00	0.00	0.00	0.00	2,722.78	0.00	0.00	595,091.72
1E-C4	08/25/26 - 09/24/26	31	5.55767 %	613,055.99	2,933.95	0.00	0.00	0.00	0.00	2,933.95	0.00	0.00	595,091.72
1E-D1	N/A	N/A	4.35767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.75767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.15767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.55767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.15767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	08/25/26 - 09/24/26	31	4.35767 %	613,055.99	2,300.45	0.00	0.00	0.00	0.00	2,300.45	0.00	0.00	595,091.72
1E-F2	08/25/26 - 09/24/26	31	4.75767 %	613,055.99	2,511.62	0.00	0.00	0.00	0.00	2,511.62	0.00	0.00	595,091.72
1E-F3	08/25/26 - 09/24/26	31	5.15767 %	613,055.99	2,722.78	0.00	0.00	0.00	0.00	2,722.78	0.00	0.00	595,091.72
1E-F4	08/25/26 - 09/24/26	31	5.55767 %	613,055.99	2,933.95	0.00	0.00	0.00	0.00	2,933.95	0.00	0.00	595,091.72
1E-F5	08/25/26 - 09/24/26	31	6.15767 %	613,055.99	3,250.69	0.00	0.00	0.00	0.00	3,250.69	0.00	0.00	595,091.72
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	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	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Sep-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
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	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	0.00
1Y-1	08/25/26 - 09/24/26	31	1.80000 %	613,055.99	950.24	0.00	0.00	0.00	0.00	950.24	0.00	0.00	595,091.72
1Y-2	08/25/26 - 09/24/26	31	1.40000 %	613,055.99	739.07	0.00	0.00	0.00	0.00	739.07	0.00	0.00	595,091.72
1Y-3	08/25/26 - 09/24/26	31	1.00000 %	613,055.99	527.91	0.00	0.00	0.00	0.00	527.91	0.00	0.00	595,091.72
1Y-4	08/25/26 - 09/24/26	31	0.60000 %	613,055.99	316.75	0.00	0.00	0.00	0.00	316.75	0.00	0.00	595,091.72
2A-H	N/A	N/A	0.00000 %	1,384,691,232.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,372,343,604.59
2M-1	N/A	N/A	4.40767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	6.25767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	N/A	N/A	6.25767 %	0.00	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	0.00
2M-2C	08/25/26 - 09/24/26	31	6.25767 %	2,801,896.77	15,098.16	0.00	0.00	0.00	0.00	15,098.16	0.00	0.00	2,728,337.21
2M-CH	N/A	N/A	0.00000 %	63,681,012.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	62,009,163.63
2M-2	08/25/26 - 09/24/26	31	6.25767 %	2,801,896.77	15,098.16	0.00	0.00	0.00	0.00	15,098.16	0.00	0.00	2,728,337.21
2M-2H	N/A	N/A	0.00000 %	63,681,012.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	62,009,163.63
2B-1	08/25/26 - 09/24/26	31	8.20767 %	2,000,000.00	14,135.43	0.00	0.00	0.00	0.00	14,135.43	0.00	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	0.00	64,666,436.00
2B-2H	N/A	N/A	0.00000 %	62,783,628.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	62,796,163.58
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	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	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	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	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	0.00

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
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	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	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	0.00
2C-I1	08/25/26 - 09/24/26	31	1.80000 %	2,801,896.77	4,342.94	0.00	0.00	0.00	0.00	4,342.94	0.00	0.00	2,728,337.21
2C-I2	08/25/26 - 09/24/26	31	1.40000 %	2,801,896.77	3,377.84	0.00	0.00	0.00	0.00	3,377.84	0.00	0.00	2,728,337.21
2C-I3	08/25/26 - 09/24/26	31	1.00000 %	2,801,896.77	2,412.74	0.00	0.00	0.00	0.00	2,412.74	0.00	0.00	2,728,337.21
2C-I4	08/25/26 - 09/24/26	31	0.60000 %	2,801,896.77	1,447.65	0.00	0.00	0.00	0.00	1,447.65	0.00	0.00	2,728,337.21
2E-A1	N/A	N/A	4.45767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.85767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.25767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.65767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.45767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	4.85767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.25767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.65767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	08/25/26 - 09/24/26	31	4.45767 %	2,801,896.77	10,755.22	0.00	0.00	0.00	0.00	10,755.22	0.00	0.00	2,728,337.21
2E-C2	08/25/26 - 09/24/26	31	4.85767 %	2,801,896.77	11,720.32	0.00	0.00	0.00	0.00	11,720.32	0.00	0.00	2,728,337.21
2E-C3	08/25/26 - 09/24/26	31	5.25767 %	2,801,896.77	12,685.41	0.00	0.00	0.00	0.00	12,685.41	0.00	0.00	2,728,337.21
2E-C4	08/25/26 - 09/24/26	31	5.65767 %	2,801,896.77	13,650.51	0.00	0.00	0.00	0.00	13,650.51	0.00	0.00	2,728,337.21
2E-D1	N/A	N/A	4.45767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	4.85767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.25767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.65767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	6.25767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	08/25/26 - 09/24/26	31	4.45767 %	2,801,896.77	10,755.22	0.00	0.00	0.00	0.00	10,755.22	0.00	0.00	2,728,337.21

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Distribution Date: 25-Sep-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2E-F2	08/25/26 - 09/24/26	31	4.85767 %	2,801,896.77	11,720.32	0.00	0.00	0.00	0.00	11,720.32	0.00	0.00	2,728,337.21
2E-F3	08/25/26 - 09/24/26	31	5.25767 %	2,801,896.77	12,685.41	0.00	0.00	0.00	0.00	12,685.41	0.00	0.00	2,728,337.21
2E-F4	08/25/26 - 09/24/26	31	5.65767 %	2,801,896.77	13,650.51	0.00	0.00	0.00	0.00	13,650.51	0.00	0.00	2,728,337.21
2E-F5	08/25/26 - 09/24/26	31	6.25767 %	2,801,896.77	15,098.16	0.00	0.00	0.00	0.00	15,098.16	0.00	0.00	2,728,337.21
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	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	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	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	0.00
2Y-1	08/25/26 - 09/24/26	31	1.80000 %	2,801,896.78	4,342.94	0.00	0.00	0.00	0.00	4,342.94	0.00	0.00	2,728,337.21
2Y-2	08/25/26 - 09/24/26	31	1.40000 %	2,801,896.78	3,377.84	0.00	0.00	0.00	0.00	3,377.84	0.00	0.00	2,728,337.21
2Y-3	08/25/26 - 09/24/26	31	1.00000 %	2,801,896.78	2,412.74	0.00	0.00	0.00	0.00	2,412.74	0.00	0.00	2,728,337.21
2Y-4	08/25/26 - 09/24/26	31	0.60000 %	2,801,896.78	1,447.65	0.00	0.00	0.00	0.00	1,447.65	0.00	0.00	2,728,337.21
Totals					215,972.78	0.00	0.00	0.00	0.00	215,972.78	0.00	0.00	

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

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Series 2017-C07



Distribution Date: 25-Sep-2026
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	138.731207105	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	137.511990132
1M-1	186,170,000.00	4.40767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	9,799,029.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2A	993,462.61	6.15767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	139,279,105.40	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	993,462.61	6.15767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	139,279,105.40	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	1,008,074.77	6.15767 %	608.145355519	3.224651676	0.000000000	0.000000000	0.000000000	0.000000000	3.224651676	0.000000000	0.000000000	590.324980963
1M-CH	141,327,325.20	0.00000 %	608.145354187	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	590.324983027
1M-2	2,995,000.00	6.15767 %	204.693151920	1.085372287	0.000000000	0.000000000	0.000000000	0.000000000	1.085372287	0.000000000	0.000000000	198.695065109
1M-2H	419,885,536.00	0.00000 %	204.692565881	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	198.694489824
1B-1	0.00	7.75767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-1H	103,141,594.00	0.00000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
1B-2H	103,141,594.00	0.00000 %	959.025417234	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	959.025417234
1A-I1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	1.80000 %	608.145355519	0.942628491	0.000000000	0.000000000	0.000000000	0.000000000	0.942628491	0.000000000	0.000000000	590.324980963
1C-I2	0.00	1.40000 %	608.145355519	0.733149982	0.000000000	0.000000000	0.000000000	0.000000000	0.733149982	0.000000000	0.000000000	590.324980963
1C-I3	0.00	1.00000 %	608.145355519	0.523681393	0.000000000	0.000000000	0.000000000	0.000000000	0.523681393	0.000000000	0.000000000	590.324980963

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-2026
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	0.00	0.60000 %	608.145355519	0.314212804	0.000000000	0.000000000	0.000000000	0.000000000	0.314212804	0.000000000	0.000000000	590.324980963
1E-A1	993,462.61	4.35767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	993,462.61	4.75767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	993,462.61	5.15767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	993,462.61	5.55767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	993,462.61	4.35767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	993,462.61	4.75767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	993,462.61	5.15767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	993,462.61	5.55767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	1,008,074.77	4.35767 %	608.145355519	2.282023185	0.000000000	0.000000000	0.000000000	0.000000000	2.282023185	0.000000000	0.000000000	590.324980963
1E-C2	1,008,074.77	4.75767 %	608.145355519	2.491501694	0.000000000	0.000000000	0.000000000	0.000000000	2.491501694	0.000000000	0.000000000	590.324980963
1E-C3	1,008,074.77	5.15767 %	608.145355519	2.700970283	0.000000000	0.000000000	0.000000000	0.000000000	2.700970283	0.000000000	0.000000000	590.324980963
1E-C4	1,008,074.77	5.55767 %	608.145355519	2.910448792	0.000000000	0.000000000	0.000000000	0.000000000	2.910448792	0.000000000	0.000000000	590.324980963
1E-D1	1,986,925.24	4.35767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	1,986,925.24	4.75767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	1,986,925.24	5.15767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	1,986,925.24	5.55767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	1,986,925.24	6.15767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	2,001,537.40	4.35767 %	306.292548684	1.149341504	0.000000000	0.000000000	0.000000000	0.000000000	1.149341504	0.000000000	0.000000000	297.317312925
1E-F2	2,001,537.40	4.75767 %	306.292548684	1.254845403	0.000000000	0.000000000	0.000000000	0.000000000	1.254845403	0.000000000	0.000000000	297.317312925
1E-F3	2,001,537.40	5.15767 %	306.292548684	1.360344307	0.000000000	0.000000000	0.000000000	0.000000000	1.360344307	0.000000000	0.000000000	297.317312925
1E-F4	2,001,537.40	5.55767 %	306.292548684	1.465848206	0.000000000	0.000000000	0.000000000	0.000000000	1.465848206	0.000000000	0.000000000	297.317312925
1E-F5	2,001,537.40	6.15767 %	306.292548684	1.624096561	0.000000000	0.000000000	0.000000000	0.000000000	1.624096561	0.000000000	0.000000000	297.317312925
1X-1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1X-3	0.00	1.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-4	0.00	0.6000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-1	0.00	1.8000 %	306.292548684	0.474755057	0.000000000	0.000000000	0.000000000	0.000000000	0.474755057	0.000000000	0.000000000	297.317312925
1Y-2	0.00	1.4000 %	306.292548684	0.369251158	0.000000000	0.000000000	0.000000000	0.000000000	0.369251158	0.000000000	0.000000000	297.317312925
1Y-3	0.00	1.0000 %	306.292548684	0.263752254	0.000000000	0.000000000	0.000000000	0.000000000	0.263752254	0.000000000	0.000000000	297.317312925
1Y-4	0.00	0.6000 %	306.292548684	0.158253351	0.000000000	0.000000000	0.000000000	0.000000000	0.158253351	0.000000000	0.000000000	297.317312925
2A-H	12,766,622,601.00	0.0000 %	108.461828611	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	107.494648152
2M-1	107,666,000.00	4.40767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-1H	5,666,942.00	0.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2A	4,495,410.33	6.25767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-AH	102,170,887.67	0.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2B	4,495,410.33	6.25767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-BH	102,170,887.67	0.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2C	4,495,410.33	6.25767 %	623.279425974	3.358572164	0.000000000	0.000000000	0.000000000	0.000000000	3.358572164	0.000000000	0.000000000	606.916167762
2M-CH	102,170,887.67	0.0000 %	623.279426481	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	606.916168041
2M-2	13,486,231.00	6.25767 %	207.759808504	1.119524054	0.000000000	0.000000000	0.000000000	0.000000000	1.119524054	0.000000000	0.000000000	202.305389104
2M-2H	306,512,663.00	0.0000 %	207.759808834	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	202.305389354
2B-1	2,000,000.00	8.20767 %	1000.000000000	7.067715000	0.000000000	0.000000000	0.000000000	0.000000000	7.067715000	0.000000000	0.000000000	1000.000000000
2B-1H	64,666,436.00	0.0000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
2B-2H	66,666,437.00	0.0000 %	941.757673055	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	941.945698703
2A-I1	0.00	1.8000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I2	0.00	1.4000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I3	0.00	1.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I4	0.00	0.6000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I1	0.00	1.8000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2B-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I1	0.00	1.80000 %	623.279425974	0.966083112	0.000000000	0.000000000	0.000000000	0.000000000	0.966083112	0.000000000	0.000000000	606.916167762
2C-I2	0.00	1.40000 %	623.279425974	0.751397481	0.000000000	0.000000000	0.000000000	0.000000000	0.751397481	0.000000000	0.000000000	606.916167762
2C-I3	0.00	1.00000 %	623.279425974	0.536711851	0.000000000	0.000000000	0.000000000	0.000000000	0.536711851	0.000000000	0.000000000	606.916167762
2C-I4	0.00	0.60000 %	623.279425974	0.322028445	0.000000000	0.000000000	0.000000000	0.000000000	0.322028445	0.000000000	0.000000000	606.916167762
2E-A1	4,495,410.33	4.45767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A2	4,495,410.33	4.85767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A3	4,495,410.33	5.25767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A4	4,495,410.33	5.65767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B1	4,495,410.33	4.45767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B2	4,495,410.33	4.85767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B3	4,495,410.33	5.25767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B4	4,495,410.33	5.65767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C1	4,495,410.33	4.45767 %	623.279425974	2.392489052	0.000000000	0.000000000	0.000000000	0.000000000	2.392489052	0.000000000	0.000000000	606.916167762
2E-C2	4,495,410.33	4.85767 %	623.279425974	2.607174683	0.000000000	0.000000000	0.000000000	0.000000000	2.607174683	0.000000000	0.000000000	606.916167762
2E-C3	4,495,410.33	5.25767 %	623.279425974	2.821858088	0.000000000	0.000000000	0.000000000	0.000000000	2.821858088	0.000000000	0.000000000	606.916167762
2E-C4	4,495,410.33	5.65767 %	623.279425974	3.036543719	0.000000000	0.000000000	0.000000000	0.000000000	3.036543719	0.000000000	0.000000000	606.916167762
2E-D1	8,990,820.67	4.45767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D2	8,990,820.67	4.85767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D3	8,990,820.67	5.25767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D4	8,990,820.67	5.65767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D5	8,990,820.67	6.25767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F1	8,990,820.67	4.45767 %	311.639712640	1.196244525	0.000000000	0.000000000	0.000000000	0.000000000	1.196244525	0.000000000	0.000000000	303.458083543

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Interest Distribution Factors Statement

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2E-F2	8,990,820.67	4.85767 %	311.639712640	1.303587340	0.000000000	0.000000000	0.000000000	0.000000000	1.303587340	0.000000000	0.000000000	303.458083543
2E-F3	8,990,820.67	5.25767 %	311.639712640	1.410929043	0.000000000	0.000000000	0.000000000	0.000000000	1.410929043	0.000000000	0.000000000	303.458083543
2E-F4	8,990,820.67	5.65767 %	311.639712640	1.518271858	0.000000000	0.000000000	0.000000000	0.000000000	1.518271858	0.000000000	0.000000000	303.458083543
2E-F5	8,990,820.67	6.25767 %	311.639712640	1.679286080	0.000000000	0.000000000	0.000000000	0.000000000	1.679286080	0.000000000	0.000000000	303.458083543
2X-1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-1	0.00	1.80000 %	311.639713753	0.483041555	0.000000000	0.000000000	0.000000000	0.000000000	0.483041555	0.000000000	0.000000000	303.458083543
2Y-2	0.00	1.40000 %	311.639713753	0.375698740	0.000000000	0.000000000	0.000000000	0.000000000	0.375698740	0.000000000	0.000000000	303.458083543
2Y-3	0.00	1.00000 %	311.639713753	0.268355925	0.000000000	0.000000000	0.000000000	0.000000000	0.268355925	0.000000000	0.000000000	303.458083543
2Y-4	0.00	0.60000 %	311.639713753	0.161014223	0.000000000	0.000000000	0.000000000	0.000000000	0.161014223	0.000000000	0.000000000	303.458083543

(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	130,639.77
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	12,535.00
Total Deposits	143,174.77
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	124,008.11
Total Withdrawals (Pool Distribution Amount)	143,174.77
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	3.757670%

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Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	26,680,850.24
Total Principal Reduction Cumulative	17,619,062,158.07
Scheduled Principal Current	8,529,525.82
Scheduled Principal Cumulative	1,598,425,153.82
Unscheduled Principal Current	18,151,324.42
Unscheduled Principal Cumulative	16,016,410,819.73
Senior Reduction Amount	24,144,380.59
Subordinate Reduction Amount	2,536,469.65
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	60,386.20
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	346,211.27
Group 2	
Total Principal Reduction Current	14,080,501.10
Total Principal Reduction Cumulative	11,766,743,606.66
Scheduled Principal Current	4,128,350.14
Scheduled Principal Cumulative	926,100,539.98
Unscheduled Principal Current	9,964,685.96
Unscheduled Principal Cumulative	10,836,773,291.54
Senior Reduction Amount	12,347,627.90
Subordinate Reduction Amount	1,745,408.20
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	12,535.00
Modification Loss Amount	68,467.34
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	156,022.28
Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	19230
Period Reference Pool Removal Loan Count	121
Period Ending Loan Count	19109
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	3,009,256,675.58
Period PIF Loan Count Current	121
PIF Loan Count Cumulative	69148
Period PIF Loan UPB Current	16,281,297.70
PIF Loan UPB Cumulative	15,448,399,793.67
Period Partial Prepayment Amount	1,941,983.52
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	18,536,737.86
Total Active Modified Loan Count	471
Total Active Modified Loan UPB	117,017,164.40
<u>Group 2</u>	
At Issuance Loan Count	56296
Period Beginning Loan Count	10290
Period Reference Pool Removal Loan Count	65
Period Ending Loan Count	10225
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	1,566,543,705.02
Period PIF Loan Count Current	65
PIF Loan Count Cumulative	45812
Period PIF Loan UPB Current	9,040,281.24
PIF Loan UPB Cumulative	10,597,590,105.48
Period Partial Prepayment Amount	939,847.58
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	0.00
Credit Event Amount Cumulative	32,788,855.44
Total Active Modified Loan Count	444
Total Active Modified Loan UPB	103,457,703.86

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Additional Reporting - Group Level

Structural Reporting	
<u>Group 1</u>	
Senior Percentage	90.493295%
Subordinate Percentage	9.506705%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
<u>Group 2</u>	
Senior Percentage	87.604076%
Subordinate Percentage	12.395924%
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 %	9.510000 %	9.510000 %
1M-1	0.00	0.00	3.050000 %	9.510000 %	9.510000 %
1M-1H	0.00	0.00	3.050000 %	9.510000 %	9.510000 %
1M-2A	0.00	0.00	2.370000 %	9.510000 %	9.510000 %
1M-2B	0.00	0.00	1.690000 %	9.510000 %	9.510000 %
1M-2C	0.00	0.00	1.000000 %	6.660000 %	6.710000 %
1M-2	0.00	0.00	1.000000 %	6.660000 %	6.710000 %
1M-2H	0.00	0.00	1.000000 %	6.660000 %	6.710000 %
1B-1	0.00	0.00	0.500000 %	3.260000 %	3.290000 %
1B-1H	0.00	0.00	0.500000 %	3.260000 %	3.290000 %
1B-2H	0.00	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 %	8.190000 %	8.260000 %
2M-2	0.00	0.00	1.000000 %	8.190000 %	8.260000 %
2M-2H	0.00	0.00	1.000000 %	8.190000 %	8.260000 %
2B-1	0.00	0.00	0.500000 %	3.970000 %	4.010000 %
2B-1H	0.00	0.00	0.500000 %	3.970000 %	4.010000 %
2B-2H	0.00	12,535.00	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	402	70,326,998.18	1.370423 %	1.536933 %
60 Days	124	22,783,016.66	0.422718 %	0.497902 %
90 Days	54	10,696,222.40	0.184087 %	0.233756 %
120 Days	40	8,964,465.06	0.136361 %	0.195910 %
150 Days	22	3,824,727.12	0.074998 %	0.083586 %
180+ Days	134	28,112,925.03	0.456808 %	0.614383 %
Totals	776	144,708,354.45	2.645394 %	3.162471 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	203	37,070,379.47	1.062327 %	1.231878 %
60 Days	57	9,708,687.16	0.298289 %	0.322627 %
90 Days	29	6,147,957.31	0.151761 %	0.204302 %
120 Days	17	4,057,062.56	0.088963 %	0.134819 %
150 Days	11	2,232,998.20	0.057564 %	0.074204 %
180+ Days	67	15,889,087.05	0.350620 %	0.528007 %
Totals	384	75,106,171.75	2.009524 %	2.495838 %
Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	199	33,256,618.71	1.946210 %	2.122930 %
60 Days	67	13,074,329.50	0.655257 %	0.834597 %
90 Days	25	4,548,265.09	0.244499 %	0.290338 %
120 Days	23	4,907,402.50	0.224939 %	0.313263 %
150 Days	11	1,591,728.92	0.107579 %	0.101608 %
180+ Days	67	12,223,837.98	0.655257 %	0.780306 %
Totals	392	69,602,182.70	3.833741 %	4.443041 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	195	54,184,079.03	60,386.20	0.111446
Group 2	247	63,109,540.43	68,467.34	0.108490

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805274	291,762.66	353.75	0.121246
Group 1	0044805914	431,506.24	674.23	0.156250
Group 1	0044806054	144,460.47	210.67	0.145832
Group 1	0044806072	149,699.06	187.12	0.124997
Group 1	0044806448	277,963.92	405.36	0.145832
Group 1	0044806456	81,031.02	0.11	0.000136
Group 1	0044806745	187,661.28	117.29	0.062501
Group 1	0044806911	275,745.63	57.45	0.020834
Group 1	0044806948	402,208.72	293.28	0.072917
Group 1	0044806960	161,728.00	84.23	0.052081
Group 1	0044807099	77,708.20	8.09	0.010411
Group 1	0044807219	178,652.49	76.83	0.043005
Group 1	0044807768	266,467.65	333.08	0.124998
Group 1	0044808161	312,527.35	112.34	0.035946
Group 1	0044808483	944,411.75	1,082.14	0.114583
Group 1	0044809953	128,281.93	140.14	0.109244
Group 1	0044811411	472,781.08	362.60	0.076695
Group 1	0044812987	197,307.18	0.24	0.000122
Group 1	0044813124	380,426.72	673.67	0.177083
Group 1	0044813191	531,924.59	831.13	0.156250
Group 1	0044813307	286,647.00	256.72	0.089560
Group 1	0044813559	65,617.79	95.69	0.145829
Group 1	0044813561	175,544.11	50.31	0.028659
Group 1	0044813829	609,264.79	720.47	0.118252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813871	71,716.23	59.27	0.082645
Group 1	0044814163	342,623.69	352.33	0.102833
Group 1	0044814207	192,183.65	200.19	0.104166
Group 1	0044814635	151,261.87	7.58	0.005011
Group 1	0044814850	210,374.50	153.40	0.072918
Group 1	0044815760	338,002.82	316.88	0.093751
Group 1	0044816052	277,850.09	289.43	0.104168
Group 1	0044816392	224,285.19	303.72	0.135417
Group 1	0044816534	373,284.46	155.54	0.041668
Group 1	0044817798	354,553.03	7.72	0.002177
Group 1	0044817836	357,869.33	465.94	0.130198
Group 1	0044818208	174,350.28	308.75	0.177086
Group 1	0044818389	375,914.78	274.10	0.072915
Group 1	0044819320	484,521.03	442.75	0.091379
Group 1	0044819609	317,247.61	429.61	0.135418
Group 1	0044819660	495,201.47	412.67	0.083334
Group 1	0044819897	348,484.78	254.10	0.072916
Group 1	0044821226	152,878.63	164.60	0.107667
Group 1	0044822297	159,595.17	171.59	0.107516
Group 1	0044822355	638,138.24	453.41	0.071052
Group 1	0044822792	440,726.70	734.54	0.166666
Group 1	0044824735	229,557.31	167.39	0.072919
Group 1	0044824753	298,645.60	217.76	0.072916
Group 1	0044825069	180,317.88	163.02	0.090407
Group 1	0044825421	291,511.86	303.66	0.104167
Group 1	0044825659	436,475.50	455.77	0.104421
Group 1	0044826309	379,309.54	395.11	0.104166
Group 1	0044826428	265,079.49	193.29	0.072918
Group 1	0044826791	141,316.82	264.97	0.187501
Group 1	0044827108	321,389.60	435.22	0.135418
Group 1	0044827115	274,780.57	330.06	0.120118
Group 1	0044827171	197,306.61	164.42	0.083332
Group 1	0044827499	618,535.29	837.60	0.135417
Group 1	0044827806	145,603.50	106.17	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044828810	231,294.59	313.21	0.135416
Group 1	0044828911	302,399.33	472.50	0.156250
Group 1	0044828949	229,684.03	334.96	0.145835
Group 1	0044829512	191,016.71	218.87	0.114582
Group 1	0044829515	233,418.38	131.15	0.056187
Group 1	0044830027	318,536.59	118.71	0.037267
Group 1	0044830603	312,315.68	455.46	0.145833
Group 1	0044830936	308,855.75	225.21	0.072918
Group 1	0044831214	126,061.66	52.53	0.041670
Group 1	0044831372	470,666.65	477.48	0.101448
Group 1	0044831561	286,901.04	358.63	0.125001
Group 1	0044832141	301,915.63	188.70	0.062501
Group 1	0044832889	159,316.57	353.31	0.221766
Group 1	0044833032	218,444.91	177.51	0.081261
Group 1	0044834072	318,205.17	458.49	0.144086
Group 1	0044834537	388,776.09	566.97	0.145835
Group 1	0044834665	328,940.62	3.35	0.001018
Group 1	0044835751	109,109.94	147.75	0.135414
Group 1	0044836184	61,858.32	115.98	0.187493
Group 1	0044836266	84,541.44	133.10	0.157438
Group 1	0044837128	214,520.62	290.50	0.135418
Group 1	0044837217	150,129.61	203.30	0.135416
Group 1	0044837378	204,932.80	361.19	0.176248
Group 1	0044838036	295,355.97	430.73	0.145834
Group 1	0044838331	131,785.09	138.68	0.105232
Group 1	0044838535	312,693.13	339.04	0.108426
Group 1	0044839657	338,808.50	401.92	0.118627
Group 1	0044839660	225,666.88	446.63	0.197916
Group 1	0044839829	69,254.17	116.06	0.167586
Group 1	0044839996	380,662.02	555.13	0.145833
Group 1	0044840174	390,777.50	651.30	0.166668
Group 1	0044840298	158,398.46	165.00	0.104168
Group 1	0044840478	128,354.20	301.26	0.234710
Group 1	0044840589	128,758.34	147.42	0.114494

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044841548	264,191.43	311.21	0.117797
Group 1	0044841572	479,079.75	1,047.99	0.218751
Group 1	0044842682	431,209.16	539.01	0.125000
Group 1	0044844838	85,158.35	60.42	0.070950
Group 1	0044845082	72,806.58	91.01	0.125002
Group 1	0044845787	382,727.30	806.08	0.210615
Group 1	0044846147	170,462.31	150.66	0.088383
Group 1	0044847282	446,809.50	605.05	0.135416
Group 1	0044848866	175,026.80	202.45	0.115668
Group 1	0044848993	330,678.09	364.73	0.110298
Group 1	0044849055	419,134.83	113.22	0.027013
Group 1	0044849263	288,890.59	289.47	0.100201
Group 1	0044849348	91,512.98	95.33	0.104171
Group 1	0044849480	381,071.25	396.95	0.104167
Group 1	0044849965	372,493.99	116.40	0.031249
Group 1	0044850019	500,112.11	285.48	0.057083
Group 1	0044850962	205,112.57	170.93	0.083335
Group 1	0044851111	357,232.53	220.59	0.061750
Group 1	0044851303	109,415.54	170.96	0.156248
Group 1	0044851394	90,977.89	141.39	0.155411
Group 1	0044851511	229,811.14	172.45	0.075040
Group 1	0044851529	365,002.61	684.38	0.187500
Group 1	0044851626	103,124.43	181.76	0.176253
Group 1	0044851808	164,556.58	275.23	0.167256
Group 1	0044851940	107,982.09	121.51	0.112528
Group 1	0044852769	262,082.54	327.60	0.124999
Group 1	0044853799	194,933.27	284.28	0.145835
Group 1	0044853950	322,495.77	671.58	0.208245
Group 1	0044853969	287,981.42	507.57	0.176251
Group 1	0044854061	364,375.20	607.29	0.166666
Group 1	0044855178	388,046.53	342.31	0.088214
Group 1	0044855303	132,210.77	41.32	0.031253
Group 1	0044855371	213,267.48	88.86	0.041666
Group 1	0044855740	241,423.05	377.22	0.156249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044856091	208,371.21	303.87	0.145831
Group 1	0044856316	283,242.75	218.33	0.077082
Group 1	0044856536	110,588.23	124.87	0.112914
Group 1	0044856837	108,355.21	11.29	0.010419
Group 1	0044857022	163,938.29	254.79	0.155418
Group 1	0044857956	244,742.90	280.43	0.114581
Group 1	0044858421	209,427.68	239.97	0.114584
Group 1	0044858907	153,690.09	208.12	0.135415
Group 1	0044860526	428,118.92	429.44	0.100309
Group 1	0044860921	354,079.65	295.07	0.083334
Group 1	0044861358	271,189.30	480.23	0.177083
Group 1	0044861394	323,198.10	235.67	0.072918
Group 1	0044861837	226,138.86	212.01	0.093752
Group 1	0044862118	595,070.73	805.82	0.135416
Group 1	0044863585	332,262.15	320.33	0.096409
Group 1	0044864005	197,646.34	210.71	0.106610
Group 1	0044866952	374,441.27	156.02	0.041667
Group 1	0044867102	205,898.17	215.24	0.104537
Group 1	0044867497	259,278.23	270.08	0.104166
Group 1	0044867842	135,388.90	54.93	0.040572
Group 1	0044869954	409,865.03	107.45	0.026216
Group 1	0044870081	385,329.32	80.28	0.020834
Group 1	0044870095	438,623.82	484.94	0.110559
Group 1	0044870673	542,775.05	534.79	0.098529
Group 1	0044870970	393,544.24	410.76	0.104375
Group 1	0044872600	420,524.45	569.46	0.135417
Group 1	0044874522	172,262.66	179.44	0.104167
Group 1	0044874812	410,195.82	518.03	0.126288
Group 1	0044875036	77,153.11	104.48	0.135419
Group 1	0044875467	517,447.39	700.71	0.135417
Group 1	0044875996	453,813.24	472.72	0.104166
Group 1	0044877109	245,478.33	434.70	0.177083
Group 1	0044877322	512,561.64	747.49	0.145834
Group 1	0044877340	165,097.24	143.61	0.086985

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044878458	183,310.35	308.93	0.168528
Group 1	0044879698	96,621.67	10.06	0.010412
Group 1	0044880728	620,512.41	351.38	0.056627
Group 1	0044881228	317,567.63	559.71	0.176249
Group 1	0044881278	201,944.72	442.52	0.219129
Group 1	0044881784	158,158.83	32.95	0.020833
Group 1	0044882811	264,272.09	295.91	0.111972
Group 1	0044883436	272,498.61	340.62	0.124999
Group 1	0044883504	134,352.68	97.97	0.072920
Group 1	0044884377	252,819.31	105.34	0.041666
Group 1	0044884394	325,156.96	508.06	0.156251
Group 1	0044885516	147,229.49	306.80	0.208382
Group 1	0044886172	183,908.62	306.51	0.166664
Group 1	0044886499	540,074.55	843.87	0.156251
Group 1	0044886532	247,198.78	268.07	0.108443
Group 1	0044887098	376,116.49	626.86	0.166666
Group 1	0044887309	392,285.76	612.95	0.156251
Group 1	0044888343	155,153.54	32.32	0.020831
Group 1	0044888520	105,964.14	55.19	0.052084
Group 1	0044889608	337,185.73	482.17	0.142998
Group 1	0044890342	139,652.15	130.92	0.093747
Group 1	0044890890	261,451.11	245.11	0.093750
Group 1	0044890987	167,569.46	261.83	0.156252
Group 1	0044891024	668,792.76	797.92	0.119308
Group 1	0044891025	94,720.42	112.47	0.118739
Group 1	0044891053	223,602.51	186.34	0.083335
Group 1	0044891490	353,581.28	589.30	0.166666
Group 1	0044891943	88,134.30	137.71	0.156250
Group 1	0044893376	280,589.48	321.51	0.114584
Group 1	0044893553	258,571.61	242.41	0.093750
Group 1	0044893738	62,935.39	71.57	0.113720
Group 1	0044893739	60,976.99	95.28	0.156256
Group 1	0044896338	556,963.36	696.20	0.124999
Group 1	0044896416	315,353.77	423.31	0.134233

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044896786	573,138.19	835.83	0.145834
Group 2	0044747820	279,107.74	178.22	0.063853
Group 2	0044748237	51,846.42	56.44	0.108860
Group 2	0044748498	444,579.21	180.05	0.040499
Group 2	0044748506	255,446.34	106.44	0.041668
Group 2	0044748576	235,695.36	319.17	0.135416
Group 2	0044748804	255,111.20	318.89	0.125000
Group 2	0044748806	287,413.68	299.39	0.104167
Group 2	0044749201	230,747.22	248.23	0.107577
Group 2	0044749674	483,614.78	864.10	0.178675
Group 2	0044749678	298,075.85	186.30	0.062501
Group 2	0044749808	348,950.45	394.22	0.112973
Group 2	0044749952	395,966.04	875.81	0.221183
Group 2	0044750693	241,729.47	251.80	0.104166
Group 2	0044750776	292,936.74	424.25	0.144826
Group 2	0044750799	196,927.13	369.24	0.187501
Group 2	0044751437	340,407.76	496.43	0.145834
Group 2	0044751696	145,228.33	242.05	0.166669
Group 2	0044751748	143,567.99	284.37	0.198073
Group 2	0044751838	119,664.15	118.39	0.098935
Group 2	0044752274	224,162.07	248.54	0.110875
Group 2	0044752585	161,901.46	284.16	0.175514
Group 2	0044752670	199,681.09	274.35	0.137394
Group 2	0044753298	133,963.75	294.87	0.220112
Group 2	0044753433	314,543.13	425.94	0.135415
Group 2	0044753485	144,220.82	180.28	0.125003
Group 2	0044753919	52,399.77	4.30	0.008206
Group 2	0044753942	88,685.24	7.21	0.008130
Group 2	0044754347	289,321.54	210.96	0.072915
Group 2	0044755122	102,698.49	108.81	0.105951
Group 2	0044755505	609,056.23	761.32	0.125000
Group 2	0044756174	181,185.57	16.66	0.009195
Group 2	0044756304	64,452.22	20.14	0.031248
Group 2	0044756498	245,781.96	512.05	0.208335

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756744	283,216.09	383.52	0.135416
Group 2	0044757058	291,482.20	607.72	0.208493
Group 2	0044757099	218,163.21	272.70	0.124998
Group 2	0044757100	355,848.51	370.68	0.104168
Group 2	0044757616	266,205.92	222.03	0.083405
Group 2	0044758110	212,192.53	88.41	0.041665
Group 2	0044758112	158,647.59	77.91	0.049109
Group 2	0044758371	100,315.39	149.18	0.148711
Group 2	0044758473	53,248.68	10.18	0.019118
Group 2	0044758489	135,283.48	239.56	0.177080
Group 2	0044758496	138,854.05	193.53	0.139377
Group 2	0044758559	303,826.50	335.99	0.110586
Group 2	0044758660	166,777.09	69.49	0.041666
Group 2	0044758666	237,739.92	321.94	0.135417
Group 2	0044758823	162,622.56	209.21	0.128648
Group 2	0044759268	234,109.68	317.02	0.135415
Group 2	0044759277	343,458.37	536.65	0.156249
Group 2	0044759372	257,820.09	115.69	0.044872
Group 2	0044759486	365,306.46	188.08	0.051486
Group 2	0044759735	397,341.04	481.87	0.121274
Group 2	0044759749	340,035.54	825.70	0.242828
Group 2	0044759896	251,496.60	37.12	0.014760
Group 2	0044760451	114,206.92	95.17	0.083331
Group 2	0044760921	381,218.92	61.40	0.016106
Group 2	0044761328	137,753.88	129.14	0.093747
Group 2	0044761353	380,553.35	436.05	0.114583
Group 2	0044761401	105,609.28	13.39	0.012679
Group 2	0044761419	366,356.48	610.59	0.166666
Group 2	0044761489	167,323.45	113.48	0.067821
Group 2	0044761775	61,954.34	78.05	0.125980
Group 2	0044762129	393,776.54	633.35	0.160840
Group 2	0044762228	582,701.63	565.65	0.097074
Group 2	0044762306	282,804.17	88.38	0.031251
Group 2	0044762407	162,117.39	21.04	0.012978

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Modification Loss Detail

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Group 2	0044762470	352,935.44	369.72	0.104756
Group 2	0044762564	370,753.68	502.06	0.135416
Group 2	0044762765	106,545.31	94.80	0.088976
Group 2	0044762776	193,489.24	221.71	0.114585
Group 2	0044762870	368,886.46	365.92	0.099196
Group 2	0044763194	82,534.08	180.54	0.218746
Group 2	0044763976	410,073.67	554.88	0.135312
Group 2	0044764282	164,843.10	48.60	0.029483
Group 2	0044764439	237,709.80	272.38	0.114585
Group 2	0044765071	331,307.12	475.81	0.143616
Group 2	0044765333	116,548.03	28.22	0.024213
Group 2	0044765475	102,876.94	192.89	0.187496
Group 2	0044765513	434,544.37	683.58	0.157310
Group 2	0044765686	438,543.35	425.58	0.097044
Group 2	0044766070	109,529.46	216.78	0.197919
Group 2	0044766135	289,143.43	240.95	0.083332
Group 2	0044766589	134,461.17	132.62	0.098631
Group 2	0044766618	374,648.11	170.41	0.045485
Group 2	0044766943	97,388.93	20.30	0.020844
Group 2	0044767025	326,114.44	713.38	0.218751
Group 2	0044767069	193,153.63	209.32	0.108370
Group 2	0044767243	434,075.75	678.24	0.156249
Group 2	0044767644	368,735.46	499.33	0.135417
Group 2	0044767648	326,885.97	340.51	0.104168
Group 2	0044767764	257,035.88	77.18	0.030027
Group 2	0044768165	447,761.01	606.34	0.135416
Group 2	0044768220	237,870.83	198.23	0.083335
Group 2	0044768223	204,448.16	255.56	0.125000
Group 2	0044768266	392,023.62	94.93	0.024215
Group 2	0044768338	125,680.91	234.60	0.186663
Group 2	0044768440	409,296.23	195.29	0.047714
Group 2	0044768569	317,881.93	521.31	0.163995
Group 2	0044768571	336,509.84	455.69	0.135417
Group 2	0044769325	100,662.89	101.06	0.100394

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044769400	285,409.18	237.84	0.083333
Group 2	0044769588	255,974.64	373.30	0.145835
Group 2	0044769843	252,229.83	473.12	0.187575
Group 2	0044770245	258,973.25	134.88	0.052083
Group 2	0044770421	279,477.38	354.91	0.126991
Group 2	0044770455	271,099.66	423.59	0.156249
Group 2	0044771203	317,114.07	594.59	0.187500
Group 2	0044771224	578,157.73	153.48	0.026546
Group 2	0044771262	84,121.01	58.84	0.069947
Group 2	0044771856	293,414.50	483.64	0.164832
Group 2	0044772205	214,852.66	136.50	0.063532
Group 2	0044772207	395,820.54	288.62	0.072917
Group 2	0044772687	239,768.04	299.71	0.125000
Group 2	0044772744	155,084.68	185.89	0.119864
Group 2	0044772824	206,569.78	93.97	0.045491
Group 2	0044772895	345,846.88	168.46	0.048709
Group 2	0044773059	324,322.54	591.50	0.182380
Group 2	0044773158	259,161.08	145.50	0.056143
Group 2	0044773738	115,599.85	192.67	0.166670
Group 2	0044773900	143,076.97	16.20	0.011323
Group 2	0044774428	55,088.08	80.34	0.145839
Group 2	0044774693	192,097.02	200.10	0.104166
Group 2	0044774869	338,784.88	69.13	0.020405
Group 2	0044775056	58,766.11	64.76	0.110200
Group 2	0044775457	174,082.96	151.10	0.086798
Group 2	0044775468	141,766.16	118.14	0.083334
Group 2	0044775546	400,578.00	527.18	0.131605
Group 2	0044775608	210,756.47	51.33	0.024355
Group 2	0044775838	461,372.36	561.99	0.121808
Group 2	0044776233	204,442.28	105.65	0.051677
Group 2	0044776486	174,968.75	203.55	0.116335
Group 2	0044776861	175,188.61	109.49	0.062498
Group 2	0044776964	69,640.15	11.73	0.016844
Group 2	0044777432	316,694.75	202.03	0.063793

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044777714	146,072.08	106.51	0.072916
Group 2	0044779309	91,159.30	75.97	0.083338
Group 2	0044779312	110,337.28	172.40	0.156248
Group 2	0044779480	220,709.67	237.83	0.107757
Group 2	0044779844	190,881.35	42.99	0.022522
Group 2	0044780048	154,892.79	201.30	0.129961
Group 2	0044780062	83,947.14	63.01	0.075059
Group 2	0044780348	394,164.45	394.65	0.100123
Group 2	0044780495	204,783.90	255.98	0.125000
Group 2	0044780530	103,870.74	86.56	0.083334
Group 2	0044781122	373,627.72	544.87	0.145832
Group 2	0044781165	221,357.18	179.74	0.081199
Group 2	0044781185	290,717.14	496.57	0.170809
Group 2	0044781334	203,980.38	169.98	0.083332
Group 2	0044781674	330,719.92	341.74	0.103332
Group 2	0044781688	450,647.09	495.22	0.109891
Group 2	0044781936	79,048.60	82.34	0.104164
Group 2	0044782011	334,092.00	234.35	0.070145
Group 2	0044782242	253,394.18	395.93	0.156251
Group 2	0044782356	127,392.30	39.81	0.031250
Group 2	0044782425	117,395.50	140.77	0.119911
Group 2	0044782683	325,009.73	335.32	0.103172
Group 2	0044782878	143,131.06	90.84	0.063466
Group 2	0044783015	455,987.77	301.76	0.066177
Group 2	0044783164	67,909.57	20.82	0.030658
Group 2	0044783715	155,953.63	178.70	0.114585
Group 2	0044783732	89,263.52	34.34	0.038470
Group 2	0044783744	149,134.49	24.77	0.016609
Group 2	0044783755	147,471.35	28.56	0.019366
Group 2	0044784174	123,510.20	144.48	0.116978
Group 2	0044784304	290,178.96	291.02	0.100290
Group 2	0044785549	418,232.52	304.96	0.072916
Group 2	0044785566	202,052.35	105.24	0.052086
Group 2	0044785725	323,830.30	371.06	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044785902	63,059.62	91.96	0.145830
Group 2	0044786096	193,123.87	181.05	0.093748
Group 2	0044786483	289,371.59	694.38	0.239961
Group 2	0044786559	441,288.96	395.10	0.089533
Group 2	0044787155	109,267.11	193.49	0.177080
Group 2	0044787215	313,796.71	621.06	0.197918
Group 2	0044787378	216,513.63	78.57	0.036289
Group 2	0044787721	236,187.31	393.65	0.166669
Group 2	0044788172	354,133.53	332.00	0.093750
Group 2	0044788401	413,289.43	559.32	0.135334
Group 2	0044788553	303,883.68	221.58	0.072916
Group 2	0044788704	722,452.92	795.36	0.110092
Group 2	0044788884	193,284.68	181.20	0.093748
Group 2	0044789396	172,937.62	188.44	0.108964
Group 2	0044789550	420,202.36	150.07	0.035714
Group 2	0044789903	425,687.80	842.51	0.197917
Group 2	0044790382	345,984.25	362.28	0.104710
Group 2	0044790468	261,701.27	183.35	0.070061
Group 2	0044790949	186,451.42	378.50	0.203002
Group 2	0044791181	105,419.50	22.66	0.021495
Group 2	0044791507	225,018.01	140.64	0.062502
Group 2	0044791967	139,763.74	43.68	0.031253
Group 2	0044792074	387,172.01	545.18	0.140811
Group 2	0044792535	166,947.98	138.31	0.082846
Group 2	0044792586	137,455.06	142.48	0.103656
Group 2	0044792673	229,545.11	26.84	0.011693
Group 2	0044792923	160,334.83	13.16	0.008208
Group 2	0044792982	691,061.27	1,560.62	0.225829
Group 2	0044793608	410,317.88	371.23	0.090474
Group 2	0044793723	328,626.29	690.94	0.210251
Group 2	0044794339	330,390.80	648.74	0.196355
Group 2	0044794431	280,614.75	145.81	0.051961
Group 2	0044795045	180,607.33	150.51	0.083335
Group 2	0044795204	185,723.15	20.54	0.011059

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044795566	235,685.94	142.47	0.060449
Group 2	0044795768	206,963.69	361.96	0.174891
Group 2	0044796062	95,790.64	129.05	0.134721
Group 2	0044796426	336,935.71	386.07	0.114583
Group 2	0044796618	230,965.23	144.35	0.062499
Group 2	0044796651	143,883.04	227.59	0.158177
Group 2	0044797081	269,780.12	52.55	0.019479
Group 2	0044797267	118,305.63	12.32	0.010414
Group 2	0044797940	382,935.66	724.10	0.189092
Group 2	0044798857	132,777.89	256.61	0.193263
Group 2	0044798892	256,955.03	47.11	0.018334
Group 2	0044799003	169,987.36	124.97	0.073517
Group 2	0044799092	386,349.27	505.95	0.130957
Group 2	0044799459	370,974.70	435.34	0.117350
Group 2	0044799812	350,460.51	438.08	0.125001
Group 2	0044799964	217,957.42	87.35	0.040077
Group 2	0044800366	154,462.62	169.20	0.109541
Group 2	0044800532	249,285.26	311.61	0.125001
Group 2	0044800592	260,050.00	153.47	0.059016
Group 2	0044801121	346,718.48	180.58	0.052083
Group 2	0044801175	174,884.83	182.17	0.104166
Group 2	0044801299	160,455.19	188.47	0.117460
Group 2	0044801485	103,929.45	66.97	0.064438
Group 2	0044801511	348,344.22	466.09	0.133802
Group 2	0044801593	248,979.93	285.29	0.114584
Group 2	0044802184	407,179.21	551.39	0.135417
Group 2	0044802342	215,954.72	202.46	0.093751
Group 2	0044802638	276,748.28	230.62	0.083332
Group 2	0044802731	224,206.17	210.19	0.093749
Group 2	0044802907	407,104.95	249.46	0.061277
Group 2	0044802909	329,801.14	309.19	0.093750
Group 2	0044803047	307,313.77	99.92	0.032514
Group 2	0044803082	274,465.26	348.32	0.126909
Group 2	0044803218	665,221.55	1,039.41	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044803223	603,173.14	1,334.61	0.221265
Group 2	0044803260	337,638.10	527.56	0.156250
Group 2	0044803492	323,918.94	371.16	0.114584
Group 2	0044803568	172,722.15	56.66	0.032804
Group 2	0044803957	270,246.72	134.10	0.049621
Group 2	0044804224	216,307.53	225.32	0.104167
Group 2	0044804262	296,074.19	277.57	0.093750
Group 2	0044805162	324,047.05	135.02	0.041667
Group 2	0044805165	313,924.07	359.70	0.114582
Group 2	0044805170	478,567.90	523.66	0.109422

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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	410,861.55	(12,535.00)	29,737.71	7.238

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044786849	410,861.55	(12,535.00)	29,737.71	7.238

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
294	51,325,593.30	8,096,459.66	15.775

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	10,790.17	12.921
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	15,774.94	7.190
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
0044770411	124,285.50	25,370.08	20.413
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044770981	69,732.06	1,629.29	2.337
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	86,480.68	194.258
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)
0044774367	623,380.26	145,468.50	23.335
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044780746	344,324.88	42,932.94	12.469
0044781418	181,245.45	4,779.96	2.637
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	2,143.88	2.432
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)
0044784532	420,516.27	(13,680.38)	(3.253)
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
0044786849	410,861.55	29,737.71	7.238
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	29,018.32	17.861
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

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0044806138	109,230.62	323,742.79	296.385
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895
0044810027	119,508.89	11,017.20	9.219
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	80,564.57	51.479
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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)
0044826902	37,326.40	(785.06)	(2.103)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0044842138	83,637.77	35,036.32	41.891
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
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
0044853079	117,108.58	103,049.60	87.995
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	20,751.74	25.052
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
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
0044878812	43,554.16	317.16	0.728
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Sep-2026
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Cumulative Realized Loss Detail

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

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Credit-Linked Notes

Series 2017-C07



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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 2	1	410,861.55	(12,535.00)	(0.001 %)	0	0.00	0.00	0.000 %	1	410,861.55	(12,535.00)	(0.001 %)
Total	1	410,861.55	(12,535.00)	(0.000 %)	0	0.00	0.00	0.000 %	1	410,861.55	(12,535.00)	(0.000 %)

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 2	0044786849	424,000.00	4.375 %	CA	93.00	360	410,861.55	01/31/2026	(12,535.00)	29,737.71

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

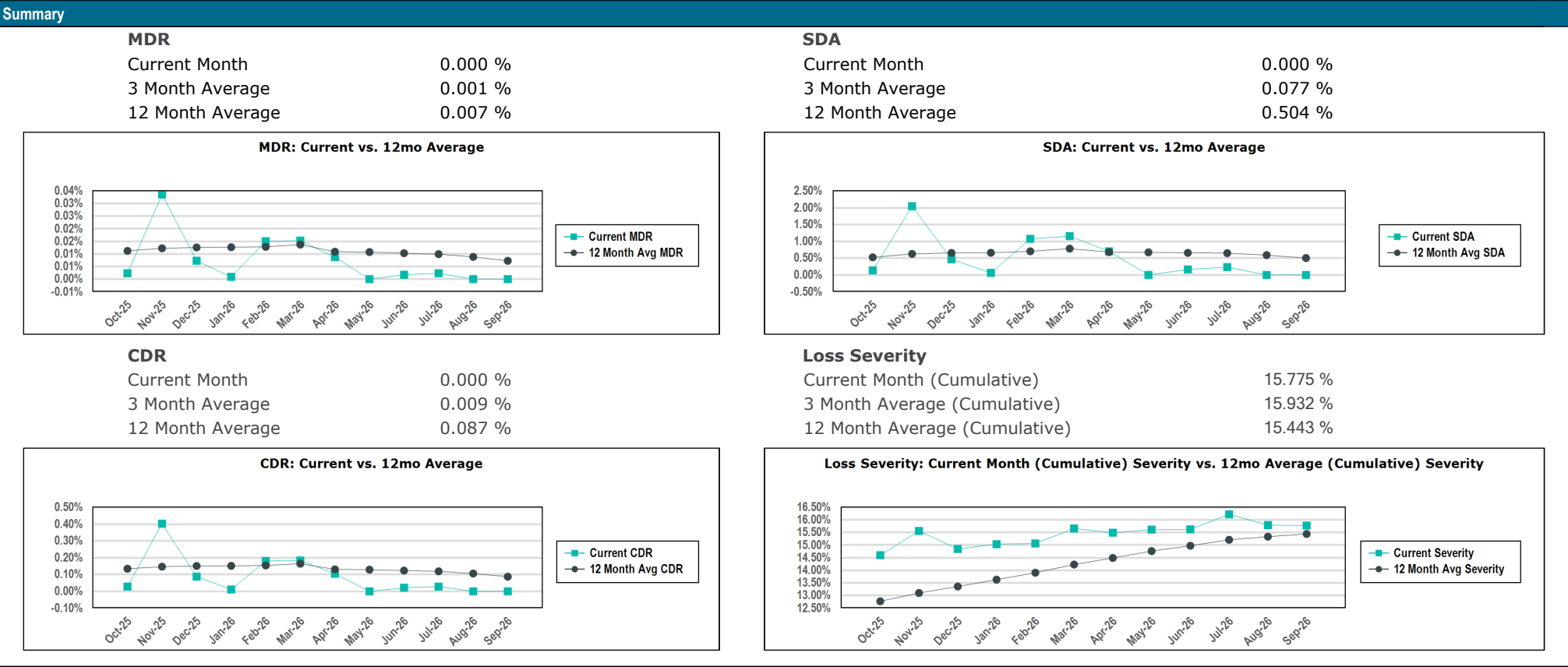
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* 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

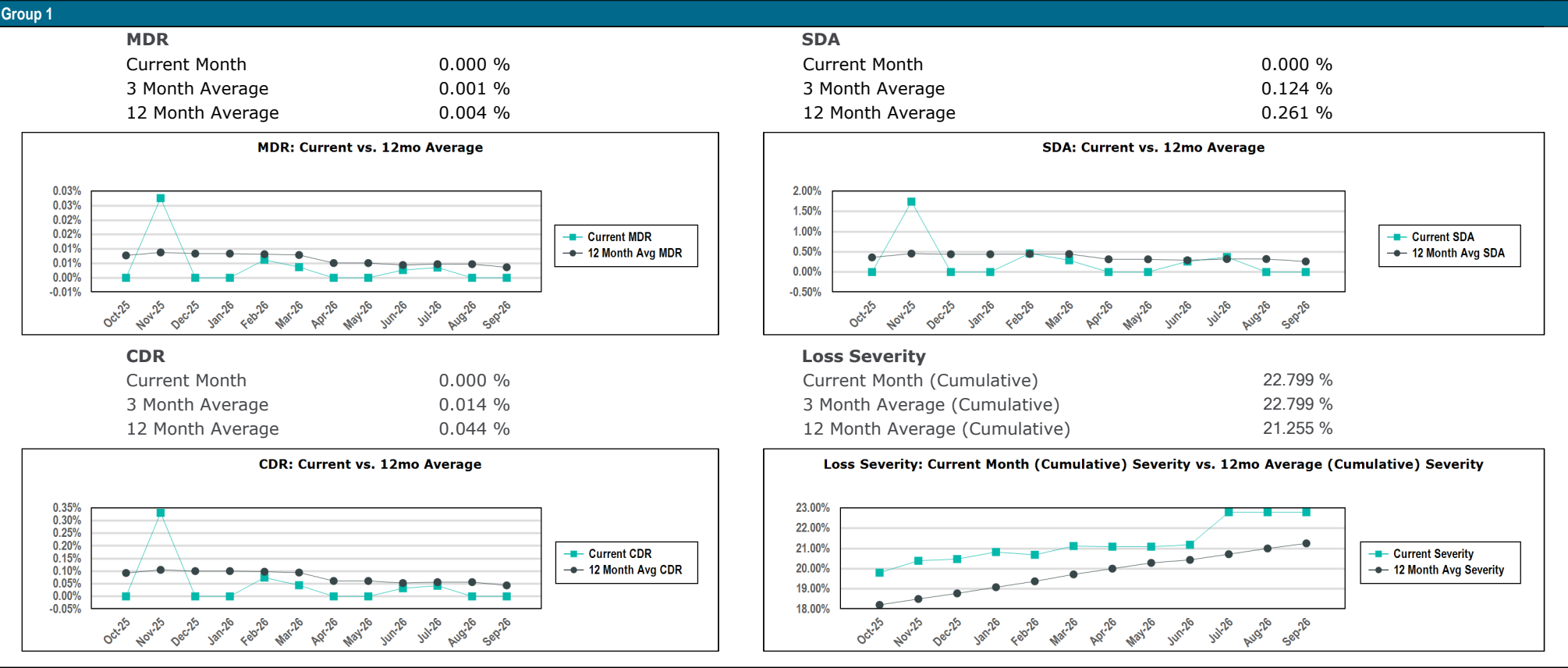


Connecticut Avenue Securities
Credit-Linked Notes
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Realized Loss Report - Collateral

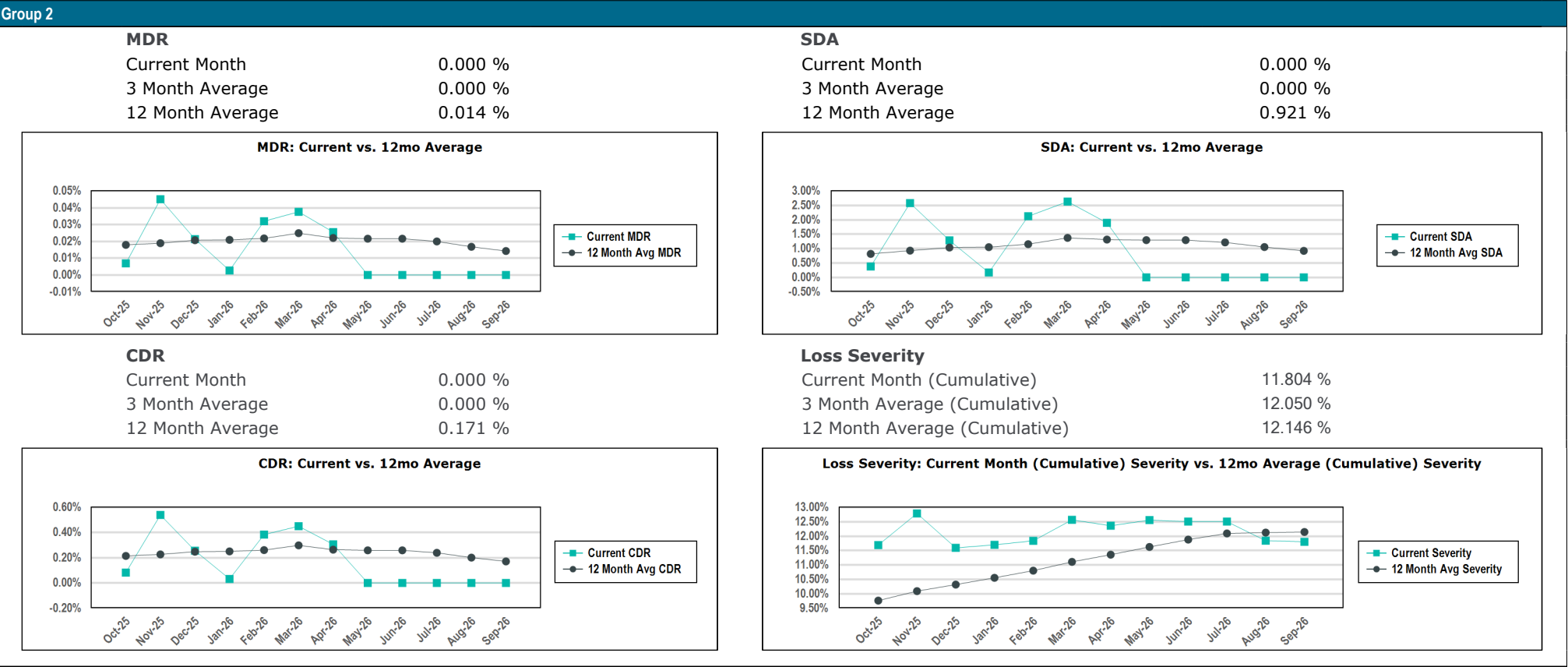


Connecticut Avenue Securities
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Series 2017-C07



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Realized Loss Report - Collateral



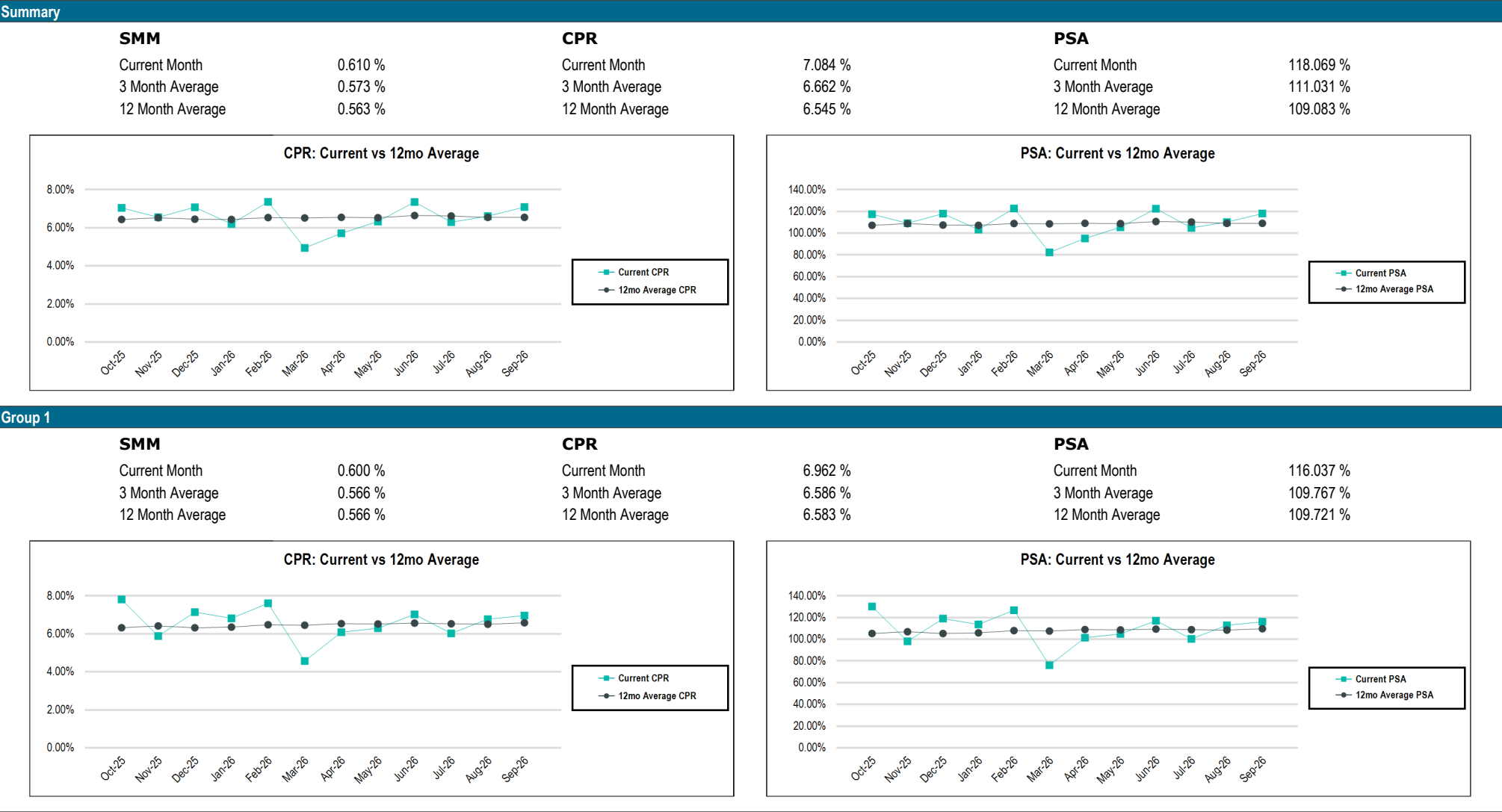
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS}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

Connecticut Avenue Securities
Credit-Linked Notes
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Prepayment Rates



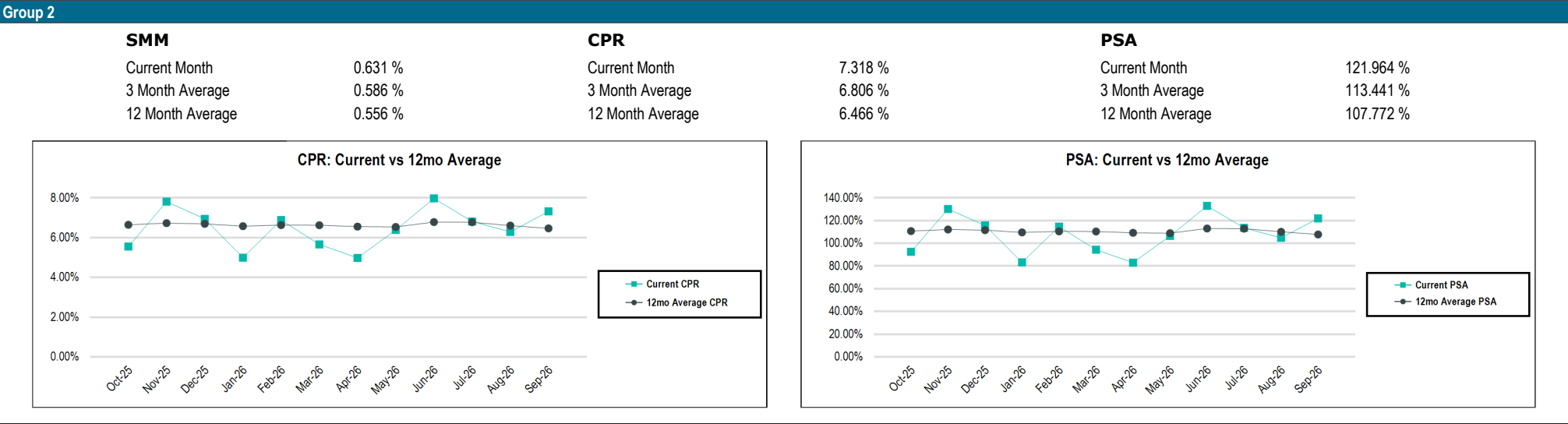
Contact:
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Prepayment Rates



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

Connecticut Avenue Securities
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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

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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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Sep-2026
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Supplemental Reporting

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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Supplemental Reporting

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-notifies-may-2025>

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Connecticut Avenue Securities
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Series 2017-C07



Supplemental Reporting

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