

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-Aug-2025  
 05-Aug-2025 8:28:30 AM

## Certificateholder Distribution Summary

| Class | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1A-H  |           | 07/31/2025  | 0.00000%                      | 3,057,327,095.42              | 0.00                  | 25,997,745.15          | 0.00                             | 3,031,329,350.27           | 25,997,745.15      | 0.00                                  |
| 1M-1  | 30711XUS1 | 08/22/2025  | 5.11449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-1H |           | 07/31/2025  | 0.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2A | 30711XUT9 | 08/22/2025  | 6.86449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-AH |           | 07/31/2025  | 0.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2B | 30711XUU6 | 08/22/2025  | 6.86449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-BH |           | 07/31/2025  | 0.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2C | 30711XUV4 | 08/22/2025  | 6.86449%                      | 843,483.17                    | 4,985.90              | 19,400.87              | 0.00                             | 824,082.30                 | 24,386.77          | 0.00                                  |
| 1M-CH |           | 07/31/2025  | 0.00000%                      | 118,252,359.98                | 0.00                  | 2,719,910.10           | 0.00                             | 115,532,449.88             | 2,719,910.10       | 0.00                                  |
| 1M-2  | 30711XUX0 | 08/22/2025  | 6.86449%                      | 843,483.17                    | 4,985.90              | 19,400.87              | 0.00                             | 824,082.30                 | 24,386.77          | 0.00                                  |
| 1M-2H |           | 07/31/2025  | 0.00000%                      | 118,252,251.49                | 0.00                  | 2,719,910.10           | 0.00                             | 115,532,341.39             | 2,719,910.10       | 0.00                                  |
| 1B-1  | 30711XUW2 | 08/22/2025  | 8.46449%                      | 27,201,000.00                 | 198,264.45            | 0.00                   | 0.00                             | 27,201,000.00              | 198,264.45         | 0.00                                  |
| 1B-1H |           | 07/31/2025  | 0.00000%                      | 75,940,594.00                 | 0.00                  | 0.00                   | 0.00                             | 75,940,594.00              | 0.00               | 0.00                                  |
| 1B-2H |           | 07/31/2025  | 0.00000%                      | 99,904,717.47                 | 0.00                  | 0.00                   | 0.00                             | 99,904,717.47              | 0.00               | 3,236,876.53                          |
| 1A-I1 | 30711XUY8 | 08/22/2025  | 1.80000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I2 | 30711XVA9 | 08/22/2025  | 1.40000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I3 | 30711XVC5 | 08/22/2025  | 1.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I4 | 30711XVE1 | 08/22/2025  | 0.60000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1B-I1 | 30711XVG6 | 08/22/2025  | 1.80000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1B-I2 | 30711XVJ0 | 08/22/2025  | 1.40000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1B-I3 | 30711XVL5 | 08/22/2025  | 1.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1B-I4 | 30711XVN1 | 08/22/2025  | 0.60000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1C-I1 | 30711XVQ4 | 08/22/2025  | 1.80000%                      | 0.00                          | 1,307.40              | 0.00                   | 0.00                             | 0.00                       | 1,307.40           | 0.00                                  |
| 1C-I2 | 30711XVS0 | 08/22/2025  | 1.40000%                      | 0.00                          | 1,016.87              | 0.00                   | 0.00                             | 0.00                       | 1,016.87           | 0.00                                  |
| 1C-I3 | 30711XVU5 | 08/22/2025  | 1.00000%                      | 0.00                          | 726.33                | 0.00                   | 0.00                             | 0.00                       | 726.33             | 0.00                                  |
| 1C-I4 | 30711XVW1 | 08/22/2025  | 0.60000%                      | 0.00                          | 435.80                | 0.00                   | 0.00                             | 0.00                       | 435.80             | 0.00                                  |
| 1E-A1 | 30711XUZ5 | 08/22/2025  | 5.06449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A2 | 30711XVB7 | 08/22/2025  | 5.46449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A3 | 30711XVD3 | 08/22/2025  | 5.86449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A4 | 30711XVF8 | 08/22/2025  | 6.26449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-B1 | 30711XVH4 | 08/22/2025  | 5.06449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-B2 | 30711XVK7 | 08/22/2025  | 5.46449%                      | 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-Aug-2025  
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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 |
|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1E-B3 | 30711XVM3 | 08/22/2025  | 5.86449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-B4 | 30711XVP6 | 08/22/2025  | 6.26449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-C1 | 30711XVR2 | 08/22/2025  | 5.06449%                      | 843,483.17                    | 3,678.50              | 19,400.87              | 0.00                             | 824,082.30                 | 23,079.37          | 0.00                                  |
| 1E-C2 | 30711XVT8 | 08/22/2025  | 5.46449%                      | 843,483.17                    | 3,969.04              | 19,400.87              | 0.00                             | 824,082.30                 | 23,369.91          | 0.00                                  |
| 1E-C3 | 30711XVV3 | 08/22/2025  | 5.86449%                      | 843,483.17                    | 4,259.57              | 19,400.87              | 0.00                             | 824,082.30                 | 23,660.44          | 0.00                                  |
| 1E-C4 | 30711XVX9 | 08/22/2025  | 6.26449%                      | 843,483.17                    | 4,550.10              | 19,400.87              | 0.00                             | 824,082.30                 | 23,950.97          | 0.00                                  |
| 1E-D1 | 30711XVY7 | 08/22/2025  | 5.06449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-D2 | 30711XVZ4 | 08/22/2025  | 5.46449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-D3 | 30711XWA8 | 08/22/2025  | 5.86449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-D4 | 30711XWB6 | 08/22/2025  | 6.26449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-D5 | 30711XWC4 | 08/22/2025  | 6.86449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-F1 | 30711XWD2 | 08/22/2025  | 5.06449%                      | 843,483.17                    | 3,678.50              | 19,400.87              | 0.00                             | 824,082.30                 | 23,079.37          | 0.00                                  |
| 1E-F2 | 30711XWE0 | 08/22/2025  | 5.46449%                      | 843,483.17                    | 3,969.04              | 19,400.87              | 0.00                             | 824,082.30                 | 23,369.91          | 0.00                                  |
| 1E-F3 | 30711XWF7 | 08/22/2025  | 5.86449%                      | 843,483.17                    | 4,259.57              | 19,400.87              | 0.00                             | 824,082.30                 | 23,660.44          | 0.00                                  |
| 1E-F4 | 30711XWG5 | 08/22/2025  | 6.26449%                      | 843,483.17                    | 4,550.10              | 19,400.87              | 0.00                             | 824,082.30                 | 23,950.97          | 0.00                                  |
| 1E-F5 | 30711XWH3 | 08/22/2025  | 6.86449%                      | 843,483.17                    | 4,985.90              | 19,400.87              | 0.00                             | 824,082.30                 | 24,386.77          | 0.00                                  |
| 1X-1  | 30711XWJ9 | 08/22/2025  | 1.80000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1X-2  | 30711XWK6 | 08/22/2025  | 1.40000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1X-3  | 30711XWL4 | 08/22/2025  | 1.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1X-4  | 30711XWM2 | 08/22/2025  | 0.60000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1Y-1  | 30711XWN0 | 08/22/2025  | 1.80000%                      | 0.00                          | 1,307.40              | 0.00                   | 0.00                             | 0.00                       | 1,307.40           | 0.00                                  |
| 1Y-2  | 30711XWP5 | 08/22/2025  | 1.40000%                      | 0.00                          | 1,016.87              | 0.00                   | 0.00                             | 0.00                       | 1,016.87           | 0.00                                  |
| 1Y-3  | 30711XWQ3 | 08/22/2025  | 1.00000%                      | 0.00                          | 726.33                | 0.00                   | 0.00                             | 0.00                       | 726.33             | 0.00                                  |
| 1Y-4  | 30711XWR1 | 08/22/2025  | 0.60000%                      | 0.00                          | 435.80                | 0.00                   | 0.00                             | 0.00                       | 435.80             | 0.00                                  |
| 2A-H  |           | 07/31/2025  | 0.00000%                      | 1,540,909,353.38              | 0.00                  | 14,158,504.43          | 0.00                             | 1,526,750,848.95           | 14,158,504.43      | 0.00                                  |
| 2M-1  | 30711XWS9 | 08/22/2025  | 5.11449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-1H |           | 07/31/2025  | 0.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2A | 30711XWT7 | 08/22/2025  | 6.96449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-AH |           | 07/31/2025  | 0.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2B | 30711XWU4 | 08/22/2025  | 6.96449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-BH |           | 07/31/2025  | 0.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2C | 30711XWV2 | 08/22/2025  | 6.96449%                      | 3,714,652.60                  | 22,277.51             | 83,747.49              | 0.00                             | 3,630,905.12               | 106,025.00         | 0.00                                  |

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## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:30 AM

## Certificateholder Distribution Summary

| Class | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 2M-CH |           | 07/31/2025  | 0.00000%                      | 84,425,964.74                 | 0.00                  | 1,903,398.02           | 0.00                             | 82,522,566.72              | 1,903,398.02       | 0.00                                  |
| 2M-2  | 30711XWX8 | 08/22/2025  | 6.96449%                      | 3,714,652.60                  | 22,277.51             | 83,747.49              | 0.00                             | 3,630,905.12               | 106,025.00         | 0.00                                  |
| 2M-2H |           | 07/31/2025  | 0.00000%                      | 84,425,964.74                 | 0.00                  | 1,903,398.02           | 0.00                             | 82,522,566.72              | 1,903,398.02       | 0.00                                  |
| 2B-1  | 30711XWW0 | 08/22/2025  | 8.91449%                      | 2,000,000.00                  | 15,352.73             | 0.00                   | 0.00                             | 2,000,000.00               | 15,352.73          | 0.00                                  |
| 2B-1H |           | 07/31/2025  | 0.00000%                      | 64,666,436.00                 | 0.00                  | 0.00                   | 0.00                             | 64,666,436.00              | 0.00               | 0.00                                  |
| 2B-2H |           | 07/31/2025  | 0.00000%                      | 63,761,248.85                 | 0.00                  | 0.00                   | 526,167.37                       | 63,235,081.48              | 0.00               | 3,431,355.52                          |
| 2A-I1 | 30711XWY6 | 08/22/2025  | 1.80000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I2 | 30711XXA7 | 08/22/2025  | 1.40000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I3 | 30711XXC3 | 08/22/2025  | 1.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I4 | 30711XXE9 | 08/22/2025  | 0.60000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I1 | 30711XXG4 | 08/22/2025  | 1.80000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I2 | 30711XXH2 | 08/22/2025  | 1.40000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I3 | 30711XXK5 | 08/22/2025  | 1.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I4 | 30711XXM1 | 08/22/2025  | 0.60000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2C-I1 | 30711XXP4 | 08/22/2025  | 1.80000%                      | 0.00                          | 5,757.71              | 0.00                   | 0.00                             | 0.00                       | 5,757.71           | 0.00                                  |
| 2C-I2 | 30711XXR0 | 08/22/2025  | 1.40000%                      | 0.00                          | 4,478.22              | 0.00                   | 0.00                             | 0.00                       | 4,478.22           | 0.00                                  |
| 2C-I3 | 30711XXT6 | 08/22/2025  | 1.00000%                      | 0.00                          | 3,198.73              | 0.00                   | 0.00                             | 0.00                       | 3,198.73           | 0.00                                  |
| 2C-I4 | 30711XXV1 | 08/22/2025  | 0.60000%                      | 0.00                          | 1,919.24              | 0.00                   | 0.00                             | 0.00                       | 1,919.24           | 0.00                                  |
| 2E-A1 | 30711XWZ3 | 08/22/2025  | 5.16449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A2 | 30711XXB5 | 08/22/2025  | 5.56449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A3 | 30711XXD1 | 08/22/2025  | 5.96449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A4 | 30711XXF6 | 08/22/2025  | 6.36449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B1 | 30711XYR9 | 08/22/2025  | 5.16449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B2 | 30711XXJ8 | 08/22/2025  | 5.56449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B3 | 30711XXL3 | 08/22/2025  | 5.96449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B4 | 30711XXN9 | 08/22/2025  | 6.36449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-C1 | 30711XXQ2 | 08/22/2025  | 5.16449%                      | 3,714,652.60                  | 16,519.80             | 83,747.49              | 0.00                             | 3,630,905.12               | 100,267.29         | 0.00                                  |
| 2E-C2 | 30711XXS8 | 08/22/2025  | 5.56449%                      | 3,714,652.60                  | 17,799.29             | 83,747.49              | 0.00                             | 3,630,905.12               | 101,546.78         | 0.00                                  |
| 2E-C3 | 30711XXU3 | 08/22/2025  | 5.96449%                      | 3,714,652.60                  | 19,078.78             | 83,747.49              | 0.00                             | 3,630,905.12               | 102,826.27         | 0.00                                  |
| 2E-C4 | 30711XXW9 | 08/22/2025  | 6.36449%                      | 3,714,652.60                  | 20,358.28             | 83,747.49              | 0.00                             | 3,630,905.12               | 104,105.77         | 0.00                                  |
| 2E-D1 | 30711XXX7 | 08/22/2025  | 5.16449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-D2 | 30711XXY5 | 08/22/2025  | 5.56449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |

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|--------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 2E-D3  | 30711XXZ2 | 08/22/2025  | 5.96449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-D4  | 30711XYA6 | 08/22/2025  | 6.36449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-D5  | 30711XYB4 | 08/22/2025  | 6.96449%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-F1  | 30711XYC2 | 08/22/2025  | 5.16449%                      | 3,714,652.60                  | 16,519.80             | 83,747.49              | 0.00                             | 3,630,905.12               | 100,267.29         | 0.00                                  |
| 2E-F2  | 30711XYD0 | 08/22/2025  | 5.56449%                      | 3,714,652.60                  | 17,799.29             | 83,747.49              | 0.00                             | 3,630,905.12               | 101,546.78         | 0.00                                  |
| 2E-F3  | 30711XYE8 | 08/22/2025  | 5.96449%                      | 3,714,652.60                  | 19,078.78             | 83,747.49              | 0.00                             | 3,630,905.12               | 102,826.27         | 0.00                                  |
| 2E-F4  | 30711XYF5 | 08/22/2025  | 6.36449%                      | 3,714,652.60                  | 20,358.28             | 83,747.49              | 0.00                             | 3,630,905.12               | 104,105.77         | 0.00                                  |
| 2E-F5  | 30711XYG3 | 08/22/2025  | 6.96449%                      | 3,714,652.60                  | 22,277.51             | 83,747.49              | 0.00                             | 3,630,905.12               | 106,025.00         | 0.00                                  |
| 2X-1   | 30711XYH1 | 08/22/2025  | 1.80000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2X-2   | 30711XYJ7 | 08/22/2025  | 1.40000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2X-3   | 30711XYK4 | 08/22/2025  | 1.00000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2X-4   | 30711XYL2 | 08/22/2025  | 0.60000%                      | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2Y-1   | 30711XYM0 | 08/22/2025  | 1.80000%                      | 0.00                          | 5,757.71              | 0.00                   | 0.00                             | 0.00                       | 5,757.71           | 0.00                                  |
| 2Y-2   | 30711XYN8 | 08/22/2025  | 1.40000%                      | 0.00                          | 4,478.22              | 0.00                   | 0.00                             | 0.00                       | 4,478.22           | 0.00                                  |
| 2Y-3   | 30711XYP3 | 08/22/2025  | 1.00000%                      | 0.00                          | 3,198.73              | 0.00                   | 0.00                             | 0.00                       | 3,198.73           | 0.00                                  |
| 2Y-4   | 30711XYQ1 | 08/22/2025  | 0.60000%                      | 0.00                          | 1,919.24              | 0.00                   | 0.00                             | 0.00                       | 1,919.24           | 0.00                                  |
| Totals |           |             |                               | 5,387,206,479.54              | 513,514.73            | 50,537,497.78          | 526,167.37                       | 5,336,142,814.50           | 51,051,012.51      | 6,668,232.05                          |

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.

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-Aug-2025  
 05-Aug-2025 8:28:30 AM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 19,803,186,080.00    | 3,057,327,095.42              | 7,449,416.87                     | 18,548,328.27                      | 0.00      | 0.00                     | 25,997,745.15             | 3,031,329,350.27           | 0.15307281                    | 25,997,745.15                |
| 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         | 843,483.17                    | 5,559.14                         | 13,841.73                          | 0.00      | 0.00                     | 19,400.87                 | 824,082.30                 | 0.81748133                    | 19,400.87                    |
| 1M-CH | 141,327,325.20       | 118,252,359.98                | 779,365.44                       | 1,940,544.65                       | 0.00      | 0.00                     | 2,719,910.10              | 115,532,449.88             | 0.81748133                    | 2,719,910.10                 |
| 1M-2  | 2,995,000.00         | 843,483.17                    | 5,559.14                         | 13,841.73                          | 0.00      | 0.00                     | 19,400.87                 | 824,082.30                 | 0.27515269                    | 19,400.87                    |
| 1M-2H | 419,885,536.00       | 118,252,251.49                | 779,365.44                       | 1,940,544.65                       | 0.00      | 0.00                     | 2,719,910.10              | 115,532,341.39             | 0.27515199                    | 2,719,910.10                 |
| 1B-1  | 27,201,000.00        | 27,201,000.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 27,201,000.00              | 1.00000000                    | 0.00                         |
| 1B-1H | 75,940,594.00        | 75,940,594.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 75,940,594.00              | 1.00000000                    | 0.00                         |
| 1B-2H | 103,141,594.00       | 99,904,717.47                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 99,904,717.47              | 0.96861716                    | 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                         |
| 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         | 843,483.17                    | 5,559.14                         | 13,841.73                          | 0.00      | 0.00                     | 19,400.87                 | 824,082.30                 | 0.81748133                    | 19,400.87                    |
| 1E-C2 | 1,008,074.77         | 843,483.17                    | 5,559.14                         | 13,841.73                          | 0.00      | 0.00                     | 19,400.87                 | 824,082.30                 | 0.81748133                    | 19,400.87                    |
| 1E-C3 | 1,008,074.77         | 843,483.17                    | 5,559.14                         | 13,841.73                          | 0.00      | 0.00                     | 19,400.87                 | 824,082.30                 | 0.81748133                    | 19,400.87                    |
| 1E-C4 | 1,008,074.77         | 843,483.17                    | 5,559.14                         | 13,841.73                          | 0.00      | 0.00                     | 19,400.87                 | 824,082.30                 | 0.81748133                    | 19,400.87                    |

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-Aug-2025  
05-Aug-2025 8:28:30 AM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 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         | 843,483.17                    | 5,559.14                         | 13,841.73                          | 0.00      | 0.00                     | 19,400.87                 | 824,082.30                 | 0.41172466                    | 19,400.87                    |
| 1E-F2 | 2,001,537.40         | 843,483.17                    | 5,559.14                         | 13,841.73                          | 0.00      | 0.00                     | 19,400.87                 | 824,082.30                 | 0.41172466                    | 19,400.87                    |
| 1E-F3 | 2,001,537.40         | 843,483.17                    | 5,559.14                         | 13,841.73                          | 0.00      | 0.00                     | 19,400.87                 | 824,082.30                 | 0.41172466                    | 19,400.87                    |
| 1E-F4 | 2,001,537.40         | 843,483.17                    | 5,559.14                         | 13,841.73                          | 0.00      | 0.00                     | 19,400.87                 | 824,082.30                 | 0.41172466                    | 19,400.87                    |
| 1E-F5 | 2,001,537.40         | 843,483.17                    | 5,559.14                         | 13,841.73                          | 0.00      | 0.00                     | 19,400.87                 | 824,082.30                 | 0.41172466                    | 19,400.87                    |
| 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                         |
| 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    | 1,540,909,353.38              | 3,527,208.62                     | 10,631,295.81                      | 0.00      | 0.00                     | 14,158,504.43             | 1,526,750,848.95           | 0.11958925                    | 14,158,504.43                |
| 2M-1  | 107,666,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-1H | 5,666,942.00         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-2A | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-AH | 102,170,887.67       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-2B | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-BH | 102,170,887.67       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-2C | 4,495,410.33         | 3,714,652.60                  | 21,085.47                        | 62,662.01                          | 0.00      | 0.00                     | 83,747.49                 | 3,630,905.12               | 0.80769159                    | 83,747.49                    |
| 2M-CH | 102,170,887.67       | 84,425,964.74                 | 479,226.89                       | 1,424,171.13                       | 0.00      | 0.00                     | 1,903,398.02              | 82,522,566.72              | 0.80769159                    | 1,903,398.02                 |
| 2M-2  | 13,486,231.00        | 3,714,652.60                  | 21,085.47                        | 62,662.01                          | 0.00      | 0.00                     | 83,747.49                 | 3,630,905.12               | 0.26923053                    | 83,747.49                    |
| 2M-2H | 306,512,663.00       | 84,425,964.74                 | 479,226.89                       | 1,424,171.13                       | 0.00      | 0.00                     | 1,903,398.02              | 82,522,566.72              | 0.26923053                    | 1,903,398.02                 |
| 2B-1  | 2,000,000.00         | 2,000,000.00                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 2,000,000.00               | 1.00000000                    | 0.00                         |
| 2B-1H | 64,666,436.00        | 64,666,436.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 64,666,436.00              | 1.00000000                    | 0.00                         |
| 2B-2H | 66,666,437.00        | 63,761,248.85                 | 0.00                             | 0.00                               | 0.00      | 526,167.37               | 526,167.37                | 63,235,081.48              | 0.94852949                    | 0.00                         |
| 2A-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:30 AM

## Principal Distribution Statement

| Class  | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|--------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2B-I3  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I4  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I1  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I2  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I3  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I4  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A1  | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A2  | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A3  | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A4  | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-B1  | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-B2  | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-B3  | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-B4  | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-C1  | 4,495,410.33         | 3,714,652.60                  | 21,085.47                        | 62,662.01                          | 0.00      | 0.00                     | 83,747.49                 | 3,630,905.12               | 0.80769159                    | 83,747.49                    |
| 2E-C2  | 4,495,410.33         | 3,714,652.60                  | 21,085.47                        | 62,662.01                          | 0.00      | 0.00                     | 83,747.49                 | 3,630,905.12               | 0.80769159                    | 83,747.49                    |
| 2E-C3  | 4,495,410.33         | 3,714,652.60                  | 21,085.47                        | 62,662.01                          | 0.00      | 0.00                     | 83,747.49                 | 3,630,905.12               | 0.80769159                    | 83,747.49                    |
| 2E-C4  | 4,495,410.33         | 3,714,652.60                  | 21,085.47                        | 62,662.01                          | 0.00      | 0.00                     | 83,747.49                 | 3,630,905.12               | 0.80769159                    | 83,747.49                    |
| 2E-D1  | 8,990,820.67         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-D2  | 8,990,820.67         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-D3  | 8,990,820.67         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-D4  | 8,990,820.67         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-D5  | 8,990,820.67         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-F1  | 8,990,820.67         | 3,714,652.60                  | 21,085.47                        | 62,662.01                          | 0.00      | 0.00                     | 83,747.49                 | 3,630,905.12               | 0.40384579                    | 83,747.49                    |
| 2E-F2  | 8,990,820.67         | 3,714,652.60                  | 21,085.47                        | 62,662.01                          | 0.00      | 0.00                     | 83,747.49                 | 3,630,905.12               | 0.40384579                    | 83,747.49                    |
| 2E-F3  | 8,990,820.67         | 3,714,652.60                  | 21,085.47                        | 62,662.01                          | 0.00      | 0.00                     | 83,747.49                 | 3,630,905.12               | 0.40384579                    | 83,747.49                    |
| 2E-F4  | 8,990,820.67         | 3,714,652.60                  | 21,085.47                        | 62,662.01                          | 0.00      | 0.00                     | 83,747.49                 | 3,630,905.12               | 0.40384579                    | 83,747.49                    |
| 2E-F5  | 8,990,820.67         | 3,714,652.60                  | 21,085.47                        | 62,662.01                          | 0.00      | 0.00                     | 83,747.49                 | 3,630,905.12               | 0.40384579                    | 83,747.49                    |
| 2X-1   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-2   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-3   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-4   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-1   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-2   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-3   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-4   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| Totals | 34,880,261,016.83    | 5,387,206,479.54              | 13,786,900.86                    | 36,750,596.78                      | 0.00      | 526,167.37               | 51,063,665.15             | 5,336,142,814.50           | 0.15298460                    | 50,537,497.78                |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
05-Aug-2025 8:28:30 AM

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-Aug-2025  
 05-Aug-2025 8:28:30 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 19,803,186,080.00    | 154.38561669                  | 0.37617264                       | 0.93663354                         | 0.00000000 | 0.00000000               | 1.31280618                | 153.07281051               | 0.15307281                    | 1.31280618                   |
| 1M-1  | 186,170,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-1H | 9,799,029.00         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-2A | 993,462.61           | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-AH | 139,279,105.40       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-2B | 993,462.61           | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-BH | 139,279,105.40       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-2C | 1,008,074.77         | 836.72679276                  | 5.51461078                       | 13.73085648                        | 0.00000000 | 0.00000000               | 19.24546726               | 817.48132550               | 0.81748133                    | 19.24546726                  |
| 1M-CH | 141,327,325.20       | 836.72679585                  | 5.51461254                       | 13.73085245                        | 0.00000000 | 0.00000000               | 19.24546507               | 817.48133078               | 0.81748133                    | 19.24546507                  |
| 1M-2  | 2,995,000.00         | 281.63044073                  | 1.85614023                       | 4.62161269                         | 0.00000000 | 0.00000000               | 6.47775292                | 275.15268781               | 0.27515269                    | 6.47775292                   |
| 1M-2H | 419,885,536.00       | 281.62973323                  | 1.85613786                       | 4.62160395                         | 0.00000000 | 0.00000000               | 6.47774183                | 275.15199140               | 0.27515199                    | 6.47774183                   |
| 1B-1  | 27,201,000.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1B-1H | 75,940,594.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1B-2H | 103,141,594.00       | 968.61715624                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 968.61715624               | 0.96861716                    | 0.00000000                   |
| 1A-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1A-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1A-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1A-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1B-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1B-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1B-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1B-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1C-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1C-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1C-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1C-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-A1 | 993,462.61           | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-A2 | 993,462.61           | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-A3 | 993,462.61           | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-A4 | 993,462.61           | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-B1 | 993,462.61           | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-B2 | 993,462.61           | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-B3 | 993,462.61           | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-B4 | 993,462.61           | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-C1 | 1,008,074.77         | 836.72679276                  | 5.51461078                       | 13.73085648                        | 0.00000000 | 0.00000000               | 19.24546726               | 817.48132550               | 0.81748133                    | 19.24546726                  |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:30 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-C2 | 1,008,074.77         | 836.72679276                  | 5.51461078                       | 13.73085648                        | 0.00000000 | 0.00000000               | 19.24546726               | 817.48132550               | 0.81748133                    | 19.24546726                  |
| 1E-C3 | 1,008,074.77         | 836.72679276                  | 5.51461078                       | 13.73085648                        | 0.00000000 | 0.00000000               | 19.24546726               | 817.48132550               | 0.81748133                    | 19.24546726                  |
| 1E-C4 | 1,008,074.77         | 836.72679276                  | 5.51461078                       | 13.73085648                        | 0.00000000 | 0.00000000               | 19.24546726               | 817.48132550               | 0.81748133                    | 19.24546726                  |
| 1E-D1 | 1,986,925.24         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-D2 | 1,986,925.24         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-D3 | 1,986,925.24         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-D4 | 1,986,925.24         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-D5 | 1,986,925.24         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-F1 | 2,001,537.40         | 421.41764231                  | 2.77743499                       | 6.91554903                         | 0.00000000 | 0.00000000               | 9.69298403                | 411.72465828               | 0.41172466                    | 9.69298403                   |
| 1E-F2 | 2,001,537.40         | 421.41764231                  | 2.77743499                       | 6.91554903                         | 0.00000000 | 0.00000000               | 9.69298403                | 411.72465828               | 0.41172466                    | 9.69298403                   |
| 1E-F3 | 2,001,537.40         | 421.41764231                  | 2.77743499                       | 6.91554903                         | 0.00000000 | 0.00000000               | 9.69298403                | 411.72465828               | 0.41172466                    | 9.69298403                   |
| 1E-F4 | 2,001,537.40         | 421.41764231                  | 2.77743499                       | 6.91554903                         | 0.00000000 | 0.00000000               | 9.69298403                | 411.72465828               | 0.41172466                    | 9.69298403                   |
| 1E-F5 | 2,001,537.40         | 421.41764231                  | 2.77743499                       | 6.91554903                         | 0.00000000 | 0.00000000               | 9.69298403                | 411.72465828               | 0.41172466                    | 9.69298403                   |
| 1X-1  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1X-2  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1X-3  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1X-4  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1Y-1  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1Y-2  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1Y-3  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1Y-4  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2A-H  | 12,766,622,601.00    | 120.69827718                  | 0.27628361                       | 0.83274145                         | 0.00000000 | 0.00000000               | 1.10902506                | 119.58925212               | 0.11958925                    | 1.10902506                   |
| 2M-1  | 107,666,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-1H | 5,666,942.00         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-2A | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-AH | 102,170,887.67       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-2B | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-BH | 102,170,887.67       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-2C | 4,495,410.33         | 826.32114252                  | 4.69044391                       | 13.93910798                        | 0.00000000 | 0.00000000               | 18.62955411               | 807.69159064               | 0.80769159                    | 18.62955411                  |
| 2M-CH | 102,170,887.67       | 826.32114358                  | 4.69044462                       | 13.93910890                        | 0.00000000 | 0.00000000               | 18.62955352               | 807.69159006               | 0.80769159                    | 18.62955352                  |
| 2M-2  | 13,486,231.00        | 275.44038064                  | 1.56348130                       | 4.64636932                         | 0.00000000 | 0.00000000               | 6.20985137                | 269.23053001               | 0.26923053                    | 6.20985137                   |
| 2M-2H | 306,512,663.00       | 275.44038120                  | 1.56348154                       | 4.64636963                         | 0.00000000 | 0.00000000               | 6.20985117                | 269.23053003               | 0.26923053                    | 6.20985117                   |
| 2B-1  | 2,000,000.00         | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2B-1H | 64,666,436.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2B-2H | 66,666,437.00        | 956.42202762                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 7.89253774               | 7.89253774                | 948.52948988               | 0.94852949                    | 0.00000000                   |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
05-Aug-2025 8:28:30 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2A-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2A-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2A-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2A-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A1 | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A2 | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A3 | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A4 | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-B1 | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-B2 | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-B3 | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-B4 | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-C1 | 4,495,410.33         | 826.32114252                  | 4.69044391                       | 13.93910798                        | 0.00000000 | 0.00000000               | 18.62955411               | 807.69159064               | 0.80769159                    | 18.62955411                  |
| 2E-C2 | 4,495,410.33         | 826.32114252                  | 4.69044391                       | 13.93910798                        | 0.00000000 | 0.00000000               | 18.62955411               | 807.69159064               | 0.80769159                    | 18.62955411                  |
| 2E-C3 | 4,495,410.33         | 826.32114252                  | 4.69044391                       | 13.93910798                        | 0.00000000 | 0.00000000               | 18.62955411               | 807.69159064               | 0.80769159                    | 18.62955411                  |
| 2E-C4 | 4,495,410.33         | 826.32114252                  | 4.69044391                       | 13.93910798                        | 0.00000000 | 0.00000000               | 18.62955411               | 807.69159064               | 0.80769159                    | 18.62955411                  |
| 2E-D1 | 8,990,820.67         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-D2 | 8,990,820.67         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-D3 | 8,990,820.67         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-D4 | 8,990,820.67         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-D5 | 8,990,820.67         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-F1 | 8,990,820.67         | 413.16057080                  | 2.34522195                       | 6.96955398                         | 0.00000000 | 0.00000000               | 9.31477705                | 403.84579487               | 0.40384579                    | 9.31477705                   |
| 2E-F2 | 8,990,820.67         | 413.16057080                  | 2.34522195                       | 6.96955398                         | 0.00000000 | 0.00000000               | 9.31477705                | 403.84579487               | 0.40384579                    | 9.31477705                   |
| 2E-F3 | 8,990,820.67         | 413.16057080                  | 2.34522195                       | 6.96955398                         | 0.00000000 | 0.00000000               | 9.31477705                | 403.84579487               | 0.40384579                    | 9.31477705                   |
| 2E-F4 | 8,990,820.67         | 413.16057080                  | 2.34522195                       | 6.96955398                         | 0.00000000 | 0.00000000               | 9.31477705                | 403.84579487               | 0.40384579                    | 9.31477705                   |
| 2E-F5 | 8,990,820.67         | 413.16057080                  | 2.34522195                       | 6.96955398                         | 0.00000000 | 0.00000000               | 9.31477705                | 403.84579487               | 0.40384579                    | 9.31477705                   |
| 2X-1  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |

Contact:  
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Columbia, MD 21045  
www.ctslink.com  
Telephone: 1-866-846-4526

Distribution Date: 25-Aug-2025  
05-Aug-2025 8:28:30 AM

Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C07



Principal Distribution Factors Statement

| Class | Original<br>Face<br>Amount | Beginning<br>Certificate<br>Balance | Scheduled<br>Principal<br>Distribution | Unscheduled<br>Principal<br>Distribution | Accretion  | Realized<br>Loss/Write<br>Down | Total<br>Principal<br>Reduction | Ending Certificate<br>Balance | Ending Certificate<br>Percentage | Total<br>Principal<br>Distribution |
|-------|----------------------------|-------------------------------------|----------------------------------------|------------------------------------------|------------|--------------------------------|---------------------------------|-------------------------------|----------------------------------|------------------------------------|
| 2X-2  | 0.00                       | 0.00000000                          | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000                     | 0.00000000                      | 0.00000000                    | 0.00000000                       | 0.00000000                         |
| 2X-3  | 0.00                       | 0.00000000                          | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000                     | 0.00000000                      | 0.00000000                    | 0.00000000                       | 0.00000000                         |
| 2X-4  | 0.00                       | 0.00000000                          | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000                     | 0.00000000                      | 0.00000000                    | 0.00000000                       | 0.00000000                         |
| 2Y-1  | 0.00                       | 0.00000000                          | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000                     | 0.00000000                      | 0.00000000                    | 0.00000000                       | 0.00000000                         |
| 2Y-2  | 0.00                       | 0.00000000                          | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000                     | 0.00000000                      | 0.00000000                    | 0.00000000                       | 0.00000000                         |
| 2Y-3  | 0.00                       | 0.00000000                          | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000                     | 0.00000000                      | 0.00000000                    | 0.00000000                       | 0.00000000                         |
| 2Y-4  | 0.00                       | 0.00000000                          | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000                     | 0.00000000                      | 0.00000000                    | 0.00000000                       | 0.00000000                         |

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
05-Aug-2025 8:28:30 AM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | N/A                 | N/A          | 0.00000 %                | 3,057,327,095.42                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 3,031,329,350.27                    |
| 1M-1  | N/A                 | N/A          | 5.11449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1M-1H | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1M-2A | N/A                 | N/A          | 6.86449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1M-AH | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1M-2B | N/A                 | N/A          | 6.86449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1M-BH | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1M-2C | 07/25/25 - 08/24/25 | 31           | 6.86449 %                | 843,483.17                             | 4,985.90                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,985.90                    | 0.00                                   | 824,082.30                          |
| 1M-CH | N/A                 | N/A          | 0.00000 %                | 118,252,359.98                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 115,532,449.88                      |
| 1M-2  | 07/25/25 - 08/24/25 | 31           | 6.86449 %                | 843,483.17                             | 4,985.90                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,985.90                    | 0.00                                   | 824,082.30                          |
| 1M-2H | N/A                 | N/A          | 0.00000 %                | 118,252,251.49                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 115,532,341.39                      |
| 1B-1  | 07/25/25 - 08/24/25 | 31           | 8.46449 %                | 27,201,000.00                          | 198,264.45               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 198,264.45                  | 0.00                                   | 27,201,000.00                       |
| 1B-1H | N/A                 | N/A          | 0.00000 %                | 75,940,594.00                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 75,940,594.00                       |
| 1B-2H | N/A                 | N/A          | 0.00000 %                | 99,904,717.47                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 99,904,717.47                       |
| 1A-I1 | N/A                 | N/A          | 1.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1A-I2 | N/A                 | N/A          | 1.40000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1A-I3 | N/A                 | N/A          | 1.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1A-I4 | N/A                 | N/A          | 0.60000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1B-I1 | N/A                 | N/A          | 1.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1B-I2 | N/A                 | N/A          | 1.40000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1B-I3 | N/A                 | N/A          | 1.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1B-I4 | N/A                 | N/A          | 0.60000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1C-I1 | 07/25/25 - 08/24/25 | 31           | 1.80000 %                | 843,483.17                             | 1,307.40                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,307.40                    | 0.00                                   | 824,082.30                          |
| 1C-I2 | 07/25/25 - 08/24/25 | 31           | 1.40000 %                | 843,483.17                             | 1,016.87                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,016.87                    | 0.00                                   | 824,082.30                          |
| 1C-I3 | 07/25/25 - 08/24/25 | 31           | 1.00000 %                | 843,483.17                             | 726.33                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 726.33                      | 0.00                                   | 824,082.30                          |
| 1C-I4 | 07/25/25 - 08/24/25 | 31           | 0.60000 %                | 843,483.17                             | 435.80                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 435.80                      | 0.00                                   | 824,082.30                          |
| 1E-A1 | N/A                 | N/A          | 5.06449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A2 | N/A                 | N/A          | 5.46449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A3 | N/A                 | N/A          | 5.86449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A4 | N/A                 | N/A          | 6.26449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-B1 | N/A                 | N/A          | 5.06449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-B2 | N/A                 | N/A          | 5.46449 %                | 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-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-B3 | N/A                 | N/A          | 5.86449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-B4 | N/A                 | N/A          | 6.26449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-C1 | 07/25/25 - 08/24/25 | 31           | 5.06449 %                | 843,483.17                             | 3,678.50                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,678.50                    | 0.00                                   | 824,082.30                          |
| 1E-C2 | 07/25/25 - 08/24/25 | 31           | 5.46449 %                | 843,483.17                             | 3,969.04                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,969.04                    | 0.00                                   | 824,082.30                          |
| 1E-C3 | 07/25/25 - 08/24/25 | 31           | 5.86449 %                | 843,483.17                             | 4,259.57                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,259.57                    | 0.00                                   | 824,082.30                          |
| 1E-C4 | 07/25/25 - 08/24/25 | 31           | 6.26449 %                | 843,483.17                             | 4,550.10                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,550.10                    | 0.00                                   | 824,082.30                          |
| 1E-D1 | N/A                 | N/A          | 5.06449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-D2 | N/A                 | N/A          | 5.46449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-D3 | N/A                 | N/A          | 5.86449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-D4 | N/A                 | N/A          | 6.26449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-D5 | N/A                 | N/A          | 6.86449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-F1 | 07/25/25 - 08/24/25 | 31           | 5.06449 %                | 843,483.17                             | 3,678.50                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,678.50                    | 0.00                                   | 824,082.30                          |
| 1E-F2 | 07/25/25 - 08/24/25 | 31           | 5.46449 %                | 843,483.17                             | 3,969.04                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,969.04                    | 0.00                                   | 824,082.30                          |
| 1E-F3 | 07/25/25 - 08/24/25 | 31           | 5.86449 %                | 843,483.17                             | 4,259.57                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,259.57                    | 0.00                                   | 824,082.30                          |
| 1E-F4 | 07/25/25 - 08/24/25 | 31           | 6.26449 %                | 843,483.17                             | 4,550.10                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,550.10                    | 0.00                                   | 824,082.30                          |
| 1E-F5 | 07/25/25 - 08/24/25 | 31           | 6.86449 %                | 843,483.17                             | 4,985.90                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,985.90                    | 0.00                                   | 824,082.30                          |
| 1X-1  | N/A                 | N/A          | 1.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1X-2  | N/A                 | N/A          | 1.40000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1X-3  | N/A                 | N/A          | 1.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1X-4  | N/A                 | N/A          | 0.60000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1Y-1  | 07/25/25 - 08/24/25 | 31           | 1.80000 %                | 843,483.18                             | 1,307.40                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,307.40                    | 0.00                                   | 824,082.31                          |
| 1Y-2  | 07/25/25 - 08/24/25 | 31           | 1.40000 %                | 843,483.18                             | 1,016.87                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,016.87                    | 0.00                                   | 824,082.31                          |
| 1Y-3  | 07/25/25 - 08/24/25 | 31           | 1.00000 %                | 843,483.18                             | 726.33                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 726.33                      | 0.00                                   | 824,082.31                          |
| 1Y-4  | 07/25/25 - 08/24/25 | 31           | 0.60000 %                | 843,483.18                             | 435.80                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 435.80                      | 0.00                                   | 824,082.31                          |
| 2A-H  | N/A                 | N/A          | 0.00000 %                | 1,540,909,353.38                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 1,526,750,848.95                    |
| 2M-1  | N/A                 | N/A          | 5.11449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-1H | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-2A | N/A                 | N/A          | 6.96449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-AH | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-2B | N/A                 | N/A          | 6.96449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-BH | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-2C | 07/25/25 - 08/24/25 | 31           | 6.96449 %                | 3,714,652.60                           | 22,277.51                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 22,277.51                   | 0.00                                   | 3,630,905.12                        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2M-CH | N/A                 | N/A          | 0.00000 %                | 84,425,964.74                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 82,522,566.72                       |
| 2M-2  | 07/25/25 - 08/24/25 | 31           | 6.96449 %                | 3,714,652.60                           | 22,277.51                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 22,277.51                   | 0.00                                   | 3,630,905.12                        |
| 2M-2H | N/A                 | N/A          | 0.00000 %                | 84,425,964.74                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 82,522,566.72                       |
| 2B-1  | 07/25/25 - 08/24/25 | 31           | 8.91449 %                | 2,000,000.00                           | 15,352.73                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 15,352.73                   | 0.00                                   | 2,000,000.00                        |
| 2B-1H | N/A                 | N/A          | 0.00000 %                | 64,666,436.00                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 64,666,436.00                       |
| 2B-2H | N/A                 | N/A          | 0.00000 %                | 63,761,248.85                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 63,235,081.48                       |
| 2A-I1 | N/A                 | N/A          | 1.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I2 | N/A                 | N/A          | 1.40000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I3 | N/A                 | N/A          | 1.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I4 | N/A                 | N/A          | 0.60000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2B-I1 | N/A                 | N/A          | 1.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2B-I2 | N/A                 | N/A          | 1.40000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2B-I3 | N/A                 | N/A          | 1.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2B-I4 | N/A                 | N/A          | 0.60000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2C-I1 | 07/25/25 - 08/24/25 | 31           | 1.80000 %                | 3,714,652.60                           | 5,757.71                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 5,757.71                    | 0.00                                   | 3,630,905.12                        |
| 2C-I2 | 07/25/25 - 08/24/25 | 31           | 1.40000 %                | 3,714,652.60                           | 4,478.22                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,478.22                    | 0.00                                   | 3,630,905.12                        |
| 2C-I3 | 07/25/25 - 08/24/25 | 31           | 1.00000 %                | 3,714,652.60                           | 3,198.73                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,198.73                    | 0.00                                   | 3,630,905.12                        |
| 2C-I4 | 07/25/25 - 08/24/25 | 31           | 0.60000 %                | 3,714,652.60                           | 1,919.24                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,919.24                    | 0.00                                   | 3,630,905.12                        |
| 2E-A1 | N/A                 | N/A          | 5.16449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A2 | N/A                 | N/A          | 5.56449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A3 | N/A                 | N/A          | 5.96449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A4 | N/A                 | N/A          | 6.36449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B1 | N/A                 | N/A          | 5.16449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B2 | N/A                 | N/A          | 5.56449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B3 | N/A                 | N/A          | 5.96449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B4 | N/A                 | N/A          | 6.36449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-C1 | 07/25/25 - 08/24/25 | 31           | 5.16449 %                | 3,714,652.60                           | 16,519.80                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 16,519.80                   | 0.00                                   | 3,630,905.12                        |
| 2E-C2 | 07/25/25 - 08/24/25 | 31           | 5.56449 %                | 3,714,652.60                           | 17,799.29                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 17,799.29                   | 0.00                                   | 3,630,905.12                        |
| 2E-C3 | 07/25/25 - 08/24/25 | 31           | 5.96449 %                | 3,714,652.60                           | 19,078.78                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 19,078.78                   | 0.00                                   | 3,630,905.12                        |
| 2E-C4 | 07/25/25 - 08/24/25 | 31           | 6.36449 %                | 3,714,652.60                           | 20,358.28                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 20,358.28                   | 0.00                                   | 3,630,905.12                        |
| 2E-D1 | N/A                 | N/A          | 5.16449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-D2 | N/A                 | N/A          | 5.56449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |

Contact:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Interest Distribution Statement

| Class         | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|---------------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-D3         | N/A                 | N/A          | 5.96449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-D4         | N/A                 | N/A          | 6.36449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-D5         | N/A                 | N/A          | 6.96449 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-F1         | 07/25/25 - 08/24/25 | 31           | 5.16449 %                | 3,714,652.60                           | 16,519.80                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 16,519.80                   | 0.00                                   | 3,630,905.12                        |
| 2E-F2         | 07/25/25 - 08/24/25 | 31           | 5.56449 %                | 3,714,652.60                           | 17,799.29                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 17,799.29                   | 0.00                                   | 3,630,905.12                        |
| 2E-F3         | 07/25/25 - 08/24/25 | 31           | 5.96449 %                | 3,714,652.60                           | 19,078.78                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 19,078.78                   | 0.00                                   | 3,630,905.12                        |
| 2E-F4         | 07/25/25 - 08/24/25 | 31           | 6.36449 %                | 3,714,652.60                           | 20,358.28                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 20,358.28                   | 0.00                                   | 3,630,905.12                        |
| 2E-F5         | 07/25/25 - 08/24/25 | 31           | 6.96449 %                | 3,714,652.60                           | 22,277.51                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 22,277.51                   | 0.00                                   | 3,630,905.12                        |
| 2X-1          | N/A                 | N/A          | 1.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2X-2          | N/A                 | N/A          | 1.40000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2X-3          | N/A                 | N/A          | 1.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2X-4          | N/A                 | N/A          | 0.60000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2Y-1          | 07/25/25 - 08/24/25 | 31           | 1.80000 %                | 3,714,652.61                           | 5,757.71                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 5,757.71                    | 0.00                                   | 3,630,905.12                        |
| 2Y-2          | 07/25/25 - 08/24/25 | 31           | 1.40000 %                | 3,714,652.61                           | 4,478.22                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,478.22                    | 0.00                                   | 3,630,905.12                        |
| 2Y-3          | 07/25/25 - 08/24/25 | 31           | 1.00000 %                | 3,714,652.61                           | 3,198.73                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,198.73                    | 0.00                                   | 3,630,905.12                        |
| 2Y-4          | 07/25/25 - 08/24/25 | 31           | 0.60000 %                | 3,714,652.61                           | 1,919.24                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,919.24                    | 0.00                                   | 3,630,905.12                        |
| <b>Totals</b> |                     |              |                          |                                        | 513,514.73               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 513,514.73                  | 0.00                                   |                                     |

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
05-Aug-2025 8:28:31 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | 19,803,186,080.00    | 0.00000 %                | 154.38561669                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 153.07281051                        |
| 1M-1  | 186,170,000.00       | 5.11449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-1H | 9,799,029.00         | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-2A | 993,462.61           | 6.86449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-AH | 139,279,105.40       | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-2B | 993,462.61           | 6.86449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-BH | 139,279,105.40       | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-2C | 1,008,074.77         | 6.86449 %                | 836.72679276                           | 4.94596249               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.94596249                  | 0.00000000                             | 817.48132550                        |
| 1M-CH | 141,327,325.20       | 0.00000 %                | 836.72679585                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 817.48133078                        |
| 1M-2  | 2,995,000.00         | 6.86449 %                | 281.63044073                           | 1.66474124               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.66474124                  | 0.00000000                             | 275.15268781                        |
| 1M-2H | 419,885,536.00       | 0.00000 %                | 281.62973323                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 275.15199140                        |
| 1B-1  | 27,201,000.00        | 8.46449 %                | 1000.00000000                          | 7.28886622               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 7.28886622                  | 0.00000000                             | 1000.00000000                       |
| 1B-1H | 75,940,594.00        | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 1B-2H | 103,141,594.00       | 0.00000 %                | 968.61715624                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 968.61715624                        |
| 1A-I1 | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1A-I2 | 0.00                 | 1.40000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1A-I3 | 0.00                 | 1.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1A-I4 | 0.00                 | 0.60000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1B-I1 | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1B-I2 | 0.00                 | 1.40000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1B-I3 | 0.00                 | 1.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1B-I4 | 0.00                 | 0.60000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1C-I1 | 0.00                 | 1.80000 %                | 836.72679276                           | 1.29692761               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.29692761                  | 0.00000000                             | 817.48132550                        |
| 1C-I2 | 0.00                 | 1.40000 %                | 836.72679276                           | 1.00872478               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.00872478                  | 0.00000000                             | 817.48132550                        |
| 1C-I3 | 0.00                 | 1.00000 %                | 836.72679276                           | 0.72051203               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.72051203                  | 0.00000000                             | 817.48132550                        |
| 1C-I4 | 0.00                 | 0.60000 %                | 836.72679276                           | 0.43230920               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.43230920                  | 0.00000000                             | 817.48132550                        |
| 1E-A1 | 993,462.61           | 5.06449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-A2 | 993,462.61           | 5.46449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-A3 | 993,462.61           | 5.86449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
05-Aug-2025 8:28:31 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-A4 | 993,462.61           | 6.26449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-B1 | 993,462.61           | 5.06449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-B2 | 993,462.61           | 5.46449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-B3 | 993,462.61           | 5.86449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-B4 | 993,462.61           | 6.26449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-C1 | 1,008,074.77         | 5.06449 %                | 836.72679276                           | 3.64903488               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.64903488                  | 0.00000000                             | 817.48132550                        |
| 1E-C2 | 1,008,074.77         | 5.46449 %                | 836.72679276                           | 3.93724763               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.93724763                  | 0.00000000                             | 817.48132550                        |
| 1E-C3 | 1,008,074.77         | 5.86449 %                | 836.72679276                           | 4.22545046               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.22545046                  | 0.00000000                             | 817.48132550                        |
| 1E-C4 | 1,008,074.77         | 6.26449 %                | 836.72679276                           | 4.51365328               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.51365328                  | 0.00000000                             | 817.48132550                        |
| 1E-D1 | 1,986,925.24         | 5.06449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-D2 | 1,986,925.24         | 5.46449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-D3 | 1,986,925.24         | 5.86449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-D4 | 1,986,925.24         | 6.26449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-D5 | 1,986,925.24         | 6.86449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-F1 | 2,001,537.40         | 5.06449 %                | 421.41764231                           | 1.83783726               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.83783726                  | 0.00000000                             | 411.72465828                        |
| 1E-F2 | 2,001,537.40         | 5.46449 %                | 421.41764231                           | 1.98299568               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.98299568                  | 0.00000000                             | 411.72465828                        |
| 1E-F3 | 2,001,537.40         | 5.86449 %                | 421.41764231                           | 2.12814910               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.12814910                  | 0.00000000                             | 411.72465828                        |
| 1E-F4 | 2,001,537.40         | 6.26449 %                | 421.41764231                           | 2.27330252               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.27330252                  | 0.00000000                             | 411.72465828                        |
| 1E-F5 | 2,001,537.40         | 6.86449 %                | 421.41764231                           | 2.49103515               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.49103515                  | 0.00000000                             | 411.72465828                        |
| 1X-1  | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1X-2  | 0.00                 | 1.40000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1X-3  | 0.00                 | 1.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1X-4  | 0.00                 | 0.60000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1Y-1  | 0.00                 | 1.80000 %                | 421.41764731                           | 0.65319789               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.65319789                  | 0.00000000                             | 411.72466328                        |
| 1Y-2  | 0.00                 | 1.40000 %                | 421.41764731                           | 0.50804447               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.50804447                  | 0.00000000                             | 411.72466328                        |
| 1Y-3  | 0.00                 | 1.00000 %                | 421.41764731                           | 0.36288605               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.36288605                  | 0.00000000                             | 411.72466328                        |
| 1Y-4  | 0.00                 | 0.60000 %                | 421.41764731                           | 0.21773263               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.21773263                  | 0.00000000                             | 411.72466328                        |
| 2A-H  | 12,766,622,601.00    | 0.00000 %                | 120.69827718                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 119.58925212                        |
| 2M-1  | 107,666,000.00       | 5.11449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2M-1H | 5,666,942.00         | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2A | 4,495,410.33         | 6.96449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-AH | 102,170,887.67       | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2B | 4,495,410.33         | 6.96449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-BH | 102,170,887.67       | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2C | 4,495,410.33         | 6.96449 %                | 826.32114252                           | 4.95561214               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.95561214                  | 0.00000000                             | 807.69159064                        |
| 2M-CH | 102,170,887.67       | 0.00000 %                | 826.32114358                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 807.69159006                        |
| 2M-2  | 13,486,231.00        | 6.96449 %                | 275.44038064                           | 1.65187071               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.65187071                  | 0.00000000                             | 269.23053001                        |
| 2M-2H | 306,512,663.00       | 0.00000 %                | 275.44038120                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 269.23053003                        |
| 2B-1  | 2,000,000.00         | 8.91449 %                | 1000.00000000                          | 7.67636500               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 7.67636500                  | 0.00000000                             | 1000.00000000                       |
| 2B-1H | 64,666,436.00        | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 2B-2H | 66,666,437.00        | 0.00000 %                | 956.42202762                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 948.52948988                        |
| 2A-I1 | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I2 | 0.00                 | 1.40000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I3 | 0.00                 | 1.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I4 | 0.00                 | 0.60000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2B-I1 | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2B-I2 | 0.00                 | 1.40000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2B-I3 | 0.00                 | 1.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2B-I4 | 0.00                 | 0.60000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2C-I1 | 0.00                 | 1.80000 %                | 826.32114252                           | 1.28079743               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.28079743                  | 0.00000000                             | 807.69159064                        |
| 2C-I2 | 0.00                 | 1.40000 %                | 826.32114252                           | 0.99617603               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.99617603                  | 0.00000000                             | 807.69159064                        |
| 2C-I3 | 0.00                 | 1.00000 %                | 826.32114252                           | 0.71155462               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.71155462                  | 0.00000000                             | 807.69159064                        |
| 2C-I4 | 0.00                 | 0.60000 %                | 826.32114252                           | 0.42693322               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.42693322                  | 0.00000000                             | 807.69159064                        |
| 2E-A1 | 4,495,410.33         | 5.16449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A2 | 4,495,410.33         | 5.56449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A3 | 4,495,410.33         | 5.96449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A4 | 4,495,410.33         | 6.36449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B1 | 4,495,410.33         | 5.16449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2025  
05-Aug-2025 8:28:31 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-B2 | 4,495,410.33         | 5.56449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B3 | 4,495,410.33         | 5.96449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B4 | 4,495,410.33         | 6.36449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-C1 | 4,495,410.33         | 5.16449 %                | 826.32114252                           | 3.67481471               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.67481471                  | 0.00000000                             | 807.69159064                        |
| 2E-C2 | 4,495,410.33         | 5.56449 %                | 826.32114252                           | 3.95943611               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.95943611                  | 0.00000000                             | 807.69159064                        |
| 2E-C3 | 4,495,410.33         | 5.96449 %                | 826.32114252                           | 4.24405752               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.24405752                  | 0.00000000                             | 807.69159064                        |
| 2E-C4 | 4,495,410.33         | 6.36449 %                | 826.32114252                           | 4.52868114               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.52868114                  | 0.00000000                             | 807.69159064                        |
| 2E-D1 | 8,990,820.67         | 5.16449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-D2 | 8,990,820.67         | 5.56449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-D3 | 8,990,820.67         | 5.96449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-D4 | 8,990,820.67         | 6.36449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-D5 | 8,990,820.67         | 6.96449 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-F1 | 8,990,820.67         | 5.16449 %                | 413.16057080                           | 1.83740735               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.83740735                  | 0.00000000                             | 403.84579487                        |
| 2E-F2 | 8,990,820.67         | 5.56449 %                | 413.16057080                           | 1.97971805               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.97971805                  | 0.00000000                             | 403.84579487                        |
| 2E-F3 | 8,990,820.67         | 5.96449 %                | 413.16057080                           | 2.12202876               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.12202876                  | 0.00000000                             | 403.84579487                        |
| 2E-F4 | 8,990,820.67         | 6.36449 %                | 413.16057080                           | 2.26434057               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.26434057                  | 0.00000000                             | 403.84579487                        |
| 2E-F5 | 8,990,820.67         | 6.96449 %                | 413.16057080                           | 2.47780607               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.47780607                  | 0.00000000                             | 403.84579487                        |
| 2X-1  | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2X-2  | 0.00                 | 1.40000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2X-3  | 0.00                 | 1.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2X-4  | 0.00                 | 0.60000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2Y-1  | 0.00                 | 1.80000 %                | 413.16057191                           | 0.64039871               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.64039871                  | 0.00000000                             | 403.84579487                        |
| 2Y-2  | 0.00                 | 1.40000 %                | 413.16057191                           | 0.49808801               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.49808801                  | 0.00000000                             | 403.84579487                        |
| 2Y-3  | 0.00                 | 1.00000 %                | 413.16057191                           | 0.35577731               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.35577731                  | 0.00000000                             | 403.84579487                        |
| 2Y-4  | 0.00                 | 0.60000 %                | 413.16057191                           | 0.21346661               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.21346661                  | 0.00000000                             | 403.84579487                        |

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

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Certificateholder Account Statement

### CERTIFICATE ACCOUNT

|                                                 |              |
|-------------------------------------------------|--------------|
| Beginning Balance                               | 0.00         |
| Deposits                                        |              |
| Payments of Interest and Principal              | 889,362.98   |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | (526,167.37) |
| Total Deposits                                  | 363,195.61   |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 344,028.95   |
| Total Withdrawals (Pool Distribution Amount)    | 363,195.61   |
| 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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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C07



Additional Reporting - Deal Level

| Informational Reporting |           |
|-------------------------|-----------|
| Adjusted SOFR           | 4.464490% |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



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## Additional Reporting - Group Level

| Cash Reporting                                              |                   |
|-------------------------------------------------------------|-------------------|
| <b>Group 1</b>                                              |                   |
| Total Principal Reduction Current                           | 28,737,056.11     |
| Total Principal Reduction Cumulative                        | 17,277,586,639.74 |
| Scheduled Principal Current                                 | 8,234,341.46      |
| Scheduled Principal Cumulative                              | 1,489,677,815.71  |
| Unscheduled Principal Current                               | 20,502,714.65     |
| Unscheduled Principal Cumulative                            | 15,784,671,946.76 |
| Senior Reduction Amount                                     | 25,997,745.15     |
| Subordinate Reduction Amount                                | 2,739,310.96      |
| Calculated Tranche Write-Down Amount                        | 0.00              |
| Calculated Tranche Write-Up Amount                          | 0.00              |
| Modification Loss Amount                                    | 65,281.84         |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00              |
| Recovery Principal on Previously Liquidated Loan Cumulative | 45,935.14         |
| <b>Group 2</b>                                              |                   |
| Total Principal Reduction Current                           | 16,671,817.31     |
| Total Principal Reduction Cumulative                        | 11,590,481,473.40 |
| Scheduled Principal Current                                 | 4,027,520.98      |
| Scheduled Principal Cumulative                              | 873,337,268.87    |
| Unscheduled Principal Current                               | 12,118,128.96     |
| Unscheduled Principal Cumulative                            | 10,713,713,347.29 |
| Senior Reduction Amount                                     | 14,158,504.43     |
| Subordinate Reduction Amount                                | 1,987,145.51      |
| Calculated Tranche Write-Down Amount                        | 526,167.37        |
| Calculated Tranche Write-Up Amount                          | 0.00              |
| Modification Loss Amount                                    | 67,436.27         |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00              |
| Recovery Principal on Previously Liquidated Loan Cumulative | 91,974.33         |
| Informational Reporting                                     |                   |
| <b>Group 1</b>                                              |                   |
| At Issuance Loan Count                                      | 88483             |
| Period Beginning Loan Count                                 | 20760             |
| Period Reference Pool Removal Loan Count                    | 130               |
| Period Ending Loan Count                                    | 20630             |
| UPB at Origination                                          | 20,922,895,000.00 |
| UPB at Issuance                                             | 20,628,318,833.65 |

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## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
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## Additional Reporting - Group Level

| Informational Reporting                  |                   |
|------------------------------------------|-------------------|
| <b><u>Group 1</u></b>                    |                   |
| UPB Actual Current                       | 3,350,732,193.91  |
| Period PIF Loan Count Current            | 130               |
| PIF Loan Count Cumulative                | 67640             |
| Period PIF Loan UPB Current              | 18,672,885.70     |
| PIF Loan UPB Cumulative                  | 15,244,073,062.49 |
| Period Partial Prepayment Amount         | 1,902,012.19      |
| 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           | 16,683,692.06     |
| Total Active Modified Loan Count         | 463               |
| Total Active Modified Loan UPB           | 117,376,263.15    |
| <b><u>Group 2</u></b>                    |                   |
| At Issuance Loan Count                   | 56296             |
| Period Beginning Loan Count              | 11077             |
| Period Reference Pool Removal Loan Count | 68                |
| Period Ending Loan Count                 | 11009             |
| UPB at Origination                       | 13,475,810,000.00 |
| UPB at Issuance                          | 13,333,287,311.68 |
| UPB Actual Current                       | 1,742,805,838.28  |
| Period PIF Loan Count Current            | 66                |
| PIF Loan Count Cumulative                | 45045             |
| Period PIF Loan UPB Current              | 11,094,995.61     |
| PIF Loan UPB Cumulative                  | 10,488,871,647.69 |
| Period Partial Prepayment Amount         | 919,962.38        |
| 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              | 675,270.31        |
| Credit Event Amount Cumulative           | 29,914,113.19     |
| Total Active Modified Loan Count         | 440               |
| Total Active Modified Loan UPB           | 103,763,456.99    |

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Connecticut Avenue Securities  
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Additional Reporting - Group Level

| Structural Reporting                  |            |
|---------------------------------------|------------|
| <u>Group 1</u>                        |            |
| Senior Percentage                     | 90.467670% |
| Subordinate Percentage                | 9.532330%  |
| Minimum Credit Enhancement Test Pass? | YES        |
| Delinquency Test Pass?                | YES        |
| Overcollateralization                 | 0.00       |
| <u>Group 2</u>                        |            |
| Senior Percentage                     | 87.577660% |
| Subordinate Percentage                | 12.422340% |
| Minimum Credit Enhancement Test Pass? | YES        |
| Delinquency Test Pass?                | YES        |
| Overcollateralization                 | 0.00       |

# Connecticut Avenue Securities

## Credit-Linked Notes

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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 %     | 9.530000 %       | 9.530000 %    |
| 1M-1  | 0.00                         | 0.00                       | 3.050000 %     | 9.530000 %       | 9.530000 %    |
| 1M-1H | 0.00                         | 0.00                       | 3.050000 %     | 9.530000 %       | 9.530000 %    |
| 1M-2A | 0.00                         | 0.00                       | 2.370000 %     | 9.530000 %       | 9.530000 %    |
| 1M-2B | 0.00                         | 0.00                       | 1.690000 %     | 9.530000 %       | 9.530000 %    |
| 1M-2C | 0.00                         | 0.00                       | 1.000000 %     | 6.010000 %       | 6.060000 %    |
| 1M-2  | 0.00                         | 0.00                       | 1.000000 %     | 6.010000 %       | 6.060000 %    |
| 1M-2H | 0.00                         | 0.00                       | 1.000000 %     | 6.010000 %       | 6.060000 %    |
| 1B-1  | 0.00                         | 0.00                       | 0.500000 %     | 2.960000 %       | 2.980000 %    |
| 1B-1H | 0.00                         | 0.00                       | 0.500000 %     | 2.960000 %       | 2.980000 %    |
| 1B-2H | 0.00                         | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |
| 2A-H  | 0.00                         | 0.00                       | 4.250000 %     | 12.420000 %      | 12.400000 %   |
| 2M-1  | 0.00                         | 0.00                       | 3.400000 %     | 12.420000 %      | 12.400000 %   |
| 2M-1H | 0.00                         | 0.00                       | 3.400000 %     | 12.420000 %      | 12.400000 %   |
| 2M-2A | 0.00                         | 0.00                       | 2.600000 %     | 12.420000 %      | 12.400000 %   |
| 2M-2B | 0.00                         | 0.00                       | 1.800000 %     | 12.420000 %      | 12.400000 %   |
| 2M-2C | 0.00                         | 0.00                       | 1.000000 %     | 7.410000 %       | 7.450000 %    |
| 2M-2  | 0.00                         | 0.00                       | 1.000000 %     | 7.410000 %       | 7.450000 %    |
| 2M-2H | 0.00                         | 0.00                       | 1.000000 %     | 7.410000 %       | 7.450000 %    |
| 2B-1  | 0.00                         | 0.00                       | 0.500000 %     | 3.620000 %       | 3.630000 %    |
| 2B-1H | 0.00                         | 0.00                       | 0.500000 %     | 3.620000 %       | 3.630000 %    |
| 2B-2H | 526,167.37                   | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

Origination Rep and Warranty Settlement Loan Count  
Origination Rep and Warranty Settlement Amount  
Origination Rep and Warranty Settlement UPB

| Original | Current |
|----------|---------|
| 0        | 0       |
| 0.00     | 0.00    |
| 0.00     | 0.00    |

Group 2

Origination Rep and Warranty Settlement Loan Count  
Origination Rep and Warranty Settlement Amount  
Origination Rep and Warranty Settlement UPB

| Original | Current |
|----------|---------|
| 0        | 0       |
| 0.00     | 0.00    |
| 0.00     | 0.00    |

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Delinquency Status

| DELINQUENCY |              |                |            |            |
|-------------|--------------|----------------|------------|------------|
| No. of Days | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days     | 470          | 86,827,511.78  | 1.485508 % | 1.704660 % |
| 60 Days     | 146          | 28,195,703.51  | 0.461456 % | 0.553558 % |
| 90 Days     | 50           | 10,102,394.24  | 0.158033 % | 0.198337 % |
| 120 Days    | 42           | 9,440,608.62   | 0.132748 % | 0.185345 % |
| 150 Days    | 22           | 4,340,753.76   | 0.069534 % | 0.085221 % |
| 180+ Days   | 150          | 32,304,372.28  | 0.474098 % | 0.634223 % |
| Totals      | 880          | 171,211,344.19 | 2.781377 % | 3.361344 % |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2025  
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## Delinquency Status By Group

| Delinquency Group 1 |              |               |            |            |
|---------------------|--------------|---------------|------------|------------|
| No. of Days         | No. of Loans | UPB           | % of Loans | UPB %      |
| 30 Days             | 226          | 42,028,185.15 | 1.095492 % | 1.254299 % |
| 60 Days             | 75           | 14,648,492.02 | 0.363548 % | 0.437173 % |
| 90 Days             | 29           | 5,902,290.83  | 0.140572 % | 0.176149 % |
| 120 Days            | 22           | 5,722,995.51  | 0.106641 % | 0.170798 % |
| 150 Days            | 11           | 2,158,886.24  | 0.053320 % | 0.064430 % |
| 180+ Days           | 67           | 14,435,604.01 | 0.324770 % | 0.430819 % |
| Totals              | 430          | 84,896,453.76 | 2.084343 % | 2.533669 % |
| Delinquency Group 2 |              |               |            |            |
| No. of Days         | No. of Loans | UPB           | % of Loans | UPB %      |
| 30 Days             | 244          | 44,799,326.63 | 2.216368 % | 2.570529 % |
| 60 Days             | 71           | 13,547,211.49 | 0.644927 % | 0.777322 % |
| 90 Days             | 21           | 4,200,103.41  | 0.190753 % | 0.240997 % |
| 120 Days            | 20           | 3,717,613.11  | 0.181670 % | 0.213312 % |
| 150 Days            | 11           | 2,181,867.52  | 0.099918 % | 0.125193 % |
| 180+ Days           | 83           | 17,868,768.27 | 0.753929 % | 1.025287 % |
| Totals              | 450          | 86,314,890.43 | 4.087565 % | 4.952640 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



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## Modification Loss Summary

| Group   | Count of loans | Current UPB   | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|----------------|---------------|------------------------|-----------------|
| Group 1 | 201            | 56,297,115.04 | 65,281.84              | 0.115959        |
| Group 2 | 231            | 60,155,344.77 | 67,436.27              | 0.112104        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044805274  | 293,590.89  | 353.75                 | 0.120491        |
| Group 1 | 0044805914  | 439,078.20  | 686.06                 | 0.156250        |
| Group 1 | 0044806054  | 146,958.14  | 214.31                 | 0.145831        |
| Group 1 | 0044806072  | 152,329.04  | 190.41                 | 0.124999        |
| Group 1 | 0044806448  | 282,660.10  | 412.21                 | 0.145832        |
| Group 1 | 0044806456  | 80,718.14   | 0.11                   | 0.000136        |
| Group 1 | 0044806745  | 189,111.84  | 118.19                 | 0.062497        |
| Group 1 | 0044806911  | 279,505.88  | 58.23                  | 0.020833        |
| Group 1 | 0044806948  | 402,849.37  | 293.74                 | 0.072916        |
| Group 1 | 0044806960  | 164,642.92  | 85.75                  | 0.052082        |
| Group 1 | 0044807099  | 78,757.83   | 8.20                   | 0.010412        |
| Group 1 | 0044807219  | 180,834.67  | 76.83                  | 0.042486        |
| Group 1 | 0044807768  | 271,705.94  | 339.63                 | 0.124999        |
| Group 1 | 0044808483  | 959,773.23  | 1,099.74               | 0.114583        |
| Group 1 | 0044809953  | 129,152.79  | 140.14                 | 0.108507        |
| Group 1 | 0044811411  | 476,895.84  | 365.17                 | 0.076572        |
| Group 1 | 0044812987  | 199,574.50  | 0.24                   | 0.000120        |
| Group 1 | 0044813124  | 387,004.27  | 685.32                 | 0.177083        |
| Group 1 | 0044813191  | 541,087.13  | 845.45                 | 0.156250        |
| Group 1 | 0044813307  | 289,175.38  | 256.72                 | 0.088777        |
| Group 1 | 0044813559  | 66,776.71   | 97.38                  | 0.145829        |
| Group 1 | 0044813561  | 177,706.88  | 50.31                  | 0.028311        |
| Group 1 | 0044813829  | 613,318.27  | 720.47                 | 0.117471        |
| Group 1 | 0044814163  | 335,993.81  | 352.33                 | 0.104862        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044814207  | 204,525.56  | 213.05                 | 0.104168        |
| Group 1 | 0044814635  | 155,184.94  | 7.58                   | 0.004884        |
| Group 1 | 0044814850  | 213,522.41  | 155.69                 | 0.072915        |
| Group 1 | 0044815368  | 157,853.80  | 143.09                 | 0.090647        |
| Group 1 | 0044815627  | 179,228.67  | 149.36                 | 0.083335        |
| Group 1 | 0044815760  | 343,927.36  | 322.43                 | 0.093749        |
| Group 1 | 0044816052  | 282,654.12  | 294.43                 | 0.104166        |
| Group 1 | 0044816392  | 227,919.25  | 308.64                 | 0.135416        |
| Group 1 | 0044816534  | 378,369.70  | 157.65                 | 0.041666        |
| Group 1 | 0044817798  | 359,843.95  | 7.72                   | 0.002145        |
| Group 1 | 0044817836  | 359,874.82  | 466.78                 | 0.129706        |
| Group 1 | 0044818208  | 177,384.13  | 314.12                 | 0.177085        |
| Group 1 | 0044818277  | 238,655.82  | 397.76                 | 0.166667        |
| Group 1 | 0044818389  | 381,207.44  | 277.96                 | 0.072916        |
| Group 1 | 0044818961  | 402,842.54  | 377.66                 | 0.093749        |
| Group 1 | 0044819320  | 493,053.50  | 442.75                 | 0.089798        |
| Group 1 | 0044819609  | 322,712.22  | 437.01                 | 0.135418        |
| Group 1 | 0044819660  | 503,735.91  | 419.78                 | 0.083333        |
| Group 1 | 0044819897  | 354,509.99  | 258.50                 | 0.072918        |
| Group 1 | 0044821226  | 154,007.51  | 164.60                 | 0.106878        |
| Group 1 | 0044822297  | 161,037.45  | 171.59                 | 0.106553        |
| Group 1 | 0044822355  | 638,138.24  | 453.41                 | 0.071052        |
| Group 1 | 0044822792  | 448,493.36  | 747.49                 | 0.166667        |
| Group 1 | 0044822833  | 295,937.82  | 493.23                 | 0.166667        |
| Group 1 | 0044824451  | 322,516.20  | 357.52                 | 0.110853        |
| Group 1 | 0044824735  | 233,487.00  | 170.25                 | 0.072916        |
| Group 1 | 0044824753  | 303,766.01  | 221.50                 | 0.072918        |
| Group 1 | 0044825421  | 297,089.20  | 309.47                 | 0.104167        |
| Group 1 | 0044825659  | 439,673.01  | 455.77                 | 0.103661        |
| Group 1 | 0044826309  | 385,538.54  | 401.60                 | 0.104166        |
| Group 1 | 0044826428  | 269,376.92  | 196.42                 | 0.072916        |
| Group 1 | 0044826791  | 143,714.64  | 269.46                 | 0.187497        |
| Group 1 | 0044827108  | 326,928.70  | 442.72                 | 0.135418        |
| Group 1 | 0044827115  | 276,469.89  | 330.06                 | 0.119384        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044827171  | 200,055.77  | 166.71                 | 0.083332        |
| Group 1 | 0044827499  | 628,945.02  | 851.70                 | 0.135417        |
| Group 1 | 0044827806  | 150,298.11  | 109.59                 | 0.072915        |
| Group 1 | 0044828502  | 165,143.57  | 258.04                 | 0.156252        |
| Group 1 | 0044828810  | 235,508.24  | 318.92                 | 0.135418        |
| Group 1 | 0044828911  | 307,627.75  | 480.67                 | 0.156251        |
| Group 1 | 0044828949  | 233,640.42  | 340.73                 | 0.145835        |
| Group 1 | 0044829512  | 194,099.71  | 222.41                 | 0.114585        |
| Group 1 | 0044829515  | 235,508.96  | 131.15                 | 0.055688        |
| Group 1 | 0044830027  | 324,266.75  | 118.71                 | 0.036609        |
| Group 1 | 0044830603  | 302,560.05  | 441.23                 | 0.145832        |
| Group 1 | 0044830936  | 313,880.31  | 228.87                 | 0.072916        |
| Group 1 | 0044831214  | 127,668.36  | 53.20                  | 0.041670        |
| Group 1 | 0044831220  | 95,217.40   | 25.57                  | 0.026854        |
| Group 1 | 0044831372  | 470,666.65  | 477.48                 | 0.101448        |
| Group 1 | 0044831561  | 291,824.54  | 364.78                 | 0.125000        |
| Group 1 | 0044832141  | 307,135.69  | 191.96                 | 0.062500        |
| Group 1 | 0044832889  | 159,440.04  | 353.50                 | 0.221713        |
| Group 1 | 0044833032  | 214,409.96  | 177.51                 | 0.082790        |
| Group 1 | 0044834072  | 322,695.08  | 464.57                 | 0.143966        |
| Group 1 | 0044834537  | 395,498.17  | 576.77                 | 0.145834        |
| Group 1 | 0044835751  | 111,025.08  | 150.35                 | 0.135420        |
| Group 1 | 0044836184  | 62,940.56   | 118.01                 | 0.187494        |
| Group 1 | 0044836266  | 109,518.40  | 133.10                 | 0.121532        |
| Group 1 | 0044837128  | 218,216.05  | 295.50                 | 0.135416        |
| Group 1 | 0044837217  | 152,725.45  | 206.82                 | 0.135419        |
| Group 1 | 0044837378  | 208,476.10  | 367.44                 | 0.176250        |
| Group 1 | 0044838036  | 300,442.91  | 438.15                 | 0.145835        |
| Group 1 | 0044838535  | 310,210.43  | 338.52                 | 0.109126        |
| Group 1 | 0044838642  | 341,817.60  | 534.09                 | 0.156250        |
| Group 1 | 0044839657  | 341,386.55  | 401.92                 | 0.117732        |
| Group 1 | 0044839660  | 229,631.37  | 454.48                 | 0.197917        |
| Group 1 | 0044839829  | 70,376.30   | 117.94                 | 0.167585        |
| Group 1 | 0044839996  | 388,410.18  | 566.43                 | 0.145833        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044840174  | 397,534.04  | 662.56                 | 0.166667        |
| Group 1 | 0044840298  | 160,744.28  | 167.44                 | 0.104165        |
| Group 1 | 0044840478  | 126,755.69  | 298.60                 | 0.235571        |
| Group 1 | 0044840589  | 129,635.23  | 147.42                 | 0.113719        |
| Group 1 | 0044841548  | 266,103.16  | 311.21                 | 0.116951        |
| Group 1 | 0044841572  | 487,301.31  | 1,065.97               | 0.218750        |
| Group 1 | 0044842579  | 295,224.77  | 302.17                 | 0.102353        |
| Group 1 | 0044842682  | 438,226.42  | 547.78                 | 0.124999        |
| Group 1 | 0044845082  | 74,715.47   | 93.39                  | 0.124994        |
| Group 1 | 0044845787  | 386,480.89  | 810.77                 | 0.209783        |
| Group 1 | 0044847282  | 454,559.22  | 615.55                 | 0.135417        |
| Group 1 | 0044848866  | 176,274.71  | 202.45                 | 0.114849        |
| Group 1 | 0044849263  | 293,678.42  | 293.96                 | 0.100096        |
| Group 1 | 0044849348  | 93,567.18   | 97.47                  | 0.104171        |
| Group 1 | 0044849480  | 387,404.33  | 403.55                 | 0.104168        |
| Group 1 | 0044849965  | 376,996.48  | 117.81                 | 0.031250        |
| Group 1 | 0044850019  | 505,975.41  | 738.55                 | 0.145966        |
| Group 1 | 0044850962  | 213,749.22  | 178.12                 | 0.083331        |
| Group 1 | 0044851111  | 360,413.86  | 220.59                 | 0.061205        |
| Group 1 | 0044851303  | 111,301.24  | 173.91                 | 0.156252        |
| Group 1 | 0044851394  | 92,341.03   | 143.51                 | 0.155413        |
| Group 1 | 0044851511  | 232,364.03  | 172.45                 | 0.074215        |
| Group 1 | 0044851529  | 371,266.49  | 696.12                 | 0.187499        |
| Group 1 | 0044851626  | 104,485.54  | 184.16                 | 0.176254        |
| Group 1 | 0044851808  | 150,005.37  | 224.00                 | 0.149328        |
| Group 1 | 0044851940  | 108,733.42  | 121.51                 | 0.111750        |
| Group 1 | 0044852769  | 266,314.52  | 332.89                 | 0.124999        |
| Group 1 | 0044853603  | 306,472.26  | 342.40                 | 0.111723        |
| Group 1 | 0044853799  | 198,316.23  | 289.21                 | 0.145833        |
| Group 1 | 0044853950  | 265,685.39  | 387.46                 | 0.145834        |
| Group 1 | 0044853969  | 292,923.46  | 516.28                 | 0.176251        |
| Group 1 | 0044854061  | 370,698.82  | 617.83                 | 0.166666        |
| Group 1 | 0044855303  | 133,817.24  | 41.82                  | 0.031252        |
| Group 1 | 0044855371  | 215,922.17  | 89.97                  | 0.041668        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044855740  | 245,620.50  | 383.78                 | 0.156249        |
| Group 1 | 0044856091  | 211,479.69  | 308.41                 | 0.145834        |
| Group 1 | 0044856316  | 278,812.00  | 214.92                 | 0.077084        |
| Group 1 | 0044856536  | 111,345.65  | 124.87                 | 0.112146        |
| Group 1 | 0044856837  | 110,235.78  | 11.48                  | 0.010414        |
| Group 1 | 0044857022  | 167,215.51  | 259.88                 | 0.155416        |
| Group 1 | 0044857163  | 350,609.97  | 337.18                 | 0.096170        |
| Group 1 | 0044857956  | 249,035.13  | 285.35                 | 0.114582        |
| Group 1 | 0044858421  | 213,021.64  | 244.09                 | 0.114585        |
| Group 1 | 0044858907  | 158,197.94  | 214.23                 | 0.135419        |
| Group 1 | 0044860526  | 431,781.17  | 429.44                 | 0.099458        |
| Group 1 | 0044860921  | 365,607.07  | 304.67                 | 0.083333        |
| Group 1 | 0044861358  | 276,502.88  | 489.64                 | 0.177083        |
| Group 1 | 0044861394  | 323,863.72  | 267.78                 | 0.082683        |
| Group 1 | 0044861837  | 229,807.53  | 215.44                 | 0.093748        |
| Group 1 | 0044862118  | 605,966.44  | 820.58                 | 0.135417        |
| Group 1 | 0044862482  | 48,983.17   | 56.65                  | 0.115652        |
| Group 1 | 0044863585  | 334,914.95  | 320.33                 | 0.095645        |
| Group 1 | 0044864005  | 198,968.46  | 210.71                 | 0.105901        |
| Group 1 | 0044866952  | 379,498.75  | 158.12                 | 0.041665        |
| Group 1 | 0044867102  | 207,363.01  | 215.24                 | 0.103799        |
| Group 1 | 0044867497  | 265,063.20  | 276.11                 | 0.104168        |
| Group 1 | 0044867842  | 131,897.19  | 30.23                  | 0.022919        |
| Group 1 | 0044869452  | 98,668.95   | 164.45                 | 0.166668        |
| Group 1 | 0044869954  | 415,302.15  | 107.45                 | 0.025873        |
| Group 1 | 0044870081  | 390,533.74  | 81.36                  | 0.020833        |
| Group 1 | 0044870673  | 547,026.96  | 534.79                 | 0.097763        |
| Group 1 | 0044870970  | 389,215.14  | 410.76                 | 0.105535        |
| Group 1 | 0044872567  | 427,026.66  | 489.30                 | 0.114583        |
| Group 1 | 0044872600  | 427,768.10  | 579.27                 | 0.135417        |
| Group 1 | 0044874465  | 467,950.08  | 727.27                 | 0.155416        |
| Group 1 | 0044874522  | 175,276.17  | 182.58                 | 0.104167        |
| Group 1 | 0044874812  | 413,215.77  | 518.03                 | 0.125365        |
| Group 1 | 0044874903  | 147,953.61  | 277.41                 | 0.187498        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044875036  | 78,822.78   | 106.74                 | 0.135418        |
| Group 1 | 0044875467  | 513,084.72  | 694.80                 | 0.135416        |
| Group 1 | 0044875996  | 559,012.37  | 582.30                 | 0.104166        |
| Group 1 | 0044877109  | 249,660.78  | 442.11                 | 0.177084        |
| Group 1 | 0044877322  | 521,564.88  | 760.62                 | 0.145834        |
| Group 1 | 0044877340  | 167,416.86  | 145.54                 | 0.086933        |
| Group 1 | 0044878110  | 363,393.05  | 454.24                 | 0.125000        |
| Group 1 | 0044878458  | 186,275.79  | 313.56                 | 0.168331        |
| Group 1 | 0044879698  | 97,594.85   | 10.17                  | 0.010421        |
| Group 1 | 0044881228  | 323,083.03  | 569.43                 | 0.176249        |
| Group 1 | 0044881278  | 195,101.98  | 304.85                 | 0.156252        |
| Group 1 | 0044881784  | 159,880.56  | 33.31                  | 0.020834        |
| Group 1 | 0044882773  | 868,805.62  | 1,448.01               | 0.166667        |
| Group 1 | 0044882811  | 264,917.46  | 295.91                 | 0.111699        |
| Group 1 | 0044883436  | 277,188.64  | 346.49                 | 0.125002        |
| Group 1 | 0044883504  | 135,305.14  | 98.66                  | 0.072917        |
| Group 1 | 0044884377  | 255,852.02  | 106.61                 | 0.041669        |
| Group 1 | 0044884394  | 330,801.57  | 516.88                 | 0.156251        |
| Group 1 | 0044885516  | 134,915.10  | 246.96                 | 0.183048        |
| Group 1 | 0044886172  | 187,066.22  | 311.78                 | 0.166668        |
| Group 1 | 0044886499  | 549,110.97  | 857.99                 | 0.156251        |
| Group 1 | 0044886532  | 248,770.34  | 268.07                 | 0.107758        |
| Group 1 | 0044887098  | 382,546.98  | 637.58                 | 0.166667        |
| Group 1 | 0044887309  | 399,043.04  | 623.50                 | 0.156249        |
| Group 1 | 0044888343  | 155,915.22  | 32.48                  | 0.020832        |
| Group 1 | 0044888520  | 112,365.68  | 58.52                  | 0.052080        |
| Group 1 | 0044889608  | 340,070.89  | 482.17                 | 0.141785        |
| Group 1 | 0044890342  | 143,198.15  | 134.25                 | 0.093751        |
| Group 1 | 0044890890  | 267,224.34  | 250.52                 | 0.093749        |
| Group 1 | 0044890987  | 170,088.62  | 265.76                 | 0.156248        |
| Group 1 | 0044891025  | 95,486.88   | 112.47                 | 0.117786        |
| Group 1 | 0044891053  | 227,502.39  | 189.59                 | 0.083335        |
| Group 1 | 0044891490  | 371,775.34  | 619.63                 | 0.166668        |
| Group 1 | 0044891943  | 89,591.08   | 139.99                 | 0.156254        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044893376  | 285,498.19  | 327.13                 | 0.114582        |
| Group 1 | 0044893553  | 262,855.61  | 246.43                 | 0.093751        |
| Group 1 | 0044893738  | 63,377.96   | 71.57                  | 0.112926        |
| Group 1 | 0044893739  | 62,960.97   | 98.38                  | 0.156256        |
| Group 1 | 0044896338  | 576,503.82  | 720.63                 | 0.125000        |
| Group 1 | 0044896416  | 308,190.04  | 385.24                 | 0.125001        |
| Group 1 | 0044896786  | 579,929.21  | 845.73                 | 0.145833        |
| Group 2 | 0044747820  | 282,095.05  | 178.22                 | 0.063177        |
| Group 2 | 0044748237  | 52,207.14   | 56.44                  | 0.108108        |
| Group 2 | 0044748498  | 449,912.24  | 182.21                 | 0.040499        |
| Group 2 | 0044748506  | 259,058.28  | 107.94                 | 0.041666        |
| Group 2 | 0044748576  | 240,261.02  | 325.35                 | 0.135415        |
| Group 2 | 0044748804  | 259,747.85  | 324.68                 | 0.124998        |
| Group 2 | 0044748806  | 292,271.19  | 304.45                 | 0.104167        |
| Group 2 | 0044749201  | 231,225.22  | 248.23                 | 0.107354        |
| Group 2 | 0044749674  | 482,538.32  | 862.86                 | 0.178817        |
| Group 2 | 0044749678  | 298,561.39  | 186.60                 | 0.062500        |
| Group 2 | 0044749715  | 253,956.18  | 251.53                 | 0.099045        |
| Group 2 | 0044749808  | 350,042.40  | 394.22                 | 0.112621        |
| Group 2 | 0044749952  | 396,289.27  | 876.32                 | 0.221131        |
| Group 2 | 0044750426  | 193,767.99  | 138.21                 | 0.071328        |
| Group 2 | 0044750693  | 248,076.96  | 258.41                 | 0.104165        |
| Group 2 | 0044750776  | 297,473.69  | 430.40                 | 0.144685        |
| Group 2 | 0044750799  | 192,855.82  | 361.60                 | 0.187498        |
| Group 2 | 0044751437  | 346,609.29  | 505.47                 | 0.145833        |
| Group 2 | 0044751696  | 147,729.98  | 246.22                 | 0.166669        |
| Group 2 | 0044751748  | 145,334.17  | 287.32                 | 0.197696        |
| Group 2 | 0044751958  | 393,178.24  | 245.74                 | 0.062501        |
| Group 2 | 0044752585  | 160,573.56  | 281.95                 | 0.175589        |
| Group 2 | 0044752670  | 201,585.73  | 275.34                 | 0.136587        |
| Group 2 | 0044753298  | 127,949.50  | 226.58                 | 0.177085        |
| Group 2 | 0044753433  | 320,116.99  | 433.49                 | 0.135416        |
| Group 2 | 0044753485  | 146,638.39  | 183.30                 | 0.125001        |
| Group 2 | 0044753494  | 194,839.56  | 339.17                 | 0.174077        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044753942  | 89,503.92   | 7.21                   | 0.008056        |
| Group 2 | 0044754347  | 294,853.43  | 215.00                 | 0.072918        |
| Group 2 | 0044755122  | 103,495.20  | 108.81                 | 0.105135        |
| Group 2 | 0044755313  | 231,516.42  | 265.28                 | 0.114584        |
| Group 2 | 0044755505  | 619,586.65  | 774.48                 | 0.124999        |
| Group 2 | 0044756174  | 182,510.81  | 16.66                  | 0.009128        |
| Group 2 | 0044756304  | 66,519.01   | 20.79                  | 0.031254        |
| Group 2 | 0044756498  | 250,616.53  | 522.12                 | 0.208334        |
| Group 2 | 0044756744  | 288,190.02  | 390.26                 | 0.135418        |
| Group 2 | 0044757058  | 296,464.64  | 618.10                 | 0.208490        |
| Group 2 | 0044757099  | 221,670.76  | 277.09                 | 0.125001        |
| Group 2 | 0044757100  | 361,953.76  | 377.04                 | 0.104168        |
| Group 2 | 0044757616  | 256,270.33  | 217.89                 | 0.085023        |
| Group 2 | 0044758110  | 214,737.90  | 89.47                  | 0.041665        |
| Group 2 | 0044758112  | 160,836.55  | 77.91                  | 0.048440        |
| Group 2 | 0044758371  | 101,907.86  | 151.33                 | 0.148497        |
| Group 2 | 0044758489  | 136,518.35  | 241.75                 | 0.177082        |
| Group 2 | 0044758496  | 140,131.43  | 194.33                 | 0.138677        |
| Group 2 | 0044758559  | 306,114.57  | 335.99                 | 0.109760        |
| Group 2 | 0044758625  | 192,441.97  | 360.83                 | 0.187501        |
| Group 2 | 0044758640  | 119,934.69  | 187.40                 | 0.156252        |
| Group 2 | 0044758660  | 171,076.84  | 71.28                  | 0.041665        |
| Group 2 | 0044758666  | 241,284.69  | 326.74                 | 0.135417        |
| Group 2 | 0044758724  | 189,399.29  | 105.07                 | 0.055475        |
| Group 2 | 0044758823  | 164,802.60  | 211.48                 | 0.128323        |
| Group 2 | 0044758955  | 564,175.80  | 763.99                 | 0.135417        |
| Group 2 | 0044759268  | 239,674.31  | 324.56                 | 0.135417        |
| Group 2 | 0044759277  | 349,396.68  | 545.93                 | 0.156249        |
| Group 2 | 0044759372  | 259,842.55  | 115.69                 | 0.044523        |
| Group 2 | 0044759749  | 342,746.65  | 829.94                 | 0.242144        |
| Group 2 | 0044759896  | 254,710.08  | 37.12                  | 0.014573        |
| Group 2 | 0044760451  | 115,850.21  | 96.54                  | 0.083332        |
| Group 2 | 0044761328  | 139,969.26  | 131.22                 | 0.093749        |
| Group 2 | 0044761353  | 386,290.24  | 442.62                 | 0.114582        |

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## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044761419  | 372,690.76  | 621.15                 | 0.166666        |
| Group 2 | 0044761489  | 169,321.02  | 114.52                 | 0.067635        |
| Group 2 | 0044761775  | 62,333.03   | 78.05                  | 0.125215        |
| Group 2 | 0044761818  | 82,926.46   | 43.35                  | 0.052275        |
| Group 2 | 0044762129  | 398,088.36  | 637.39                 | 0.160113        |
| Group 2 | 0044762228  | 577,714.27  | 565.65                 | 0.097912        |
| Group 2 | 0044762306  | 292,780.92  | 91.49                  | 0.031249        |
| Group 2 | 0044762564  | 377,483.04  | 511.17                 | 0.135415        |
| Group 2 | 0044762765  | 108,835.61  | 94.80                  | 0.087104        |
| Group 2 | 0044762776  | 196,072.45  | 224.67                 | 0.114585        |
| Group 2 | 0044762870  | 375,317.46  | 365.92                 | 0.097496        |
| Group 2 | 0044763194  | 84,110.58   | 183.99                 | 0.218748        |
| Group 2 | 0044763976  | 410,073.67  | 554.88                 | 0.135312        |
| Group 2 | 0044763998  | 360,943.18  | 338.38                 | 0.093749        |
| Group 2 | 0044764439  | 241,216.06  | 276.39                 | 0.114582        |
| Group 2 | 0044764890  | 421,210.84  | 116.58                 | 0.027677        |
| Group 2 | 0044765019  | 348,369.16  | 362.88                 | 0.104165        |
| Group 2 | 0044765071  | 338,626.81  | 484.19                 | 0.142986        |
| Group 2 | 0044765475  | 104,714.80  | 196.34                 | 0.187500        |
| Group 2 | 0044765513  | 436,968.28  | 684.09                 | 0.156554        |
| Group 2 | 0044765686  | 441,967.74  | 425.58                 | 0.096292        |
| Group 2 | 0044766070  | 112,032.82  | 221.73                 | 0.197915        |
| Group 2 | 0044766135  | 294,408.23  | 245.34                 | 0.083333        |
| Group 2 | 0044766618  | 377,948.90  | 170.41                 | 0.045088        |
| Group 2 | 0044766943  | 97,969.90   | 20.30                  | 0.020721        |
| Group 2 | 0044767025  | 331,811.55  | 725.84                 | 0.218751        |
| Group 2 | 0044767069  | 194,119.63  | 209.32                 | 0.107830        |
| Group 2 | 0044767243  | 435,194.65  | 679.99                 | 0.156250        |
| Group 2 | 0044767644  | 371,917.89  | 503.64                 | 0.135417        |
| Group 2 | 0044767648  | 332,414.90  | 346.27                 | 0.104168        |
| Group 2 | 0044768165  | 455,730.99  | 617.14                 | 0.135418        |
| Group 2 | 0044768220  | 241,374.90  | 201.15                 | 0.083335        |
| Group 2 | 0044768223  | 207,583.77  | 259.48                 | 0.125000        |
| Group 2 | 0044768266  | 381,247.27  | 94.93                  | 0.024900        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044768338  | 128,365.78  | 239.62                 | 0.186670        |
| Group 2 | 0044768569  | 305,939.00  | 318.69                 | 0.104168        |
| Group 2 | 0044768571  | 342,864.67  | 464.30                 | 0.135418        |
| Group 2 | 0044768786  | 145,494.80  | 46.77                  | 0.032145        |
| Group 2 | 0044769325  | 101,068.53  | 101.06                 | 0.099992        |
| Group 2 | 0044769400  | 290,380.29  | 241.98                 | 0.083332        |
| Group 2 | 0044769588  | 256,850.43  | 374.57                 | 0.145832        |
| Group 2 | 0044769843  | 255,542.50  | 478.30                 | 0.187170        |
| Group 2 | 0044770245  | 269,404.70  | 140.31                 | 0.052081        |
| Group 2 | 0044770421  | 250,474.70  | 78.27                  | 0.031249        |
| Group 2 | 0044770455  | 275,787.00  | 430.92                 | 0.156251        |
| Group 2 | 0044771203  | 323,178.91  | 605.96                 | 0.187500        |
| Group 2 | 0044771262  | 85,094.30   | 58.84                  | 0.069147        |
| Group 2 | 0044771856  | 298,372.89  | 491.39                 | 0.164690        |
| Group 2 | 0044772205  | 216,687.33  | 136.50                 | 0.062994        |
| Group 2 | 0044772207  | 401,752.43  | 292.94                 | 0.072916        |
| Group 2 | 0044772687  | 243,882.71  | 304.85                 | 0.124999        |
| Group 2 | 0044772744  | 156,973.60  | 187.90                 | 0.119702        |
| Group 2 | 0044772895  | 332,372.95  | 164.25                 | 0.049417        |
| Group 2 | 0044773059  | 328,075.97  | 596.97                 | 0.181961        |
| Group 2 | 0044773158  | 261,589.59  | 145.50                 | 0.055621        |
| Group 2 | 0044773738  | 117,620.24  | 196.03                 | 0.166663        |
| Group 2 | 0044773900  | 144,805.88  | 16.20                  | 0.011187        |
| Group 2 | 0044773907  | 215,856.27  | 152.72                 | 0.070751        |
| Group 2 | 0044774367  | 623,380.26  | 752.59                 | 0.120727        |
| Group 2 | 0044774428  | 55,896.75   | 81.52                  | 0.145840        |
| Group 2 | 0044774693  | 195,406.67  | 203.55                 | 0.104167        |
| Group 2 | 0044775457  | 175,838.52  | 151.10                 | 0.085931        |
| Group 2 | 0044775468  | 144,154.40  | 120.13                 | 0.083334        |
| Group 2 | 0044775546  | 404,725.71  | 530.63                 | 0.131109        |
| Group 2 | 0044775608  | 206,337.07  | 51.33                  | 0.024877        |
| Group 2 | 0044775838  | 464,543.32  | 561.99                 | 0.120977        |
| Group 2 | 0044776233  | 206,943.59  | 106.17                 | 0.051304        |
| Group 2 | 0044776486  | 176,076.05  | 203.55                 | 0.115603        |

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## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044776861  | 182,441.29  | 114.03                 | 0.062502        |
| Group 2 | 0044777714  | 148,255.58  | 108.10                 | 0.072915        |
| Group 2 | 0044779309  | 96,529.00   | 80.44                  | 0.083332        |
| Group 2 | 0044779312  | 110,337.28  | 172.40                 | 0.156248        |
| Group 2 | 0044779480  | 223,443.93  | 237.83                 | 0.106438        |
| Group 2 | 0044779844  | 194,565.15  | 42.99                  | 0.022095        |
| Group 2 | 0044780048  | 143,109.97  | 89.44                  | 0.062497        |
| Group 2 | 0044780062  | 83,834.38   | 63.01                  | 0.075160        |
| Group 2 | 0044780495  | 208,219.32  | 260.27                 | 0.124998        |
| Group 2 | 0044780530  | 105,162.33  | 87.64                  | 0.083338        |
| Group 2 | 0044781122  | 380,550.41  | 554.97                 | 0.145834        |
| Group 2 | 0044781165  | 215,240.60  | 144.00                 | 0.066902        |
| Group 2 | 0044781185  | 264,407.23  | 275.42                 | 0.104165        |
| Group 2 | 0044781334  | 207,893.96  | 173.24                 | 0.083331        |
| Group 2 | 0044781674  | 335,926.17  | 347.12                 | 0.103332        |
| Group 2 | 0044781936  | 80,035.87   | 83.37                  | 0.104166        |
| Group 2 | 0044782011  | 340,959.69  | 237.92                 | 0.069780        |
| Group 2 | 0044782242  | 257,499.87  | 402.34                 | 0.156249        |
| Group 2 | 0044782356  | 129,174.39  | 40.37                  | 0.031252        |
| Group 2 | 0044782425  | 117,856.03  | 135.04                 | 0.114580        |
| Group 2 | 0044782683  | 292,822.00  | 86.45                  | 0.029523        |
| Group 2 | 0044782878  | 145,177.95  | 91.23                  | 0.062840        |
| Group 2 | 0044783715  | 209,714.15  | 240.30                 | 0.114585        |
| Group 2 | 0044783732  | 88,841.81   | 34.25                  | 0.038552        |
| Group 2 | 0044784174  | 124,481.41  | 144.48                 | 0.116066        |
| Group 2 | 0044784304  | 285,426.60  | 291.02                 | 0.101960        |
| Group 2 | 0044785549  | 423,881.43  | 309.08                 | 0.072917        |
| Group 2 | 0044785566  | 204,781.37  | 106.66                 | 0.052085        |
| Group 2 | 0044785725  | 329,621.54  | 377.69                 | 0.114583        |
| Group 2 | 0044785902  | 64,149.88   | 93.55                  | 0.145830        |
| Group 2 | 0044786096  | 196,690.02  | 184.40                 | 0.093752        |
| Group 2 | 0044786483  | 253,039.74  | 445.98                 | 0.176249        |
| Group 2 | 0044786559  | 444,650.08  | 395.45                 | 0.088935        |
| Group 2 | 0044787155  | 111,272.27  | 197.04                 | 0.177079        |

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## Credit-Linked Notes

### Series 2017-C07



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044787215  | 319,006.11  | 631.37                 | 0.197918        |
| Group 2 | 0044787378  | 221,406.47  | 78.57                  | 0.035487        |
| Group 2 | 0044787721  | 240,271.02  | 400.45                 | 0.166666        |
| Group 2 | 0044788172  | 360,256.38  | 337.74                 | 0.093750        |
| Group 2 | 0044788401  | 420,408.47  | 568.95                 | 0.135333        |
| Group 2 | 0044788553  | 297,563.94  | 216.97                 | 0.072915        |
| Group 2 | 0044788704  | 726,825.96  | 795.36                 | 0.109429        |
| Group 2 | 0044788884  | 196,047.75  | 183.79                 | 0.093748        |
| Group 2 | 0044789396  | 173,224.53  | 188.44                 | 0.108784        |
| Group 2 | 0044789903  | 432,585.16  | 856.16                 | 0.197917        |
| Group 2 | 0044790339  | 272,020.74  | 450.44                 | 0.165590        |
| Group 2 | 0044790382  | 349,666.57  | 362.28                 | 0.103607        |
| Group 2 | 0044790949  | 179,210.72  | 251.64                 | 0.140416        |
| Group 2 | 0044791507  | 233,122.67  | 145.70                 | 0.062499        |
| Group 2 | 0044791639  | 334,680.54  | 348.63                 | 0.104168        |
| Group 2 | 0044791967  | 141,013.41  | 44.07                  | 0.031252        |
| Group 2 | 0044792074  | 375,866.30  | 541.64                 | 0.144104        |
| Group 2 | 0044792593  | 279,222.40  | 290.86                 | 0.104168        |
| Group 2 | 0044792673  | 233,872.58  | 27.29                  | 0.011669        |
| Group 2 | 0044792923  | 161,883.67  | 13.16                  | 0.008129        |
| Group 2 | 0044792982  | 671,360.92  | 1,370.98               | 0.204209        |
| Group 2 | 0044793723  | 332,119.66  | 696.03                 | 0.209572        |
| Group 2 | 0044794339  | 335,030.04  | 655.98                 | 0.195797        |
| Group 2 | 0044794431  | 281,959.26  | 146.09                 | 0.051812        |
| Group 2 | 0044795045  | 183,761.41  | 153.13                 | 0.083331        |
| Group 2 | 0044795082  | 429,265.59  | 670.73                 | 0.156251        |
| Group 2 | 0044795204  | 187,219.11  | 20.54                  | 0.010971        |
| Group 2 | 0044795768  | 208,788.30  | 364.24                 | 0.174454        |
| Group 2 | 0044796062  | 94,423.97   | 9.84                   | 0.010421        |
| Group 2 | 0044796426  | 342,763.42  | 392.75                 | 0.114583        |
| Group 2 | 0044796618  | 235,726.81  | 147.33                 | 0.062500        |
| Group 2 | 0044796651  | 144,626.27  | 227.59                 | 0.157364        |
| Group 2 | 0044797267  | 121,040.61  | 12.61                  | 0.010418        |
| Group 2 | 0044797940  | 386,760.74  | 728.88                 | 0.188458        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044798857  | 137,084.81  | 263.34                 | 0.192100        |
| Group 2 | 0044798892  | 259,534.90  | 47.11                  | 0.018152        |
| Group 2 | 0044799003  | 172,488.92  | 126.80                 | 0.073512        |
| Group 2 | 0044799092  | 369,116.18  | 461.40                 | 0.125001        |
| Group 2 | 0044799459  | 373,571.64  | 435.34                 | 0.116535        |
| Group 2 | 0044799812  | 356,175.08  | 445.22                 | 0.125000        |
| Group 2 | 0044799964  | 215,088.47  | 70.50                  | 0.032777        |
| Group 2 | 0044800366  | 155,582.58  | 169.20                 | 0.108753        |
| Group 2 | 0044800532  | 253,324.32  | 316.66                 | 0.125002        |
| Group 2 | 0044800592  | 262,330.68  | 153.47                 | 0.058502        |
| Group 2 | 0044801121  | 352,264.19  | 183.47                 | 0.052083        |
| Group 2 | 0044801175  | 177,769.45  | 185.18                 | 0.104169        |
| Group 2 | 0044801299  | 161,572.23  | 188.47                 | 0.116648        |
| Group 2 | 0044801377  | 252,153.62  | 288.93                 | 0.114585        |
| Group 2 | 0044801511  | 322,637.93  | 206.73                 | 0.064075        |
| Group 2 | 0044801593  | 253,059.42  | 289.96                 | 0.114582        |
| Group 2 | 0044802184  | 413,958.46  | 560.57                 | 0.135417        |
| Group 2 | 0044802342  | 212,105.72  | 198.85                 | 0.093750        |
| Group 2 | 0044802638  | 281,332.20  | 234.44                 | 0.083332        |
| Group 2 | 0044802731  | 229,007.89  | 214.69                 | 0.093748        |
| Group 2 | 0044802909  | 335,203.65  | 314.25                 | 0.093749        |
| Group 2 | 0044803047  | 311,010.95  | 99.92                  | 0.032127        |
| Group 2 | 0044803082  | 270,643.40  | 225.54                 | 0.083335        |
| Group 2 | 0044803218  | 676,723.18  | 1,057.38               | 0.156250        |
| Group 2 | 0044803223  | 610,812.75  | 1,346.55               | 0.220452        |
| Group 2 | 0044803260  | 335,123.60  | 523.63                 | 0.156250        |
| Group 2 | 0044803492  | 329,563.13  | 377.62                 | 0.114582        |
| Group 2 | 0044803568  | 174,765.46  | 56.66                  | 0.032421        |
| Group 2 | 0044803957  | 272,774.69  | 134.10                 | 0.049161        |
| Group 2 | 0044804224  | 219,798.90  | 228.96                 | 0.104168        |
| Group 2 | 0044804262  | 301,968.65  | 283.10                 | 0.093751        |
| Group 2 | 0044804420  | 99,404.97   | 9.39                   | 0.009446        |
| Group 2 | 0044805162  | 327,934.07  | 136.64                 | 0.041667        |
| Group 2 | 0044805165  | 319,317.35  | 365.88                 | 0.114582        |

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Distribution Date: 25-Aug-2025  
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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C07



Realized Loss Summary

Realized Dispositions in Current Period

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|--------------------|
| 2          | 675,270.31        | 523,358.47            | 77.504             |

Realized Loss Detail

Realized Dispositions in Current Period

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0044777437     | 147,897.53        | 45,256.07             | 30.600             |
| 0044802567     | 527,372.78        | 478,102.40            | 90.657             |

Realized Loss Summary

Current Adjustments to Previous Dispositions

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|-----------------------------|--------------------|
| 1          | 155,429.54        | 2,808.90              | 12,266.90                   | 7.892              |

Realized Loss Detail

Current Adjustments to Previous Dispositions

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|-----------------------------|--------------------|
| 0044759604     | 155,429.54        | 2,808.90              | 12,266.90                   | 7.892              |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2025  
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## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 264            | 46,597,805.25     | 6,668,234.51          | 14.310             |

## Cumulative Realized Loss Detail

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>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              |
| 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             |
| 0044755334     | 219,393.60        | 15,178.64             | 6.918              |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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           |
| 0044761956  | 179,594.84     | 15,290.05          | 8.514           |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Cumulative Realized Loss Detail

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044772090  | 63,059.37      | 4,702.70           | 7.458           |
| 0044772371  | 72,696.72      | 7,020.54           | 9.657           |
| 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           |
| 0044773175  | 59,777.54      | (5,943.67)         | (9.943)         |
| 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)         |
| 0044775571  | 128,793.47     | (23,672.10)        | (18.380)        |
| 0044775858  | 83,441.97      | 1,877.58           | 2.250           |
| 0044776681  | 38,012.08      | (450.20)           | (1.184)         |
| 0044777303  | 241,257.02     | (15,594.24)        | (6.464)         |
| 0044777309  | 85,535.40      | 22,431.91          | 26.225          |
| 0044777437  | 147,897.53     | 45,256.07          | 30.600          |
| 0044777594  | 343,123.67     | (2,198.49)         | (0.641)         |
| 0044777791  | 291,650.94     | (12,465.65)        | (4.274)         |
| 0044778846  | 115,905.27     | 12,208.97          | 10.534          |
| 0044780223  | 77,666.67      | (785.74)           | (1.012)         |
| 0044780395  | 191,222.35     | 1,085.59           | 0.568           |
| 0044780746  | 344,324.88     | 42,932.94          | 12.469          |
| 0044781418  | 181,245.45     | 4,779.96           | 2.637           |
| 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           |
| 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)        |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044783507  | 51,281.38      | (11,537.78)        | (22.499)        |
| 0044785239  | 138,084.49     | 23,078.29          | 16.713          |
| 0044785735  | 408,642.14     | 49,857.78          | 12.201          |
| 0044785788  | 282,960.19     | 72,274.82          | 25.542          |
| 0044786024  | 133,106.00     | 2,987.08           | 2.244           |
| 0044786640  | 74,974.01      | 15,663.68          | 20.892          |
| 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          |
| 0044792087  | 115,311.44     | (1,351.52)         | (1.172)         |
| 0044792367  | 62,639.20      | 30,014.48          | 47.916          |
| 0044792492  | 476,941.25     | 68,139.93          | 14.287          |
| 0044792959  | 313,175.92     | 68,809.02          | 21.971          |
| 0044793033  | 93,624.45      | (46,360.18)        | (49.517)        |
| 0044793689  | 63,561.48      | 21,995.52          | 34.605          |
| 0044793721  | 193,637.99     | 2,548.06           | 1.316           |
| 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           |
| 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          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044797657  | 145,799.88     | 71,932.94          | 49.337          |
| 0044797663  | 149,151.75     | 68,636.99          | 46.018          |
| 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           |
| 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)         |
| 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          |
| 0044802567  | 527,372.78     | 478,102.40         | 90.657          |
| 0044804043  | 63,817.02      | (33,677.31)        | (52.772)        |
| 0044804144  | 368,947.61     | (265.88)           | (0.072)         |
| 0044804252  | 80,592.03      | 6,178.00           | 7.666           |
| 0044804672  | 143,574.24     | 89,568.29          | 62.385          |
| 0044807002  | 257,251.04     | (2,521.84)         | (0.980)         |
| 0044809085  | 199,862.17     | 5,786.55           | 2.895           |
| 0044810839  | 236,574.15     | 103,879.04         | 43.910          |
| 0044811285  | 158,668.82     | 3,866.53           | 2.437           |
| 0044812180  | 282,811.50     | 25,085.12          | 8.870           |
| 0044812676  | 65,813.90      | 15,255.43          | 23.180          |
| 0044812677  | 34,976.14      | 11,526.95          | 32.957          |
| 0044815743  | 162,178.40     | 34,137.82          | 21.050          |

Contact:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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          |
| 0044818674  | 137,217.92     | 75,941.00          | 55.343          |
| 0044818681  | 117,969.81     | 2,314.47           | 1.962           |
| 0044819176  | 211,563.10     | 56,256.21          | 26.591          |
| 0044820242  | 59,036.79      | 25,422.99          | 43.063          |
| 0044820498  | 95,599.70      | 90,559.61          | 94.728          |
| 0044820537  | 85,022.87      | 24,355.33          | 28.646          |
| 0044820668  | 163,428.04     | 45,298.73          | 27.718          |
| 0044820701  | 165,574.88     | 22,518.67          | 13.600          |
| 0044820772  | 86,673.96      | 4,250.54           | 4.904           |
| 0044820883  | 72,416.33      | 35,406.58          | 48.893          |
| 0044821329  | 129,902.14     | 59,269.63          | 45.626          |
| 0044823539  | 187,852.73     | 42,484.95          | 22.616          |
| 0044823670  | 104,626.31     | 3,999.03           | 3.822           |
| 0044824715  | 367,864.35     | 51,275.39          | 13.939          |
| 0044824830  | 464,767.84     | 159,187.97         | 34.251          |
| 0044825727  | 415,508.11     | (250.97)           | (0.060)         |
| 0044826929  | 250,523.90     | 92,345.11          | 36.861          |
| 0044827898  | 177,746.88     | 19,730.22          | 11.100          |
| 0044828429  | 163,273.29     | 5,051.90           | 3.094           |
| 0044830137  | 52,064.35      | 406.37             | 0.781           |
| 0044832967  | 151,901.55     | 3,814.37           | 2.511           |
| 0044833836  | 239,362.14     | 15,930.60          | 6.655           |
| 0044837084  | 372,867.41     | 332,754.45         | 89.242          |
| 0044837244  | 172,322.12     | 48,885.79          | 28.369          |
| 0044838453  | 171,619.92     | 5,152.12           | 3.002           |
| 0044838936  | 414,498.72     | (4,708.27)         | (1.136)         |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044839116  | 244,154.21     | (12,425.64)        | (5.089)         |
| 0044839900  | 211,988.94     | 20,702.03          | 9.766           |
| 0044840533  | 65,734.93      | 4,355.55           | 6.626           |
| 0044840747  | 17,771.34      | (35,437.12)        | (199.406)       |
| 0044840858  | 306,160.23     | 147,240.07         | 48.092          |
| 0044841570  | 270,330.19     | 31,724.20          | 11.735          |
| 0044842073  | 145,232.38     | (258.11)           | (0.178)         |
| 0044842136  | 45,893.16      | 1,967.47           | 4.287           |
| 0044842394  | 91,514.55      | (1,112.16)         | (1.215)         |
| 0044844452  | 70,339.65      | 19,092.80          | 27.144          |
| 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          |
| 0044853639  | 77,057.23      | 4,052.54           | 5.259           |
| 0044854365  | 409,144.52     | 155,734.39         | 38.063          |
| 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           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044866365  | 110,954.97     | 40,191.46          | 36.223          |
| 0044866778  | 396,370.80     | 55,335.75          | 13.961          |
| 0044866817  | 159,988.28     | 35,758.60          | 22.351          |
| 0044867428  | 117,464.85     | 178,521.28         | 151.978         |
| 0044867788  | 298,611.43     | 123,474.05         | 41.349          |
| 0044868502  | 91,132.65      | 15,130.33          | 16.603          |
| 0044870057  | 67,341.58      | 34,646.95          | 51.450          |
| 0044870157  | 82,835.89      | 21,135.11          | 25.514          |
| 0044870236  | 24,260.08      | 23,945.76          | 98.704          |
| 0044871742  | 66,802.48      | (12,214.29)        | (18.284)        |
| 0044874580  | 148,196.50     | 17,925.48          | 12.096          |
| 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          |
| 0044877837  | 77,421.63      | 3,106.24           | 4.012           |
| 0044878148  | 88,078.90      | (12,475.65)        | (14.164)        |
| 0044878279  | 67,349.94      | 2,746.21           | 4.078           |
| 0044878624  | 40,067.14      | 9,001.41           | 22.466          |
| 0044878754  | 69,519.11      | 61,328.41          | 88.218          |
| 0044878797  | 120,472.23     | 34,315.77          | 28.484          |
| 0044879621  | 121,513.13     | 47,300.49          | 38.926          |
| 0044881363  | 78,513.05      | 9,147.59           | 11.651          |
| 0044884041  | 193,444.60     | 3,825.62           | 1.978           |
| 0044884468  | 76,127.26      | (4,920.53)         | (6.464)         |
| 0044884842  | 116,825.95     | (11,787.36)        | (10.090)        |
| 0044886241  | 120,826.01     | 790.56             | 0.654           |
| 0044888011  | 128,820.78     | 3,345.17           | 2.597           |
| 0044889705  | 71,388.48      | 1,385.37           | 1.941           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Aug-2025  
 05-Aug-2025 8:28:31 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C07



Distribution Date: 25-Aug-2025  
05-Aug-2025 8:28:31 AM

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  | 3                   | 830,699.85                | 526,167.37                  | 0.030 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 3                   | 830,699.85                          | 526,167.37                  | 0.030 %                 |
| Total    | 3                   | 830,699.85                | 526,167.37                  | 0.010 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 3                   | 830,699.85                          | 526,167.37                  | 0.010 %                 |

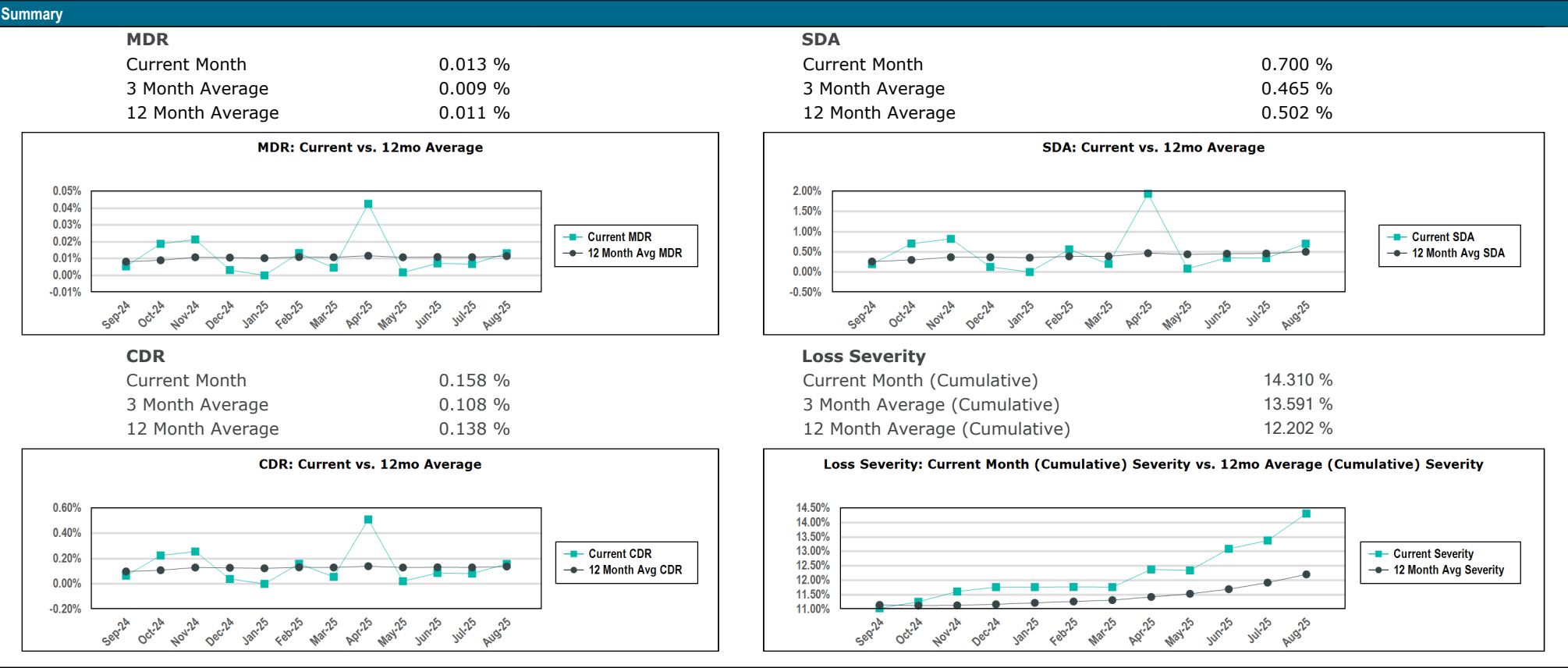
Realized Loss Loan Detail Report - Loans with Losses during Current Period

| 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 | 0044759604  | 160,000.00                   | 4.375 %           | TX    | 97.00              | 360           | 155,429.54                          | 03/31/2025                 | 2,808.90             | 12,266.90                       |
| Group 2 | 0044777437  | 162,000.00                   | 4.250 %           | PA    | 95.00              | 360           | 147,897.53                          | 07/31/2025                 | 45,256.07            | 45,256.07                       |
| Group 2 | 0044802567  | 600,000.00                   | 4.375 %           | NJ    | 95.00              | 360           | 527,372.78                          | 07/31/2025                 | 478,102.40           | 478,102.40                      |

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.

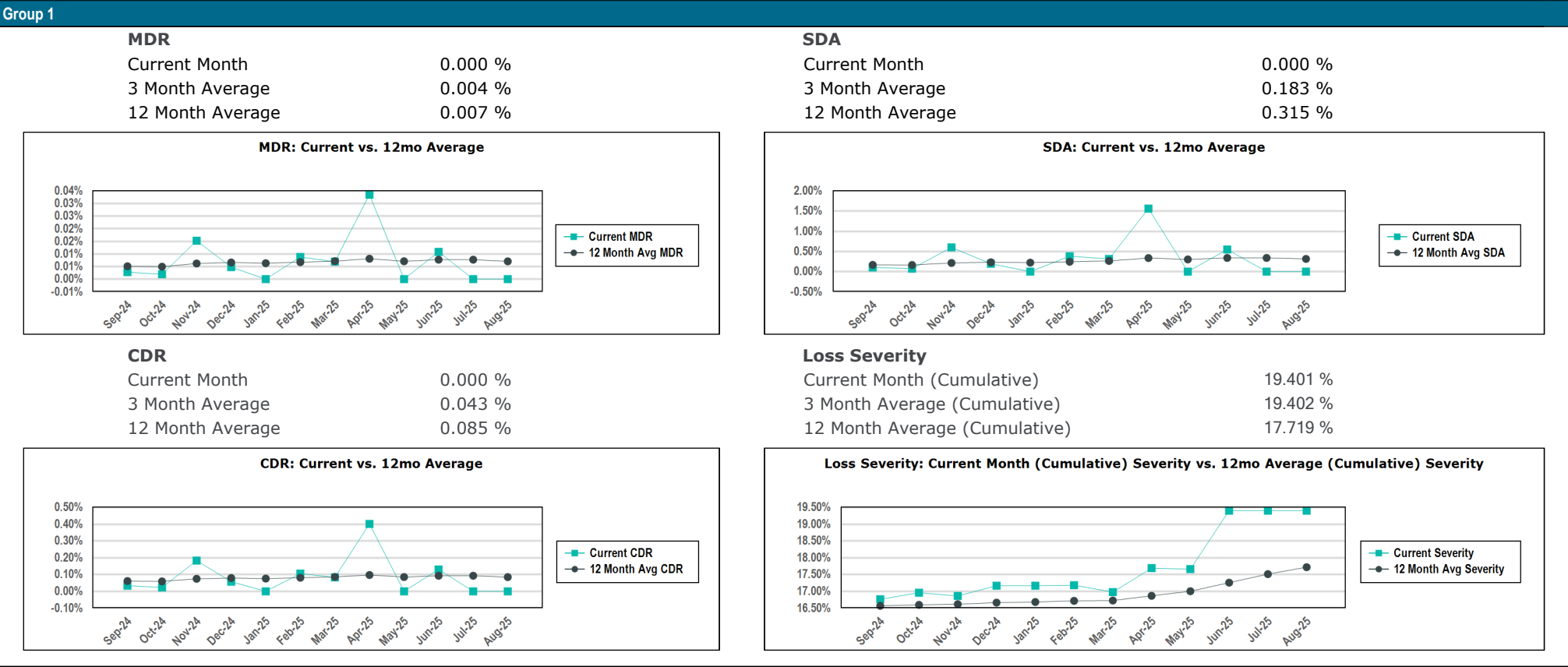
Distribution Date: 25-Aug-2025  
05-Aug-2025 8:28:31 AM

Realized Loss Report - Collateral



Distribution Date: 25-Aug-2025  
05-Aug-2025 8:28:32 AM

Realized Loss Report - Collateral

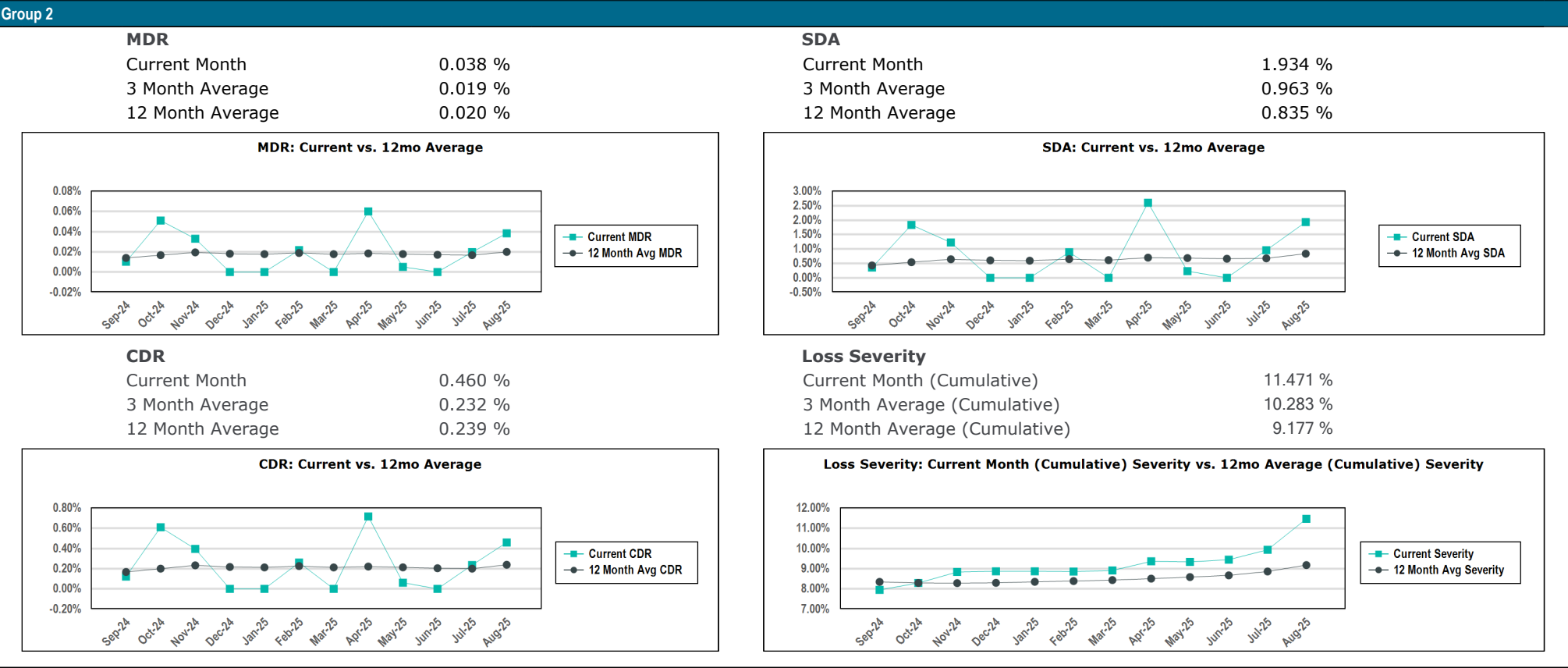


Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C07



Distribution Date: 25-Aug-2025  
05-Aug-2025 8:28:32 AM

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  
Series 2017-C07



Distribution Date: 25-Aug-2025  
05-Aug-2025 8:28:32 AM

Prepayment Rates

Summary

SMM

|                  |         |
|------------------|---------|
| Current Month    | 0.647 % |
| 3 Month Average  | 0.575 % |
| 12 Month Average | 0.562 % |

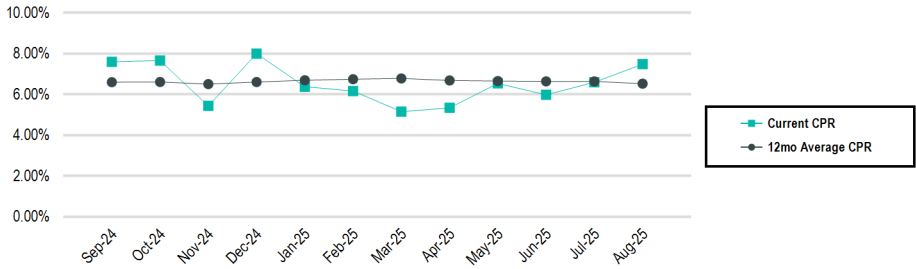
CPR

|                  |         |
|------------------|---------|
| Current Month    | 7.489 % |
| 3 Month Average  | 6.690 % |
| 12 Month Average | 6.530 % |

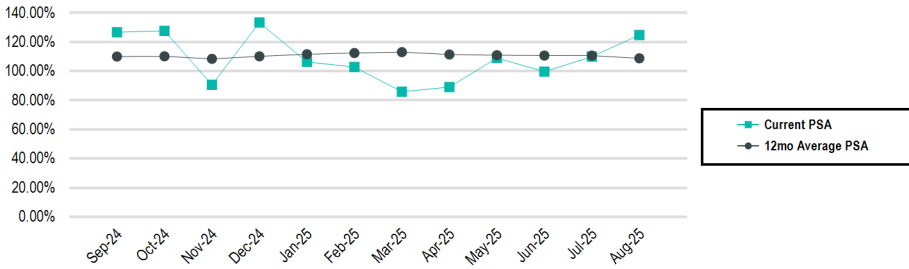
PSA

|                  |           |
|------------------|-----------|
| Current Month    | 124.811 % |
| 3 Month Average  | 111.493 % |
| 12 Month Average | 108.840 % |

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

|                  |         |
|------------------|---------|
| Current Month    | 0.608 % |
| 3 Month Average  | 0.573 % |
| 12 Month Average | 0.533 % |

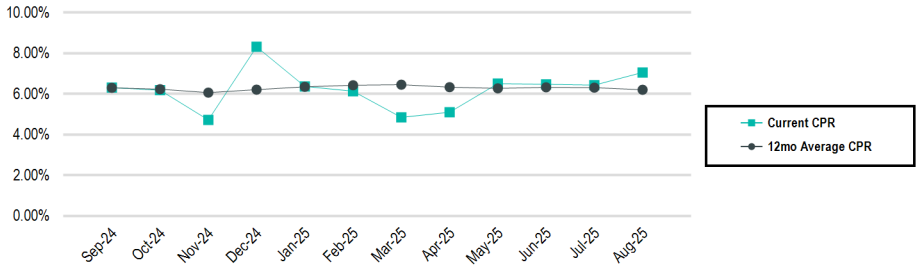
CPR

|                  |         |
|------------------|---------|
| Current Month    | 7.059 % |
| 3 Month Average  | 6.658 % |
| 12 Month Average | 6.208 % |

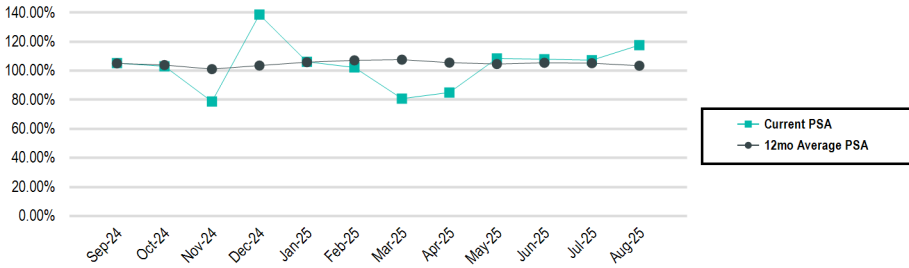
PSA

|                  |           |
|------------------|-----------|
| Current Month    | 117.646 % |
| 3 Month Average  | 110.963 % |
| 12 Month Average | 103.471 % |

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



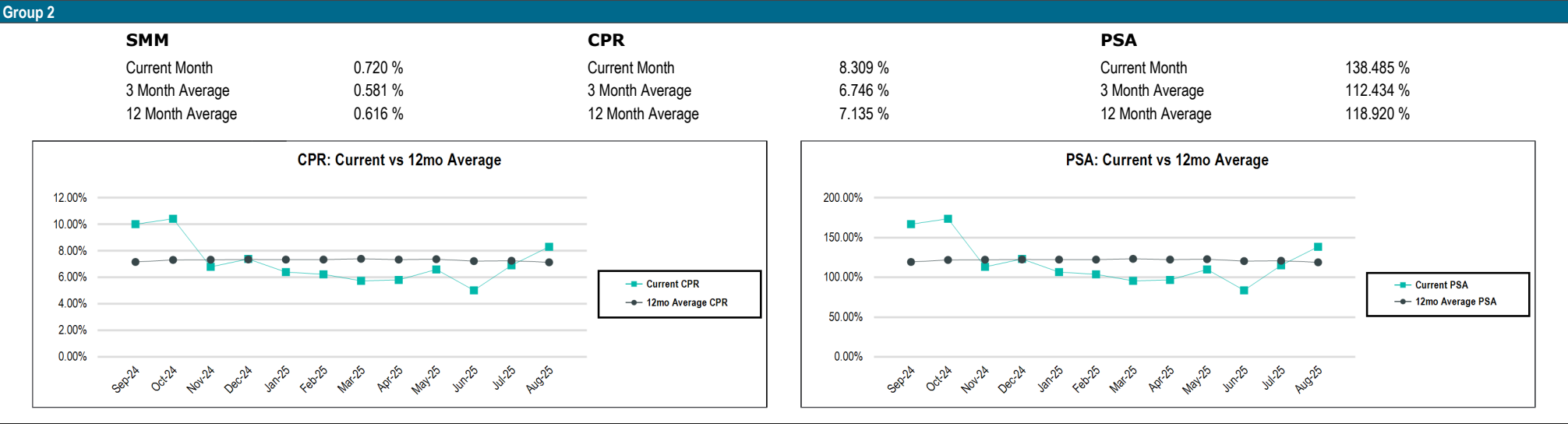
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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C07



Prepayment Rates



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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C07



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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05-Aug-2025 8:28:33 AM

Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C07



Current Repurchases Due To Other

| Loan<br>Number                          | Beginning<br>Scheduled<br>Balance | Payoff<br>Balance | Current<br>Rate | Current<br>Payment |
|-----------------------------------------|-----------------------------------|-------------------|-----------------|--------------------|
| No Repurchases Due to Other this Period |                                   |                   |                 |                    |

Cumulative Repurchases Due To Other

| Count of Loans Repurchased<br>Due To Other | Total Cumulative UPB of Loans<br>Repurchased Due To Other |
|--------------------------------------------|-----------------------------------------------------------|
| No Cumulative Repurchases                  |                                                           |

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Distribution Date: 25-Aug-2025  
05-Aug-2025 8:28:33 AM

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



## 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<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>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<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>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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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2025  
05-Aug-2025 8:28:33 AM

## Supplemental Reporting

### Bond Retirement Detail – Effective October 2023

| Class | CUSIP     | Original<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>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<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>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>