

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-2026
04-Aug-2026 4:43:04 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		07/31/2026	0.00000%	2,770,945,976.77	0.00	23,626,067.37	0.00	2,747,319,909.40	23,626,067.37	0.00
1M-1	30711XUS1	08/24/2026	4.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	08/24/2026	6.13056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	08/24/2026	6.13056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XUV4	08/24/2026	6.13056%	630,634.61	3,114.39	17,578.62	0.00	613,055.99	20,693.01	0.00
1M-CH		07/31/2026	0.00000%	88,411,996.26	0.00	2,464,440.03	0.00	85,947,556.24	2,464,440.03	0.00
1M-2	30711XUX0	08/24/2026	6.13056%	630,634.61	3,114.39	17,578.62	0.00	613,055.99	20,693.01	0.00
1M-2H		07/31/2026	0.00000%	88,411,887.77	0.00	2,464,440.03	0.00	85,947,447.74	2,464,440.03	0.00
1B-1	30711XUW2	08/24/2026	7.73056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-1H		07/31/2026	0.00000%	103,141,594.00	0.00	0.00	0.00	103,141,594.00	0.00	0.00
1B-2H		07/31/2026	0.00000%	98,915,410.22	0.00	0.00	0.00	98,915,410.22	0.00	4,226,183.78
1A-I1	30711XUY8	08/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	08/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	08/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	08/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	08/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XVJ0	08/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XVL5	08/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XVN1	08/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XVQ4	08/24/2026	1.80000%	0.00	914.42	0.00	0.00	0.00	914.42	0.00
1C-I2	30711XVS0	08/24/2026	1.40000%	0.00	711.22	0.00	0.00	0.00	711.22	0.00
1C-I3	30711XVU5	08/24/2026	1.00000%	0.00	508.01	0.00	0.00	0.00	508.01	0.00

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2026
 04-Aug-2026 4:43:04 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1C-I4	30711XVW1	08/24/2026	0.60000%	0.00	304.81	0.00	0.00	0.00	304.81	0.00
1E-A1	30711XUZ5	08/24/2026	4.33056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	08/24/2026	4.73056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	08/24/2026	5.13056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	08/24/2026	5.53056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	08/24/2026	4.33056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XVK7	08/24/2026	4.73056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XVM3	08/24/2026	5.13056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XVP6	08/24/2026	5.53056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XVR2	08/24/2026	4.33056%	630,634.61	2,199.97	17,578.62	0.00	613,055.99	19,778.59	0.00
1E-C2	30711XVT8	08/24/2026	4.73056%	630,634.61	2,403.18	17,578.62	0.00	613,055.99	19,981.80	0.00
1E-C3	30711XVV3	08/24/2026	5.13056%	630,634.61	2,606.38	17,578.62	0.00	613,055.99	20,185.00	0.00
1E-C4	30711XVX9	08/24/2026	5.53056%	630,634.61	2,809.59	17,578.62	0.00	613,055.99	20,388.21	0.00
1E-D1	30711XVY7	08/24/2026	4.33056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XVZ4	08/24/2026	4.73056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XWA8	08/24/2026	5.13056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XWB6	08/24/2026	5.53056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XWC4	08/24/2026	6.13056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XWD2	08/24/2026	4.33056%	630,634.61	2,199.97	17,578.62	0.00	613,055.99	19,778.59	0.00
1E-F2	30711XWE0	08/24/2026	4.73056%	630,634.61	2,403.18	17,578.62	0.00	613,055.99	19,981.80	0.00
1E-F3	30711XWF7	08/24/2026	5.13056%	630,634.61	2,606.38	17,578.62	0.00	613,055.99	20,185.00	0.00
1E-F4	30711XWG5	08/24/2026	5.53056%	630,634.61	2,809.59	17,578.62	0.00	613,055.99	20,388.21	0.00
1E-F5	30711XWH3	08/24/2026	6.13056%	630,634.61	3,114.39	17,578.62	0.00	613,055.99	20,693.01	0.00
1X-1	30711XWJ9	08/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XWK6	08/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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1X-3	30711XWL4	08/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XWM2	08/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XWN0	08/24/2026	1.80000%	0.00	914.42	0.00	0.00	0.00	914.42	0.00
1Y-2	30711XWP5	08/24/2026	1.40000%	0.00	711.22	0.00	0.00	0.00	711.22	0.00
1Y-3	30711XWQ3	08/24/2026	1.00000%	0.00	508.01	0.00	0.00	0.00	508.01	0.00
1Y-4	30711XWR1	08/24/2026	0.60000%	0.00	304.81	0.00	0.00	0.00	304.81	0.00
2A-H		07/31/2026	0.00000%	1,395,979,244.57	0.00	11,288,012.08	0.00	1,384,691,232.49	11,288,012.08	0.00
2M-1	30711XWS9	08/24/2026	4.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	08/24/2026	6.23056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	08/24/2026	6.23056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		07/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XWV2	08/24/2026	6.23056%	2,867,832.30	14,393.83	65,935.53	0.00	2,801,896.77	80,329.36	0.00
2M-CH		07/31/2026	0.00000%	65,179,583.20	0.00	1,498,570.93	0.00	63,681,012.27	1,498,570.93	0.00
2M-2	30711XWX8	08/24/2026	6.23056%	2,867,832.30	14,393.83	65,935.53	0.00	2,801,896.77	80,329.36	0.00
2M-2H		07/31/2026	0.00000%	65,179,583.20	0.00	1,498,570.93	0.00	63,681,012.27	1,498,570.93	0.00
2B-1	30711XWW0	08/24/2026	8.18056%	2,000,000.00	13,179.79	0.00	0.00	2,000,000.00	13,179.79	0.00
2B-1H		07/31/2026	0.00000%	64,666,436.00	0.00	0.00	0.00	64,666,436.00	0.00	0.00
2B-2H		07/31/2026	0.00000%	62,566,263.65	0.00	0.00	(217,364.93)	62,783,628.58	0.00	3,882,808.42
2A-I1	30711XWY6	08/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	08/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	08/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	08/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	08/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Distribution Date: 25-Aug-2026
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2B-I2	30711XXH2	08/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XXK5	08/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XXM1	08/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XXP4	08/24/2026	1.80000%	0.00	4,158.36	0.00	0.00	0.00	4,158.36	0.00
2C-I2	30711XXR0	08/24/2026	1.40000%	0.00	3,234.28	0.00	0.00	0.00	3,234.28	0.00
2C-I3	30711XXT6	08/24/2026	1.00000%	0.00	2,310.20	0.00	0.00	0.00	2,310.20	0.00
2C-I4	30711XXV1	08/24/2026	0.60000%	0.00	1,386.12	0.00	0.00	0.00	1,386.12	0.00
2E-A1	30711XWZ3	08/24/2026	4.43056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	08/24/2026	4.83056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	08/24/2026	5.23056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	08/24/2026	5.63056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	08/24/2026	4.43056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XXJ8	08/24/2026	4.83056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XXL3	08/24/2026	5.23056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XXN9	08/24/2026	5.63056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XXQ2	08/24/2026	4.43056%	2,867,832.30	10,235.47	65,935.53	0.00	2,801,896.77	76,171.00	0.00
2E-C2	30711XXS8	08/24/2026	4.83056%	2,867,832.30	11,159.55	65,935.53	0.00	2,801,896.77	77,095.08	0.00
2E-C3	30711XXU3	08/24/2026	5.23056%	2,867,832.30	12,083.63	65,935.53	0.00	2,801,896.77	78,019.16	0.00
2E-C4	30711XXW9	08/24/2026	5.63056%	2,867,832.30	13,007.71	65,935.53	0.00	2,801,896.77	78,943.24	0.00
2E-D1	30711XXX7	08/24/2026	4.43056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XXY5	08/24/2026	4.83056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XXZ2	08/24/2026	5.23056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XYA6	08/24/2026	5.63056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XYB4	08/24/2026	6.23056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XYC2	08/24/2026	4.43056%	2,867,832.30	10,235.47	65,935.53	0.00	2,801,896.77	76,171.00	0.00

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Distribution Date: 25-Aug-2026
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-F2	30711XYD0	08/24/2026	4.83056%	2,867,832.30	11,159.55	65,935.53	0.00	2,801,896.77	77,095.08	0.00
2E-F3	30711XYE8	08/24/2026	5.23056%	2,867,832.30	12,083.63	65,935.53	0.00	2,801,896.77	78,019.16	0.00
2E-F4	30711XYF5	08/24/2026	5.63056%	2,867,832.30	13,007.71	65,935.53	0.00	2,801,896.77	78,943.24	0.00
2E-F5	30711XYG3	08/24/2026	6.23056%	2,867,832.30	14,393.83	65,935.53	0.00	2,801,896.77	80,329.36	0.00
2X-1	30711XYH1	08/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XYJ7	08/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XYK4	08/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XYL2	08/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XYM0	08/24/2026	1.80000%	0.00	4,158.36	0.00	0.00	0.00	4,158.36	0.00
2Y-2	30711XYN8	08/24/2026	1.40000%	0.00	3,234.28	0.00	0.00	0.00	3,234.28	0.00
2Y-3	30711XYP3	08/24/2026	1.00000%	0.00	2,310.20	0.00	0.00	0.00	2,310.20	0.00
2Y-4	30711XYQ1	08/24/2026	0.60000%	0.00	1,386.12	0.00	0.00	0.00	1,386.12	0.00
Totals				4,843,881,111.65	205,770.25	43,758,757.02	(217,364.93)	4,800,339,719.57	43,964,527.27	8,108,992.20

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

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

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

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Distribution Date: 25-Aug-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	2,770,945,976.77	7,518,280.60	16,107,786.78	0.00	0.00	23,626,067.37	2,747,319,909.40	0.13873121	23,626,067.37
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	630,634.61	5,593.86	11,984.76	0.00	0.00	17,578.62	613,055.99	0.60814536	17,578.62
1M-CH	141,327,325.20	88,411,996.26	784,233.42	1,680,206.61	0.00	0.00	2,464,440.03	85,947,556.24	0.60814535	2,464,440.03
1M-2	2,995,000.00	630,634.61	5,593.86	11,984.76	0.00	0.00	17,578.62	613,055.99	0.20469315	17,578.62
1M-2H	419,885,536.00	88,411,887.77	784,233.42	1,680,206.61	0.00	0.00	2,464,440.03	85,947,447.74	0.20469257	2,464,440.03
1B-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-1H	103,141,594.00	103,141,594.00	0.00	0.00	0.00	0.00	0.00	103,141,594.00	1.00000000	0.00
1B-2H	103,141,594.00	98,915,410.22	0.00	0.00	0.00	0.00	0.00	98,915,410.22	0.95902542	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2026
 04-Aug-2026 4:43:04 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	630,634.61	5,593.86	11,984.76	0.00	0.00	17,578.62	613,055.99	0.60814536	17,578.62
1E-C2	1,008,074.77	630,634.61	5,593.86	11,984.76	0.00	0.00	17,578.62	613,055.99	0.60814536	17,578.62
1E-C3	1,008,074.77	630,634.61	5,593.86	11,984.76	0.00	0.00	17,578.62	613,055.99	0.60814536	17,578.62
1E-C4	1,008,074.77	630,634.61	5,593.86	11,984.76	0.00	0.00	17,578.62	613,055.99	0.60814536	17,578.62
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	630,634.61	5,593.86	11,984.76	0.00	0.00	17,578.62	613,055.99	0.30629255	17,578.62
1E-F2	2,001,537.40	630,634.61	5,593.86	11,984.76	0.00	0.00	17,578.62	613,055.99	0.30629255	17,578.62
1E-F3	2,001,537.40	630,634.61	5,593.86	11,984.76	0.00	0.00	17,578.62	613,055.99	0.30629255	17,578.62
1E-F4	2,001,537.40	630,634.61	5,593.86	11,984.76	0.00	0.00	17,578.62	613,055.99	0.30629255	17,578.62
1E-F5	2,001,537.40	630,634.61	5,593.86	11,984.76	0.00	0.00	17,578.62	613,055.99	0.30629255	17,578.62
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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	1,395,979,244.57	3,554,776.52	7,733,235.56	0.00	0.00	11,288,012.08	1,384,691,232.49	0.10846183	11,288,012.08
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	4,495,410.33	2,867,832.30	21,171.85	44,763.68	0.00	0.00	65,935.53	2,801,896.77	0.62327943	65,935.53
2M-CH	102,170,887.67	65,179,583.20	481,190.01	1,017,380.93	0.00	0.00	1,498,570.93	63,681,012.27	0.62327943	1,498,570.93
2M-2	13,486,231.00	2,867,832.30	21,171.85	44,763.68	0.00	0.00	65,935.53	2,801,896.77	0.20775981	65,935.53
2M-2H	306,512,663.00	65,179,583.20	481,190.01	1,017,380.93	0.00	0.00	1,498,570.93	63,681,012.27	0.20775981	1,498,570.93
2B-1	2,000,000.00	2,000,000.00	0.00	0.00	0.00	0.00	0.00	2,000,000.00	1.00000000	0.00
2B-1H	64,666,436.00	64,666,436.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00	1.00000000	0.00
2B-2H	66,666,437.00	62,566,263.65	0.00	0.00	0.00	(217,364.93)	(217,364.93)	62,783,628.58	0.94175767	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2026
 04-Aug-2026 4:43:04 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	4,495,410.33	2,867,832.30	21,171.85	44,763.68	0.00	0.00	65,935.53	2,801,896.77	0.62327943	65,935.53
2E-C2	4,495,410.33	2,867,832.30	21,171.85	44,763.68	0.00	0.00	65,935.53	2,801,896.77	0.62327943	65,935.53
2E-C3	4,495,410.33	2,867,832.30	21,171.85	44,763.68	0.00	0.00	65,935.53	2,801,896.77	0.62327943	65,935.53
2E-C4	4,495,410.33	2,867,832.30	21,171.85	44,763.68	0.00	0.00	65,935.53	2,801,896.77	0.62327943	65,935.53
2E-D1	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	8,990,820.67	2,867,832.30	21,171.85	44,763.68	0.00	0.00	65,935.53	2,801,896.77	0.31163971	65,935.53

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	8,990,820.67	2,867,832.30	21,171.85	44,763.68	0.00	0.00	65,935.53	2,801,896.77	0.31163971	65,935.53
2E-F3	8,990,820.67	2,867,832.30	21,171.85	44,763.68	0.00	0.00	65,935.53	2,801,896.77	0.31163971	65,935.53
2E-F4	8,990,820.67	2,867,832.30	21,171.85	44,763.68	0.00	0.00	65,935.53	2,801,896.77	0.31163971	65,935.53
2E-F5	8,990,820.67	2,867,832.30	21,171.85	44,763.68	0.00	0.00	65,935.53	2,801,896.77	0.31163971	65,935.53
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,880,261,016.83	4,843,881,111.65	13,898,326.79	29,860,430.26	0.00	(217,364.93)	43,541,392.09	4,800,339,719.57	0.13762339	43,758,757.02

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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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2026
 04-Aug-2026 4:43:05 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	139.924250854	0.379650051	0.813393699	0.000000000	0.000000000	1.193043749	138.731207105	0.138731207	1.193043749
1M-1	186,170,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	9,799,029.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2A	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	139,279,105.40	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	139,279,105.40	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	1,008,074.77	625.583169168	5.549052670	11.888760978	0.000000000	0.000000000	17.437813648	608.145355519	0.608145356	17.437813648
1M-CH	141,327,325.20	625.583171088	5.549057260	11.888759712	0.000000000	0.000000000	17.437816972	608.145354187	0.608145354	17.437816972
1M-2	2,995,000.00	210.562474124	1.867732888	4.001589316	0.000000000	0.000000000	5.869322204	204.693151920	0.204693152	5.869322204
1M-2H	419,885,536.00	210.561879821	1.867731448	4.001582493	0.000000000	0.000000000	5.869313941	204.692565881	0.204692566	5.869313941
1B-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-1H	103,141,594.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-2H	103,141,594.00	959.025417234	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	959.025417234	0.959025417	0.000000000
1A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Series 2017-C07



Distribution Date: 25-Aug-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A1	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	993,462.61	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	1,008,074.77	625.583169168	5.549052670	11.888760978	0.000000000	0.000000000	17.437813648	608.145355519	0.608145356	17.437813648
1E-C2	1,008,074.77	625.583169168	5.549052670	11.888760978	0.000000000	0.000000000	17.437813648	608.145355519	0.608145356	17.437813648
1E-C3	1,008,074.77	625.583169168	5.549052670	11.888760978	0.000000000	0.000000000	17.437813648	608.145355519	0.608145356	17.437813648
1E-C4	1,008,074.77	625.583169168	5.549052670	11.888760978	0.000000000	0.000000000	17.437813648	608.145355519	0.608145356	17.437813648
1E-D1	1,986,925.24	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	1,986,925.24	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	1,986,925.24	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	1,986,925.24	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	1,986,925.24	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	2,001,537.40	315.075107553	2.794781658	5.987777211	0.000000000	0.000000000	8.782558869	306.292548684	0.306292549	8.782558869
1E-F2	2,001,537.40	315.075107553	2.794781658	5.987777211	0.000000000	0.000000000	8.782558869	306.292548684	0.306292549	8.782558869
1E-F3	2,001,537.40	315.075107553	2.794781658	5.987777211	0.000000000	0.000000000	8.782558869	306.292548684	0.306292549	8.782558869
1E-F4	2,001,537.40	315.075107553	2.794781658	5.987777211	0.000000000	0.000000000	8.782558869	306.292548684	0.306292549	8.782558869
1E-F5	2,001,537.40	315.075107553	2.794781658	5.987777211	0.000000000	0.000000000	8.782558869	306.292548684	0.306292549	8.782558869
1X-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Principal Distribution Factors Statement

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1X-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-H	12,766,622,601.00	109,346010155	0.278442986	0.605738558	0.000000000	0.000000000	0.884181544	108,461828611	0.108461829	0.884181544
2M-1	107,666,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-1H	5,666,942.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2A	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-AH	102,170,887.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2B	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-BH	102,170,887.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2C	4,495,410.33	637,946725544	4.709659062	9.957640508	0.000000000	0.000000000	14.667299570	623.279425974	0.623279426	14.667299570
2M-CH	102,170,887.67	637,946725201	4.709658700	9.957640118	0.000000000	0.000000000	14.667298721	623.279426481	0.623279426	14.667298721
2M-2	13,486,231.00	212.648908357	1.569886353	3.319213500	0.000000000	0.000000000	4.889099853	207.759808504	0.207759809	4.889099853
2M-2H	306,512,663.00	212.648908407	1.569886233	3.319213373	0.000000000	0.000000000	4.889099574	207.759808834	0.207759809	4.889099574
2B-1	2,000,000.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2B-1H	64,666,436.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2B-2H	66,666,437.00	938.497187873	0.000000000	0.000000000	0.000000000	(3.260485182)	(3.260485182)	941.757673055	0.941757673	0.000000000
2A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2B-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A1	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A2	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A3	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A4	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B1	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B2	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B3	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B4	4,495,410.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C1	4,495,410.33	637.946725544	4.709659062	9.957640508	0.000000000	0.000000000	14.667299570	623.279425974	0.623279426	14.667299570
2E-C2	4,495,410.33	637.946725544	4.709659062	9.957640508	0.000000000	0.000000000	14.667299570	623.279425974	0.623279426	14.667299570
2E-C3	4,495,410.33	637.946725544	4.709659062	9.957640508	0.000000000	0.000000000	14.667299570	623.279425974	0.623279426	14.667299570
2E-C4	4,495,410.33	637.946725544	4.709659062	9.957640508	0.000000000	0.000000000	14.667299570	623.279425974	0.623279426	14.667299570
2E-D1	8,990,820.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D2	8,990,820.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D3	8,990,820.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D4	8,990,820.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D5	8,990,820.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F1	8,990,820.67	318.973362417	2.354829529	4.978820248	0.000000000	0.000000000	7.333649777	311.639712640	0.311639713	7.333649777

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	8,990,820.67	318.973362417	2.354829529	4.978820248	0.000000000	0.000000000	7.333649777	311.639712640	0.311639713	7.333649777
2E-F3	8,990,820.67	318.973362417	2.354829529	4.978820248	0.000000000	0.000000000	7.333649777	311.639712640	0.311639713	7.333649777
2E-F4	8,990,820.67	318.973362417	2.354829529	4.978820248	0.000000000	0.000000000	7.333649777	311.639712640	0.311639713	7.333649777
2E-F5	8,990,820.67	318.973362417	2.354829529	4.978820248	0.000000000	0.000000000	7.333649777	311.639712640	0.311639713	7.333649777
2X-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	2,770,945,976.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,747,319,909.40
1M-1	N/A	N/A	4.38056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	6.13056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	N/A	N/A	6.13056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	07/27/26 - 08/24/26	29	6.13056 %	630,634.61	3,114.39	0.00	0.00	0.00	0.00	3,114.39	0.00	0.00	613,055.99
1M-CH	N/A	N/A	0.00000 %	88,411,996.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	85,947,556.24
1M-2	07/27/26 - 08/24/26	29	6.13056 %	630,634.61	3,114.39	0.00	0.00	0.00	0.00	3,114.39	0.00	0.00	613,055.99
1M-2H	N/A	N/A	0.00000 %	88,411,887.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	85,947,447.74
1B-1	N/A	N/A	7.73056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-1H	N/A	N/A	0.00000 %	103,141,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,141,594.00
1B-2H	N/A	N/A	0.00000 %	98,915,410.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	98,915,410.22
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	07/27/26 - 08/24/26	29	1.80000 %	630,634.61	914.42	0.00	0.00	0.00	0.00	914.42	0.00	0.00	613,055.99
1C-I2	07/27/26 - 08/24/26	29	1.40000 %	630,634.61	711.22	0.00	0.00	0.00	0.00	711.22	0.00	0.00	613,055.99
1C-I3	07/27/26 - 08/24/26	29	1.00000 %	630,634.61	508.01	0.00	0.00	0.00	0.00	508.01	0.00	0.00	613,055.99

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2026
 04-Aug-2026 4:43:05 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	07/27/26 - 08/24/26	29	0.60000 %	630,634.61	304.81	0.00	0.00	0.00	0.00	304.81	0.00	0.00	613,055.99
1E-A1	N/A	N/A	4.33056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.73056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.13056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.53056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.33056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.73056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	5.13056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.53056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	07/27/26 - 08/24/26	29	4.33056 %	630,634.61	2,199.97	0.00	0.00	0.00	0.00	2,199.97	0.00	0.00	613,055.99
1E-C2	07/27/26 - 08/24/26	29	4.73056 %	630,634.61	2,403.18	0.00	0.00	0.00	0.00	2,403.18	0.00	0.00	613,055.99
1E-C3	07/27/26 - 08/24/26	29	5.13056 %	630,634.61	2,606.38	0.00	0.00	0.00	0.00	2,606.38	0.00	0.00	613,055.99
1E-C4	07/27/26 - 08/24/26	29	5.53056 %	630,634.61	2,809.59	0.00	0.00	0.00	0.00	2,809.59	0.00	0.00	613,055.99
1E-D1	N/A	N/A	4.33056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.73056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.13056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.53056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.13056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	07/27/26 - 08/24/26	29	4.33056 %	630,634.61	2,199.97	0.00	0.00	0.00	0.00	2,199.97	0.00	0.00	613,055.99
1E-F2	07/27/26 - 08/24/26	29	4.73056 %	630,634.61	2,403.18	0.00	0.00	0.00	0.00	2,403.18	0.00	0.00	613,055.99
1E-F3	07/27/26 - 08/24/26	29	5.13056 %	630,634.61	2,606.38	0.00	0.00	0.00	0.00	2,606.38	0.00	0.00	613,055.99
1E-F4	07/27/26 - 08/24/26	29	5.53056 %	630,634.61	2,809.59	0.00	0.00	0.00	0.00	2,809.59	0.00	0.00	613,055.99
1E-F5	07/27/26 - 08/24/26	29	6.13056 %	630,634.61	3,114.39	0.00	0.00	0.00	0.00	3,114.39	0.00	0.00	613,055.99
1X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	07/27/26 - 08/24/26	29	1.80000 %	630,634.61	914.42	0.00	0.00	0.00	0.00	914.42	0.00	0.00	613,055.99
1Y-2	07/27/26 - 08/24/26	29	1.40000 %	630,634.61	711.22	0.00	0.00	0.00	0.00	711.22	0.00	0.00	613,055.99
1Y-3	07/27/26 - 08/24/26	29	1.00000 %	630,634.61	508.01	0.00	0.00	0.00	0.00	508.01	0.00	0.00	613,055.99
1Y-4	07/27/26 - 08/24/26	29	0.60000 %	630,634.61	304.81	0.00	0.00	0.00	0.00	304.81	0.00	0.00	613,055.99
2A-H	N/A	N/A	0.00000 %	1,395,979,244.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,384,691,232.49
2M-1	N/A	N/A	4.38056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	6.23056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	N/A	N/A	6.23056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	07/27/26 - 08/24/26	29	6.23056 %	2,867,832.30	14,393.83	0.00	0.00	0.00	0.00	14,393.83	0.00	0.00	2,801,896.77
2M-CH	N/A	N/A	0.00000 %	65,179,583.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	63,681,012.27
2M-2	07/27/26 - 08/24/26	29	6.23056 %	2,867,832.30	14,393.83	0.00	0.00	0.00	0.00	14,393.83	0.00	0.00	2,801,896.77
2M-2H	N/A	N/A	0.00000 %	65,179,583.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	63,681,012.27
2B-1	07/27/26 - 08/24/26	29	8.18056 %	2,000,000.00	13,179.79	0.00	0.00	0.00	0.00	13,179.79	0.00	0.00	2,000,000.00
2B-1H	N/A	N/A	0.00000 %	64,666,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00
2B-2H	N/A	N/A	0.00000 %	62,566,263.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	62,783,628.58
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Distribution Date: 25-Aug-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	07/27/26 - 08/24/26	29	1.80000 %	2,867,832.30	4,158.36	0.00	0.00	0.00	0.00	4,158.36	0.00	0.00	2,801,896.77
2C-I2	07/27/26 - 08/24/26	29	1.40000 %	2,867,832.30	3,234.28	0.00	0.00	0.00	0.00	3,234.28	0.00	0.00	2,801,896.77
2C-I3	07/27/26 - 08/24/26	29	1.00000 %	2,867,832.30	2,310.20	0.00	0.00	0.00	0.00	2,310.20	0.00	0.00	2,801,896.77
2C-I4	07/27/26 - 08/24/26	29	0.60000 %	2,867,832.30	1,386.12	0.00	0.00	0.00	0.00	1,386.12	0.00	0.00	2,801,896.77
2E-A1	N/A	N/A	4.43056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.83056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.23056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.63056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.43056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	4.83056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.23056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.63056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	07/27/26 - 08/24/26	29	4.43056 %	2,867,832.30	10,235.47	0.00	0.00	0.00	0.00	10,235.47	0.00	0.00	2,801,896.77
2E-C2	07/27/26 - 08/24/26	29	4.83056 %	2,867,832.30	11,159.55	0.00	0.00	0.00	0.00	11,159.55	0.00	0.00	2,801,896.77
2E-C3	07/27/26 - 08/24/26	29	5.23056 %	2,867,832.30	12,083.63	0.00	0.00	0.00	0.00	12,083.63	0.00	0.00	2,801,896.77
2E-C4	07/27/26 - 08/24/26	29	5.63056 %	2,867,832.30	13,007.71	0.00	0.00	0.00	0.00	13,007.71	0.00	0.00	2,801,896.77
2E-D1	N/A	N/A	4.43056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	4.83056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.23056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.63056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	6.23056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	07/27/26 - 08/24/26	29	4.43056 %	2,867,832.30	10,235.47	0.00	0.00	0.00	0.00	10,235.47	0.00	0.00	2,801,896.77

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2E-F2	07/27/26 - 08/24/26	29	4.83056 %	2,867,832.30	11,159.55	0.00	0.00	0.00	0.00	11,159.55	0.00	0.00	2,801,896.77
2E-F3	07/27/26 - 08/24/26	29	5.23056 %	2,867,832.30	12,083.63	0.00	0.00	0.00	0.00	12,083.63	0.00	0.00	2,801,896.77
2E-F4	07/27/26 - 08/24/26	29	5.63056 %	2,867,832.30	13,007.71	0.00	0.00	0.00	0.00	13,007.71	0.00	0.00	2,801,896.77
2E-F5	07/27/26 - 08/24/26	29	6.23056 %	2,867,832.30	14,393.83	0.00	0.00	0.00	0.00	14,393.83	0.00	0.00	2,801,896.77
2X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	07/27/26 - 08/24/26	29	1.80000 %	2,867,832.30	4,158.36	0.00	0.00	0.00	0.00	4,158.36	0.00	0.00	2,801,896.78
2Y-2	07/27/26 - 08/24/26	29	1.40000 %	2,867,832.30	3,234.28	0.00	0.00	0.00	0.00	3,234.28	0.00	0.00	2,801,896.78
2Y-3	07/27/26 - 08/24/26	29	1.00000 %	2,867,832.30	2,310.20	0.00	0.00	0.00	0.00	2,310.20	0.00	0.00	2,801,896.78
2Y-4	07/27/26 - 08/24/26	29	0.60000 %	2,867,832.30	1,386.12	0.00	0.00	0.00	0.00	1,386.12	0.00	0.00	2,801,896.78
Totals					205,770.25	0.00	0.00	0.00	0.00	205,770.25	0.00	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	139.924250854	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	138.731207105
1M-1	186,170,000.00	4.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	9,799,029.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2A	993,462.61	6.13056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	139,279,105.40	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	993,462.61	6.13056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	139,279,105.40	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	1,008,074.77	6.13056 %	625.583169168	3.089443452	0.000000000	0.000000000	0.000000000	0.000000000	3.089443452	0.000000000	0.000000000	608.145355519
1M-CH	141,327,325.20	0.00000 %	625.583171088	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	608.145354187
1M-2	2,995,000.00	6.13056 %	210.562474124	1.039863105	0.000000000	0.000000000	0.000000000	0.000000000	1.039863105	0.000000000	0.000000000	204.693151920
1M-2H	419,885,536.00	0.00000 %	210.561879821	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	204.692565881
1B-1	0.00	7.73056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-1H	103,141,594.00	0.00000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
1B-2H	103,141,594.00	0.00000 %	959.025417234	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	959.025417234
1A-I1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	1.80000 %	625.583169168	0.907095412	0.000000000	0.000000000	0.000000000	0.000000000	0.907095412	0.000000000	0.000000000	608.145355519
1C-I2	0.00	1.40000 %	625.583169168	0.705523063	0.000000000	0.000000000	0.000000000	0.000000000	0.705523063	0.000000000	0.000000000	608.145355519
1C-I3	0.00	1.00000 %	625.583169168	0.503940793	0.000000000	0.000000000	0.000000000	0.000000000	0.503940793	0.000000000	0.000000000	608.145355519

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	0.00	0.6000 %	625.583169168	0.302368444	0.000000000	0.000000000	0.000000000	0.000000000	0.302368444	0.000000000	0.000000000	608.145355519
1E-A1	993,462.61	4.33056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	993,462.61	4.73056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	993,462.61	5.13056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	993,462.61	5.53056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	993,462.61	4.33056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	993,462.61	4.73056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	993,462.61	5.13056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	993,462.61	5.53056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	1,008,074.77	4.33056 %	625.583169168	2.182348039	0.000000000	0.000000000	0.000000000	0.000000000	2.182348039	0.000000000	0.000000000	608.145355519
1E-C2	1,008,074.77	4.73056 %	625.583169168	2.383930309	0.000000000	0.000000000	0.000000000	0.000000000	2.383930309	0.000000000	0.000000000	608.145355519
1E-C3	1,008,074.77	5.13056 %	625.583169168	2.585502658	0.000000000	0.000000000	0.000000000	0.000000000	2.585502658	0.000000000	0.000000000	608.145355519
1E-C4	1,008,074.77	5.53056 %	625.583169168	2.787084927	0.000000000	0.000000000	0.000000000	0.000000000	2.787084927	0.000000000	0.000000000	608.145355519
1E-D1	1,986,925.24	4.33056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	1,986,925.24	4.73056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	1,986,925.24	5.13056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	1,986,925.24	5.53056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	1,986,925.24	6.13056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	2,001,537.40	4.33056 %	315.075107553	1.099140094	0.000000000	0.000000000	0.000000000	0.000000000	1.099140094	0.000000000	0.000000000	306.292548684
1E-F2	2,001,537.40	4.73056 %	315.075107553	1.200667050	0.000000000	0.000000000	0.000000000	0.000000000	1.200667050	0.000000000	0.000000000	306.292548684
1E-F3	2,001,537.40	5.13056 %	315.075107553	1.302189011	0.000000000	0.000000000	0.000000000	0.000000000	1.302189011	0.000000000	0.000000000	306.292548684
1E-F4	2,001,537.40	5.53056 %	315.075107553	1.403715967	0.000000000	0.000000000	0.000000000	0.000000000	1.403715967	0.000000000	0.000000000	306.292548684
1E-F5	2,001,537.40	6.13056 %	315.075107553	1.555998908	0.000000000	0.000000000	0.000000000	0.000000000	1.555998908	0.000000000	0.000000000	306.292548684
1X-1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1X-3	0.00	1.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1X-4	0.00	0.6000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1Y-1	0.00	1.8000 %	315.075107553	0.456858814	0.000000000	0.000000000	0.000000000	0.000000000	0.456858814	0.000000000	0.000000000	306.292548684
1Y-2	0.00	1.4000 %	315.075107553	0.355336853	0.000000000	0.000000000	0.000000000	0.000000000	0.355336853	0.000000000	0.000000000	306.292548684
1Y-3	0.00	1.0000 %	315.075107553	0.253809897	0.000000000	0.000000000	0.000000000	0.000000000	0.253809897	0.000000000	0.000000000	306.292548684
1Y-4	0.00	0.6000 %	315.075107553	0.152287937	0.000000000	0.000000000	0.000000000	0.000000000	0.152287937	0.000000000	0.000000000	306.292548684
2A-H	12,766,622,601.00	0.0000 %	109.346010155	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	108.461828611
2M-1	107,666,000.00	4.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-1H	5,666,942.00	0.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2A	4,495,410.33	6.23056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-AH	102,170,887.67	0.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2B	4,495,410.33	6.23056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-BH	102,170,887.67	0.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2C	4,495,410.33	6.23056 %	637.946725544	3.201894587	0.000000000	0.000000000	0.000000000	0.000000000	3.201894587	0.000000000	0.000000000	623.279425974
2M-CH	102,170,887.67	0.0000 %	637.946725201	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	623.279426481
2M-2	13,486,231.00	6.23056 %	212.648908357	1.067298195	0.000000000	0.000000000	0.000000000	0.000000000	1.067298195	0.000000000	0.000000000	207.759808504
2M-2H	306,512,663.00	0.0000 %	212.648908407	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	207.759808834
2B-1	2,000,000.00	8.18056 %	1000.000000000	6.589895000	0.000000000	0.000000000	0.000000000	0.000000000	6.589895000	0.000000000	0.000000000	1000.000000000
2B-1H	64,666,436.00	0.0000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
2B-2H	66,666,437.00	0.0000 %	938.497187873	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	941.757673055
2A-I1	0.00	1.8000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I2	0.00	1.4000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I3	0.00	1.0000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I4	0.00	0.6000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I1	0.00	1.8000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2B-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I1	0.00	1.80000 %	637.946725544	0.925023456	0.000000000	0.000000000	0.000000000	0.000000000	0.925023456	0.000000000	0.000000000	623.279425974
2C-I2	0.00	1.40000 %	637.946725544	0.719462688	0.000000000	0.000000000	0.000000000	0.000000000	0.719462688	0.000000000	0.000000000	623.279425974
2C-I3	0.00	1.00000 %	637.946725544	0.513901920	0.000000000	0.000000000	0.000000000	0.000000000	0.513901920	0.000000000	0.000000000	623.279425974
2C-I4	0.00	0.60000 %	637.946725544	0.308341152	0.000000000	0.000000000	0.000000000	0.000000000	0.308341152	0.000000000	0.000000000	623.279425974
2E-A1	4,495,410.33	4.43056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A2	4,495,410.33	4.83056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A3	4,495,410.33	5.23056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A4	4,495,410.33	5.63056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B1	4,495,410.33	4.43056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B2	4,495,410.33	4.83056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B3	4,495,410.33	5.23056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B4	4,495,410.33	5.63056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C1	4,495,410.33	4.43056 %	637.946725544	2.276871130	0.000000000	0.000000000	0.000000000	0.000000000	2.276871130	0.000000000	0.000000000	623.279425974
2E-C2	4,495,410.33	4.83056 %	637.946725544	2.482431898	0.000000000	0.000000000	0.000000000	0.000000000	2.482431898	0.000000000	0.000000000	623.279425974
2E-C3	4,495,410.33	5.23056 %	637.946725544	2.687992667	0.000000000	0.000000000	0.000000000	0.000000000	2.687992667	0.000000000	0.000000000	623.279425974
2E-C4	4,495,410.33	5.63056 %	637.946725544	2.893553435	0.000000000	0.000000000	0.000000000	0.000000000	2.893553435	0.000000000	0.000000000	623.279425974
2E-D1	8,990,820.67	4.43056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D2	8,990,820.67	4.83056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D3	8,990,820.67	5.23056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D4	8,990,820.67	5.63056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D5	8,990,820.67	6.23056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F1	8,990,820.67	4.43056 %	318.973362417	1.138435564	0.000000000	0.000000000	0.000000000	0.000000000	1.138435564	0.000000000	0.000000000	311.639712640

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Interest Distribution Factors Statement

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2E-F2	8,990,820.67	4.83056 %	318.973362417	1.241215948	0.000000000	0.000000000	0.000000000	0.000000000	1.241215948	0.000000000	0.000000000	311.639712640
2E-F3	8,990,820.67	5.23056 %	318.973362417	1.343996332	0.000000000	0.000000000	0.000000000	0.000000000	1.343996332	0.000000000	0.000000000	311.639712640
2E-F4	8,990,820.67	5.63056 %	318.973362417	1.446776716	0.000000000	0.000000000	0.000000000	0.000000000	1.446776716	0.000000000	0.000000000	311.639712640
2E-F5	8,990,820.67	6.23056 %	318.973362417	1.600947292	0.000000000	0.000000000	0.000000000	0.000000000	1.600947292	0.000000000	0.000000000	311.639712640
2X-1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-1	0.00	1.80000 %	318.973362417	0.462511728	0.000000000	0.000000000	0.000000000	0.000000000	0.462511728	0.000000000	0.000000000	311.639713753
2Y-2	0.00	1.40000 %	318.973362417	0.359731344	0.000000000	0.000000000	0.000000000	0.000000000	0.359731344	0.000000000	0.000000000	311.639713753
2Y-3	0.00	1.00000 %	318.973362417	0.256950960	0.000000000	0.000000000	0.000000000	0.000000000	0.256950960	0.000000000	0.000000000	311.639713753
2Y-4	0.00	0.60000 %	318.973362417	0.154170576	0.000000000	0.000000000	0.000000000	0.000000000	0.154170576	0.000000000	0.000000000	311.639713753

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT

Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	(83,996.11)
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	217,364.93
Total Deposits	133,368.82
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	114,202.16
Total Withdrawals (Pool Distribution Amount)	133,368.82
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL

Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES

Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	3.730560%

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Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	26,108,086.02
Total Principal Reduction Cumulative	17,592,381,307.83
Scheduled Principal Current	8,308,107.88
Scheduled Principal Cumulative	1,589,895,628.00
Unscheduled Principal Current	17,799,978.14
Unscheduled Principal Cumulative	15,998,259,495.31
Senior Reduction Amount	23,626,067.37
Subordinate Reduction Amount	2,482,018.65
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	61,338.00
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	346,211.27
Group 2	
Total Principal Reduction Current	12,635,153.61
Total Principal Reduction Cumulative	11,752,663,105.56
Scheduled Principal Current	4,057,138.37
Scheduled Principal Cumulative	921,972,189.84
Unscheduled Principal Current	8,795,380.17
Unscheduled Principal Cumulative	10,826,808,605.58
Senior Reduction Amount	11,288,012.08
Subordinate Reduction Amount	1,564,506.46
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	217,364.93
Modification Loss Amount	67,897.54
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	156,022.28
Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	19348
Period Reference Pool Removal Loan Count	118
Period Ending Loan Count	19230
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65

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Additional Reporting - Group Level

Informational Reporting	
<u>Group 1</u>	
UPB Actual Current	3,035,937,525.82
Period PIF Loan Count Current	118
PIF Loan Count Cumulative	69027
Period PIF Loan UPB Current	15,663,501.77
PIF Loan UPB Cumulative	15,432,118,495.97
Period Partial Prepayment Amount	2,203,382.46
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	108
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	20,270,014.18
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	18,536,737.86
Total Active Modified Loan Count	472
Total Active Modified Loan UPB	117,437,791.03
<u>Group 2</u>	
At Issuance Loan Count	56296
Period Beginning Loan Count	10343
Period Reference Pool Removal Loan Count	53
Period Ending Loan Count	10290
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	1,580,624,206.12
Period PIF Loan Count Current	53
PIF Loan Count Cumulative	45747
Period PIF Loan UPB Current	7,635,639.65
PIF Loan UPB Cumulative	10,588,549,824.24
Period Partial Prepayment Amount	984,856.01
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	16,036,170.45
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	32,788,855.44
Total Active Modified Loan Count	450
Total Active Modified Loan UPB	104,371,245.50

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Additional Reporting - Group Level

Structural Reporting	
<u>Group 1</u>	
Senior Percentage	90.493295%
Subordinate Percentage	9.506705%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
<u>Group 2</u>	
Senior Percentage	87.617828%
Subordinate Percentage	12.382172%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.510000 %	9.510000 %
1M-1	0.00	0.00	3.050000 %	9.510000 %	9.510000 %
1M-1H	0.00	0.00	3.050000 %	9.510000 %	9.510000 %
1M-2A	0.00	0.00	2.370000 %	9.510000 %	9.510000 %
1M-2B	0.00	0.00	1.690000 %	9.510000 %	9.510000 %
1M-2C	0.00	0.00	1.000000 %	6.600000 %	6.660000 %
1M-2	0.00	0.00	1.000000 %	6.600000 %	6.660000 %
1M-2H	0.00	0.00	1.000000 %	6.600000 %	6.660000 %
1B-1	0.00	0.00	0.500000 %	3.230000 %	3.260000 %
1B-1H	0.00	0.00	0.500000 %	3.230000 %	3.260000 %
1B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.380000 %	12.400000 %
2M-1	0.00	0.00	3.400000 %	12.380000 %	12.400000 %
2M-1H	0.00	0.00	3.400000 %	12.380000 %	12.400000 %
2M-2A	0.00	0.00	2.600000 %	12.380000 %	12.400000 %
2M-2B	0.00	0.00	1.800000 %	12.380000 %	12.400000 %
2M-2C	0.00	0.00	1.000000 %	8.110000 %	8.190000 %
2M-2	0.00	0.00	1.000000 %	8.110000 %	8.190000 %
2M-2H	0.00	0.00	1.000000 %	8.110000 %	8.190000 %
2B-1	0.00	0.00	0.500000 %	3.930000 %	3.970000 %
2B-1H	0.00	0.00	0.500000 %	3.930000 %	3.970000 %
2B-2H	0.00	217,364.93	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	430	75,885,339.66	1.456640 %	1.643763 %
60 Days	133	23,688,294.60	0.450542 %	0.513116 %
90 Days	60	13,021,228.54	0.203252 %	0.282055 %
120 Days	24	3,861,191.26	0.081301 %	0.083638 %
150 Days	28	5,639,554.47	0.094851 %	0.122159 %
180+ Days	143	29,535,416.11	0.484417 %	0.639771 %
Totals	818	151,631,024.64	2.771003 %	3.284501 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	234	41,951,601.32	1.216849 %	1.381833 %
60 Days	60	10,097,269.78	0.312012 %	0.332591 %
90 Days	32	7,378,774.74	0.166407 %	0.243048 %
120 Days	13	2,187,899.99	0.067603 %	0.072067 %
150 Days	13	2,956,596.07	0.067603 %	0.097387 %
180+ Days	71	15,993,245.91	0.369215 %	0.526798 %
Totals	423	80,565,387.81	2.199688 %	2.653724 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	196	33,933,738.34	1.904762 %	2.146857 %
60 Days	73	13,591,024.82	0.709427 %	0.859852 %
90 Days	28	5,642,453.80	0.272109 %	0.356976 %
120 Days	11	1,673,291.27	0.106900 %	0.105863 %
150 Days	15	2,682,958.40	0.145773 %	0.169740 %
180+ Days	72	13,542,170.20	0.699708 %	0.856761 %
Totals	395	71,065,636.83	3.838678 %	4.496049 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	199	55,051,368.87	61,338.00	0.111420
Group 2	245	62,464,562.93	67,897.54	0.108698

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805274	291,907.01	353.75	0.121186
Group 1	0044805914	432,097.10	675.15	0.156250
Group 1	0044806054	144,655.37	210.96	0.145836
Group 1	0044806072	149,904.28	187.38	0.125000
Group 1	0044806448	278,318.48	405.88	0.145833
Group 1	0044806456	81,095.20	0.11	0.000136
Group 1	0044806745	187,661.28	117.29	0.062501
Group 1	0044806911	276,040.51	57.51	0.020834
Group 1	0044806948	398,482.42	290.56	0.072917
Group 1	0044806960	162,062.87	84.41	0.052085
Group 1	0044807099	77,790.51	8.10	0.010413
Group 1	0044807219	178,808.27	76.83	0.042968
Group 1	0044807768	266,854.80	333.57	0.125001
Group 1	0044808161	312,527.35	112.34	0.035946
Group 1	0044808483	945,611.93	1,083.51	0.114583
Group 1	0044809953	128,350.48	140.14	0.109185
Group 1	0044811411	472,781.08	362.60	0.076695
Group 1	0044812987	197,500.04	0.24	0.000122
Group 1	0044813124	380,939.98	674.58	0.177083
Group 1	0044813191	532,639.56	832.25	0.156250
Group 1	0044813307	287,043.29	256.72	0.089436
Group 1	0044813559	65,708.22	95.82	0.145827
Group 1	0044813561	175,714.13	50.31	0.028632
Group 1	0044813829	609,584.43	720.47	0.118190

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813871	71,813.53	59.27	0.082533
Group 1	0044814163	342,813.02	352.33	0.102776
Group 1	0044814207	192,776.29	200.81	0.104167
Group 1	0044814635	151,261.87	7.58	0.005011
Group 1	0044814850	210,623.22	153.58	0.072917
Group 1	0044815760	338,461.35	317.31	0.093751
Group 1	0044816052	278,224.96	289.82	0.104168
Group 1	0044816392	224,569.11	304.10	0.135415
Group 1	0044816534	373,683.24	155.70	0.041666
Group 1	0044817798	354,961.14	7.72	0.002175
Group 1	0044817836	357,869.33	465.94	0.130198
Group 1	0044818208	174,587.02	309.16	0.177081
Group 1	0044818389	376,420.06	274.47	0.072916
Group 1	0044819320	485,105.94	442.75	0.091269
Group 1	0044819609	317,674.03	430.18	0.135416
Group 1	0044819660	495,930.04	413.28	0.083334
Group 1	0044819897	348,954.94	254.45	0.072918
Group 1	0044821226	152,967.43	164.60	0.107605
Group 1	0044822297	161,037.45	171.59	0.106553
Group 1	0044822355	638,138.24	453.41	0.071052
Group 1	0044822792	441,332.75	735.55	0.166666
Group 1	0044824451	320,540.64	357.52	0.111537
Group 1	0044824735	230,169.86	167.83	0.072916
Group 1	0044824753	299,045.16	218.05	0.072915
Group 1	0044825069	180,424.68	163.02	0.090353
Group 1	0044825421	292,012.35	304.18	0.104167
Group 1	0044825659	436,727.01	455.77	0.104360
Group 1	0044826309	379,796.21	395.62	0.104166
Group 1	0044826428	265,415.24	193.53	0.072916
Group 1	0044826791	141,504.16	265.32	0.187500
Group 1	0044827108	321,821.83	435.80	0.135417
Group 1	0044827115	274,924.67	330.06	0.120055
Group 1	0044827171	197,522.20	164.60	0.083332
Group 1	0044827499	619,348.59	838.70	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044827806	145,971.88	106.44	0.072918
Group 1	0044828810	231,623.19	313.66	0.135418
Group 1	0044828911	302,807.31	473.14	0.156251
Group 1	0044828949	229,992.76	335.41	0.145835
Group 1	0044829512	191,257.58	219.15	0.114584
Group 1	0044829515	233,582.73	131.15	0.056147
Group 1	0044830027	318,971.66	118.71	0.037216
Group 1	0044830603	312,664.70	455.97	0.145834
Group 1	0044830936	309,248.32	225.49	0.072916
Group 1	0044831214	126,230.28	52.60	0.041670
Group 1	0044831220	95,063.86	25.57	0.026898
Group 1	0044831372	470,666.65	477.48	0.101448
Group 1	0044831561	287,285.23	359.11	0.125001
Group 1	0044832141	302,322.96	188.95	0.062499
Group 1	0044832889	159,316.57	353.31	0.221766
Group 1	0044833032	218,444.91	177.51	0.081261
Group 1	0044834072	318,205.17	458.49	0.144086
Group 1	0044834537	389,300.63	567.73	0.145833
Group 1	0044834665	329,258.49	3.35	0.001017
Group 1	0044835751	109,259.38	147.96	0.135421
Group 1	0044836184	61,942.82	116.14	0.187495
Group 1	0044836266	85,737.90	133.10	0.155241
Group 1	0044837128	214,808.98	290.89	0.135418
Group 1	0044837217	150,332.17	203.57	0.135413
Group 1	0044837378	205,209.29	361.68	0.176249
Group 1	0044838036	295,355.97	430.73	0.145834
Group 1	0044838331	131,856.66	138.68	0.105175
Group 1	0044838535	312,899.76	339.08	0.108367
Group 1	0044839657	338,985.42	401.92	0.118566
Group 1	0044839660	225,976.24	447.24	0.197915
Group 1	0044839829	69,341.84	116.21	0.167590
Group 1	0044839996	381,873.32	556.90	0.145834
Group 1	0044840174	391,304.73	652.17	0.166666
Group 1	0044840298	158,582.08	165.19	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044840478	128,354.20	301.26	0.234710
Group 1	0044840589	128,758.34	147.42	0.114494
Group 1	0044841548	264,321.79	311.21	0.117739
Group 1	0044841572	479,721.30	1,049.39	0.218750
Group 1	0044842682	431,757.41	539.70	0.125001
Group 1	0044844838	85,202.22	60.42	0.070914
Group 1	0044845082	73,126.23	91.41	0.125003
Group 1	0044845787	383,021.29	806.45	0.210550
Group 1	0044846147	170,566.42	150.66	0.088329
Group 1	0044847282	447,414.23	605.87	0.135416
Group 1	0044848866	175,125.15	202.45	0.115603
Group 1	0044848993	330,678.09	364.73	0.110298
Group 1	0044849055	419,134.83	113.22	0.027013
Group 1	0044849263	289,264.20	289.82	0.100192
Group 1	0044849348	91,512.98	95.33	0.104171
Group 1	0044849480	381,566.05	397.46	0.104165
Group 1	0044849965	372,847.95	116.51	0.031249
Group 1	0044850019	500,112.11	285.48	0.057083
Group 1	0044850962	205,448.89	171.21	0.083335
Group 1	0044851111	357,495.15	220.59	0.061704
Group 1	0044851303	109,562.69	171.19	0.156248
Group 1	0044851394	91,084.39	141.56	0.155416
Group 1	0044851511	229,986.32	172.45	0.074983
Group 1	0044851529	365,491.39	685.30	0.187501
Group 1	0044851626	103,124.43	181.76	0.176253
Group 1	0044851808	164,728.30	275.48	0.167233
Group 1	0044851940	108,041.26	121.51	0.112466
Group 1	0044852769	262,413.18	328.02	0.125001
Group 1	0044853603	304,610.38	342.40	0.112406
Group 1	0044853799	195,197.25	284.66	0.145832
Group 1	0044853950	322,748.38	671.95	0.208196
Group 1	0044853969	288,367.06	508.25	0.176251
Group 1	0044854061	364,868.65	608.11	0.166665
Group 1	0044855178	388,245.92	342.31	0.088168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044855303	132,337.06	41.36	0.031254
Group 1	0044855371	213,267.48	88.86	0.041666
Group 1	0044855740	241,750.59	377.74	0.156252
Group 1	0044856091	208,371.21	303.87	0.145831
Group 1	0044856316	283,242.75	218.33	0.077082
Group 1	0044856536	110,647.88	124.87	0.112853
Group 1	0044856837	108,355.21	11.29	0.010419
Group 1	0044857022	164,141.45	255.10	0.155415
Group 1	0044857956	245,077.83	280.82	0.114584
Group 1	0044858421	209,708.12	240.29	0.114583
Group 1	0044858907	153,970.63	208.50	0.135415
Group 1	0044860526	428,369.34	429.44	0.100250
Group 1	0044860921	354,573.49	295.48	0.083334
Group 1	0044861358	271,527.92	480.83	0.177083
Group 1	0044861394	323,198.10	235.67	0.072918
Group 1	0044861837	226,425.49	212.27	0.093748
Group 1	0044862118	595,877.51	806.92	0.135417
Group 1	0044863585	332,470.44	320.33	0.096348
Group 1	0044864005	197,759.12	210.71	0.106549
Group 1	0044866952	374,837.88	156.18	0.041666
Group 1	0044867102	206,013.40	215.24	0.104479
Group 1	0044867497	259,606.77	270.42	0.104165
Group 1	0044867842	135,388.90	54.93	0.040572
Group 1	0044869452	97,209.74	162.02	0.166671
Group 1	0044869954	410,292.20	107.45	0.026189
Group 1	0044870081	385,737.45	80.36	0.020833
Group 1	0044870095	438,845.31	484.94	0.110504
Group 1	0044870673	543,109.10	534.79	0.098468
Group 1	0044870970	387,313.86	410.76	0.106054
Group 1	0044872600	421,089.69	570.23	0.135418
Group 1	0044874522	172,699.91	179.90	0.104169
Group 1	0044874812	410,403.36	518.03	0.126225
Group 1	0044875036	77,252.42	104.61	0.135413
Group 1	0044875467	518,029.61	701.50	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044875996	464,945.73	484.32	0.104167
Group 1	0044877109	245,803.22	435.28	0.177085
Group 1	0044877322	513,264.18	748.51	0.145833
Group 1	0044877340	165,279.14	143.76	0.086980
Group 1	0044878458	183,541.75	309.29	0.168512
Group 1	0044879698	96,780.38	10.08	0.010415
Group 1	0044880728	620,874.18	351.38	0.056594
Group 1	0044881228	317,998.01	560.47	0.176250
Group 1	0044881278	202,102.95	442.77	0.219081
Group 1	0044881784	158,284.94	32.98	0.020836
Group 1	0044882811	264,402.21	295.91	0.111917
Group 1	0044883436	272,864.58	341.08	0.125000
Group 1	0044883504	134,352.68	97.97	0.072920
Group 1	0044884377	253,057.72	105.44	0.041666
Group 1	0044884394	325,597.42	508.75	0.156251
Group 1	0044885516	147,353.26	306.99	0.208336
Group 1	0044886172	184,155.02	306.93	0.166669
Group 1	0044886499	540,779.68	844.97	0.156250
Group 1	0044886532	247,332.53	268.07	0.108384
Group 1	0044887098	376,618.28	627.70	0.166667
Group 1	0044887309	392,813.05	613.77	0.156250
Group 1	0044888343	155,153.54	32.32	0.020831
Group 1	0044888520	105,964.14	55.19	0.052084
Group 1	0044889608	337,185.73	482.17	0.142998
Group 1	0044890342	139,929.71	131.18	0.093747
Group 1	0044890890	261,849.43	245.48	0.093749
Group 1	0044890987	167,782.41	262.16	0.156250
Group 1	0044891024	668,792.76	797.92	0.119308
Group 1	0044891025	94,780.86	112.47	0.118663
Group 1	0044891053	223,906.83	186.59	0.083334
Group 1	0044891490	354,809.45	591.35	0.166667
Group 1	0044891943	88,248.12	137.89	0.156253
Group 1	0044893376	280,946.06	321.92	0.114584
Group 1	0044893553	258,917.35	242.74	0.093752

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044893738	56,141.20	71.57	0.127482
Group 1	0044893739	61,061.79	95.41	0.156252
Group 1	0044896338	557,870.57	697.34	0.125000
Group 1	0044896416	315,672.58	423.71	0.134225
Group 1	0044896786	573,138.19	835.83	0.145834
Group 2	0044747820	279,342.87	178.22	0.063800
Group 2	0044748237	51,874.81	56.44	0.108800
Group 2	0044748498	444,998.46	180.22	0.040499
Group 2	0044748506	255,729.59	106.55	0.041665
Group 2	0044748576	236,014.02	319.60	0.135416
Group 2	0044748804	255,473.01	319.34	0.125000
Group 2	0044748806	287,792.96	299.78	0.104165
Group 2	0044749201	230,867.41	248.23	0.107521
Group 2	0044749674	484,005.17	864.54	0.178622
Group 2	0044749678	299,008.19	186.88	0.062500
Group 2	0044749715	252,209.58	251.53	0.099731
Group 2	0044749808	348,950.45	394.22	0.112973
Group 2	0044749952	395,966.04	875.81	0.221183
Group 2	0044750693	241,729.47	251.80	0.104166
Group 2	0044750776	293,291.21	424.73	0.144815
Group 2	0044750799	197,123.92	369.61	0.187501
Group 2	0044751437	340,891.38	497.13	0.145832
Group 2	0044751696	145,423.54	242.37	0.166665
Group 2	0044751748	143,567.99	284.37	0.198073
Group 2	0044751838	119,731.88	118.39	0.098879
Group 2	0044752274	224,162.07	248.54	0.110875
Group 2	0044752585	162,805.64	285.67	0.175467
Group 2	0044752670	199,819.91	274.42	0.137334
Group 2	0044753298	133,963.75	294.87	0.220112
Group 2	0044753433	314,976.61	426.53	0.135416
Group 2	0044753485	144,409.70	180.51	0.124999
Group 2	0044753494	193,819.65	338.11	0.174446
Group 2	0044753919	52,433.31	4.30	0.008201
Group 2	0044753942	88,813.94	7.21	0.008118

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044754347	289,980.32	211.44	0.072915
Group 2	0044755122	102,761.16	108.81	0.105886
Group 2	0044755505	609,877.94	762.35	0.125000
Group 2	0044756174	181,185.57	16.66	0.009195
Group 2	0044756304	64,614.40	20.19	0.031247
Group 2	0044756498	246,482.14	513.50	0.208332
Group 2	0044756744	283,937.79	384.50	0.135417
Group 2	0044757058	291,870.99	608.53	0.208493
Group 2	0044757099	218,437.25	273.05	0.125002
Group 2	0044757100	356,351.54	371.20	0.104167
Group 2	0044757616	266,205.92	222.03	0.083405
Group 2	0044758110	212,392.63	88.50	0.041668
Group 2	0044758112	158,803.14	77.91	0.049061
Group 2	0044758371	100,440.12	149.35	0.148696
Group 2	0044758473	53,314.06	10.18	0.019094
Group 2	0044758489	135,283.48	239.56	0.177080
Group 2	0044758496	138,954.22	193.60	0.139326
Group 2	0044758559	303,985.60	335.99	0.110528
Group 2	0044758660	167,114.48	69.63	0.041666
Group 2	0044758666	237,739.92	321.94	0.135417
Group 2	0044758823	162,622.56	209.21	0.128648
Group 2	0044759268	234,438.48	317.47	0.135417
Group 2	0044759277	343,921.75	537.38	0.156251
Group 2	0044759372	258,154.85	115.69	0.044814
Group 2	0044759735	397,522.66	481.87	0.121218
Group 2	0044759749	340,035.54	825.70	0.242828
Group 2	0044759896	251,749.07	37.12	0.014745
Group 2	0044760451	114,342.01	95.29	0.083338
Group 2	0044760921	381,519.84	61.40	0.016094
Group 2	0044761328	137,926.97	129.31	0.093753
Group 2	0044761353	381,002.40	436.57	0.114585
Group 2	0044761401	105,699.84	13.39	0.012668
Group 2	0044761419	366,850.76	611.42	0.166667
Group 2	0044761489	167,480.88	113.57	0.067811

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044761775	61,984.24	78.05	0.125919
Group 2	0044762129	394,113.42	633.67	0.160784
Group 2	0044762228	582,701.63	565.65	0.097074
Group 2	0044762306	283,587.03	88.62	0.031250
Group 2	0044762407	162,340.95	21.04	0.012960
Group 2	0044762564	371,278.46	502.77	0.135416
Group 2	0044762765	106,731.64	94.80	0.088821
Group 2	0044762776	193,489.24	221.71	0.114585
Group 2	0044762870	368,886.46	365.92	0.099196
Group 2	0044763194	82,692.47	180.89	0.218750
Group 2	0044763976	410,073.67	554.88	0.135312
Group 2	0044764282	164,961.22	48.60	0.029461
Group 2	0044764439	237,709.80	272.38	0.114585
Group 2	0044765071	331,855.17	476.44	0.143569
Group 2	0044765333	116,627.25	28.22	0.024197
Group 2	0044765475	103,015.35	193.15	0.187496
Group 2	0044765513	434,768.76	683.63	0.157240
Group 2	0044765686	438,812.22	425.58	0.096985
Group 2	0044766070	109,670.56	217.06	0.197920
Group 2	0044766135	289,695.15	241.41	0.083332
Group 2	0044766589	134,538.61	132.62	0.098574
Group 2	0044766618	374,909.04	170.41	0.045454
Group 2	0044766943	97,388.93	20.30	0.020844
Group 2	0044767025	326,559.00	714.35	0.218751
Group 2	0044767069	193,153.63	209.32	0.108370
Group 2	0044767243	434,075.75	678.24	0.156249
Group 2	0044767644	369,193.51	499.95	0.135417
Group 2	0044767648	327,317.94	340.96	0.104168
Group 2	0044767764	257,232.89	77.18	0.030004
Group 2	0044768165	448,365.95	607.16	0.135416
Group 2	0044768220	238,167.71	198.47	0.083332
Group 2	0044768223	204,693.14	255.87	0.125002
Group 2	0044768266	392,023.62	94.93	0.024215
Group 2	0044768338	125,940.72	235.09	0.186667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044768440	409,548.99	195.29	0.047684
Group 2	0044768569	318,122.48	521.56	0.163949
Group 2	0044768571	336,934.71	456.27	0.135418
Group 2	0044769325	100,662.89	101.06	0.100394
Group 2	0044769400	285,797.09	238.16	0.083332
Group 2	0044769588	256,267.33	373.72	0.145832
Group 2	0044769843	252,488.33	473.53	0.187545
Group 2	0044770245	259,791.79	135.31	0.052084
Group 2	0044770421	279,638.91	354.96	0.126935
Group 2	0044770455	271,465.42	424.16	0.156248
Group 2	0044771203	317,554.04	595.41	0.187499
Group 2	0044771224	578,580.76	153.48	0.026527
Group 2	0044771262	84,197.57	58.84	0.069883
Group 2	0044771856	293,801.41	484.25	0.164822
Group 2	0044772205	214,997.16	136.50	0.063489
Group 2	0044772207	395,820.54	288.62	0.072917
Group 2	0044772687	240,089.12	300.11	0.124999
Group 2	0044772744	155,274.01	186.09	0.119846
Group 2	0044772824	206,709.16	93.97	0.045460
Group 2	0044772895	346,128.21	168.55	0.048696
Group 2	0044773059	324,322.54	591.50	0.182380
Group 2	0044773158	259,367.53	145.50	0.056098
Group 2	0044773738	115,755.99	192.93	0.166670
Group 2	0044773900	143,223.95	16.20	0.011311
Group 2	0044774428	55,156.44	80.44	0.145840
Group 2	0044774693	192,355.28	200.37	0.104167
Group 2	0044774869	339,034.36	69.13	0.020390
Group 2	0044775457	174,221.14	151.10	0.086729
Group 2	0044775468	141,940.11	118.28	0.083331
Group 2	0044775546	400,929.41	527.47	0.131562
Group 2	0044775608	205,225.68	51.33	0.025011
Group 2	0044775838	461,622.56	561.99	0.121742
Group 2	0044776233	204,655.04	105.69	0.051643
Group 2	0044776486	175,056.06	203.55	0.116277

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044776861	175,746.36	109.84	0.062499
Group 2	0044776964	69,690.70	11.73	0.016832
Group 2	0044777432	316,895.45	202.03	0.063753
Group 2	0044777714	146,256.97	106.65	0.072920
Group 2	0044779309	91,159.30	75.97	0.083338
Group 2	0044779312	110,337.28	172.40	0.156248
Group 2	0044779480	220,940.54	237.83	0.107644
Group 2	0044779844	191,287.56	42.99	0.022474
Group 2	0044780048	154,892.79	201.30	0.129961
Group 2	0044780062	84,012.50	63.01	0.075001
Group 2	0044780348	394,164.45	394.65	0.100123
Group 2	0044780495	205,052.64	256.32	0.125002
Group 2	0044780530	103,870.74	86.56	0.083334
Group 2	0044781122	374,129.93	545.61	0.145834
Group 2	0044781165	221,555.74	179.86	0.081180
Group 2	0044781185	290,926.60	496.79	0.170761
Group 2	0044781334	204,266.20	170.22	0.083332
Group 2	0044781674	331,159.51	342.20	0.103334
Group 2	0044781688	451,324.86	495.22	0.109726
Group 2	0044781936	79,048.60	82.34	0.104164
Group 2	0044782011	334,495.89	234.56	0.070123
Group 2	0044782242	253,714.95	396.43	0.156250
Group 2	0044782356	127,532.57	39.85	0.031247
Group 2	0044782425	117,506.56	140.89	0.119900
Group 2	0044782683	325,009.73	335.32	0.103172
Group 2	0044782878	143,303.91	90.88	0.063418
Group 2	0044783015	456,254.19	301.76	0.066139
Group 2	0044783164	67,961.33	20.82	0.030635
Group 2	0044783715	155,953.63	178.70	0.114585
Group 2	0044783732	87,881.85	34.05	0.038745
Group 2	0044783744	149,238.40	24.77	0.016598
Group 2	0044784174	123,572.81	144.48	0.116919
Group 2	0044784304	290,345.38	291.02	0.100232
Group 2	0044785549	418,675.51	305.28	0.072916

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Modification Loss Detail

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Group 2	0044785566	202,266.36	105.35	0.052085
Group 2	0044785725	324,282.20	371.57	0.114582
Group 2	0044785902	63,144.70	92.09	0.145840
Group 2	0044786096	193,365.96	181.28	0.093750
Group 2	0044786483	252,087.42	444.30	0.176248
Group 2	0044786559	441,553.52	395.13	0.089486
Group 2	0044787155	109,267.11	193.49	0.177080
Group 2	0044787215	314,195.83	621.85	0.197918
Group 2	0044787378	216,897.54	78.57	0.036224
Group 2	0044787721	236,505.97	394.18	0.166668
Group 2	0044788172	354,611.31	332.45	0.093751
Group 2	0044788401	413,844.95	560.07	0.135333
Group 2	0044788553	295,746.69	215.65	0.072917
Group 2	0044788704	722,825.31	795.36	0.110035
Group 2	0044788884	193,500.96	181.41	0.093751
Group 2	0044789396	172,937.62	188.44	0.108964
Group 2	0044789550	420,202.36	150.07	0.035714
Group 2	0044789903	426,226.68	843.57	0.197916
Group 2	0044790382	346,253.54	362.28	0.104629
Group 2	0044790949	178,106.67	250.09	0.140416
Group 2	0044791181	105,554.17	22.66	0.021468
Group 2	0044791507	225,654.36	141.03	0.062498
Group 2	0044791967	139,870.40	43.71	0.031250
Group 2	0044792074	387,422.10	545.26	0.140741
Group 2	0044792535	166,947.98	138.31	0.082846
Group 2	0044792586	137,455.06	142.48	0.103656
Group 2	0044792673	230,116.69	26.90	0.011690
Group 2	0044792923	160,448.40	13.16	0.008202
Group 2	0044792982	691,061.27	1,560.62	0.225829
Group 2	0044793608	410,536.17	371.23	0.090426
Group 2	0044793723	328,898.89	691.33	0.210195
Group 2	0044794339	330,753.04	649.30	0.196310
Group 2	0044794431	280,614.75	145.81	0.051961
Group 2	0044795045	180,901.38	150.75	0.083333

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Modification Loss Detail

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Group 2	0044795204	185,723.15	20.54	0.011059
Group 2	0044795566	235,843.89	142.47	0.060409
Group 2	0044795768	207,131.99	362.17	0.174850
Group 2	0044796062	95,790.64	129.05	0.134721
Group 2	0044796426	337,390.46	386.59	0.114582
Group 2	0044796618	231,492.45	144.68	0.062499
Group 2	0044796651	143,941.68	227.59	0.158113
Group 2	0044797081	269,780.12	52.55	0.019479
Group 2	0044797267	119,281.79	12.43	0.010421
Group 2	0044797940	382,935.66	724.10	0.189092
Group 2	0044798857	133,296.35	257.42	0.193119
Group 2	0044798892	257,158.60	47.11	0.018319
Group 2	0044799003	170,183.17	125.11	0.073515
Group 2	0044799092	386,752.96	506.46	0.130952
Group 2	0044799459	371,165.25	435.34	0.117290
Group 2	0044799812	350,875.35	438.59	0.124999
Group 2	0044799964	217,957.42	87.35	0.040077
Group 2	0044800366	154,544.69	169.20	0.109483
Group 2	0044800532	249,600.83	312.00	0.125000
Group 2	0044800592	260,229.62	153.47	0.058975
Group 2	0044801121	347,153.37	180.81	0.052084
Group 2	0044801175	175,110.20	182.41	0.104169
Group 2	0044801299	160,455.19	188.47	0.117460
Group 2	0044801485	103,997.91	66.97	0.064396
Group 2	0044801511	348,525.96	466.15	0.133749
Group 2	0044801593	249,307.75	285.67	0.114585
Group 2	0044802184	407,708.87	552.11	0.135418
Group 2	0044802342	215,954.72	202.46	0.093751
Group 2	0044802638	277,106.42	230.92	0.083333
Group 2	0044802731	224,641.33	210.60	0.093749
Group 2	0044802907	407,361.97	249.46	0.061238
Group 2	0044802909	330,223.23	309.58	0.093749
Group 2	0044803047	307,670.66	99.92	0.032476
Group 2	0044803082	274,465.26	348.32	0.126909

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Modification Loss Detail

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Group 2	0044803218	666,119.05	1,040.81	0.156250
Group 2	0044803223	603,682.77	1,335.41	0.221211
Group 2	0044803260	338,049.23	528.20	0.156249
Group 2	0044803492	324,359.37	371.66	0.114583
Group 2	0044803568	172,882.68	56.66	0.032774
Group 2	0044803957	270,445.58	134.10	0.049585
Group 2	0044804224	216,307.53	225.32	0.104167
Group 2	0044804262	296,500.44	277.97	0.093750
Group 2	0044804420	98,244.64	9.39	0.009558
Group 2	0044805162	324,352.62	135.15	0.041668
Group 2	0044805165	314,345.44	360.19	0.114584
Group 2	0044805170	478,803.93	523.66	0.109368

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Connecticut Avenue Securities
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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	623,380.26	(217,364.93)	145,468.50	23.335

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044774367	623,380.26	(217,364.93)	145,468.50	23.335

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
294	51,325,593.30	8,108,994.66	15.799

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044748623	213,865.61	(1,329.84)	(0.622)
0044749194	225,283.79	(23,957.31)	(10.634)
0044749446	327,117.67	105,522.88	32.258
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044750346	171,583.19	23,857.11	13.904
0044750893	129,690.36	199,950.04	154.175
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044751925	147,222.23	20,334.79	13.812
0044752015	174,276.86	1,490.71	0.855
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044752867	83,511.47	10,790.17	12.921
0044753045	142,578.98	32,523.72	22.811
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	2,546.07	4.275
0044754392	359,681.05	27,627.43	7.681
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	76,281.25	37.802
0044754955	215,467.69	22,584.21	10.481

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044755334	219,393.60	15,774.94	7.190
0044755351	73,916.06	8,011.18	10.838
0044755417	200,594.01	2,700.07	1.346
0044755657	86,052.76	242.70	0.282
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756060	112,805.29	3,445.93	3.055
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044756954	265,189.21	33,517.72	12.639
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758204	218,222.88	56,909.08	26.078
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	32,367.22	27.395
0044758509	160,506.51	5,842.32	3.640
0044758998	169,360.27	41,292.10	24.381
0044759320	261,251.60	24,633.50	9.429
0044759500	106,347.29	37,055.45	34.844
0044759604	155,429.54	12,266.90	7.892
0044760659	163,665.98	(5,918.51)	(3.616)
0044760857	317,084.32	123,945.29	39.089
0044761042	204,105.41	3,454.67	1.693
0044761182	248,071.68	14,741.16	5.942
0044761553	205,861.31	76,720.94	37.268
0044761674	341,600.17	(91,407.15)	(26.759)
0044761774	74,655.59	76,630.99	102.646
0044761887	209,413.12	14,156.22	6.760

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Cumulative Realized Loss Detail

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0044761956	179,594.84	15,290.05	8.514
0044762100	134,677.44	5,604.53	4.161
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765212	345,681.49	62,995.57	18.224
0044765219	322,524.95	48,739.47	15.112
0044765376	161,134.60	(1,480.95)	(0.919)
0044765437	92,682.10	35,174.37	37.952
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044766948	91,537.31	150.32	0.164
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768913	116,742.26	1,273.27	1.091
0044768986	219,816.61	41,370.82	18.821
0044769904	330,881.81	7,705.65	2.329
0044769988	258,709.79	21,438.34	8.287
0044770011	109,263.76	2,495.11	2.284
0044770134	147,091.37	14,707.77	9.999
0044770270	589,571.98	130,374.65	22.113
0044770296	94,821.06	31,150.07	32.851
0044770411	124,285.50	25,370.08	20.413
0044770440	342,151.11	136,982.23	40.036
0044770701	47,730.12	44,591.49	93.424
0044770919	114,764.10	29,222.51	25.463
0044770943	149,615.30	(8,439.27)	(5.641)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044770981	69,732.06	1,629.29	2.337
0044771326	92,504.19	(91.34)	(0.099)
0044771695	80,466.96	(4,251.36)	(5.283)
0044772090	63,059.37	4,702.70	7.458
0044772371	72,696.72	7,020.54	9.657
0044772427	44,518.39	86,480.68	194.258
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044772608	326,590.24	147,804.53	45.257
0044772924	68,511.58	1,922.19	2.806
0044773126	170,124.55	(63,148.59)	(37.119)
0044773175	59,777.54	(5,943.67)	(9.943)
0044773662	36,483.95	52,873.20	144.922
0044773707	305,130.59	6,449.73	2.114
0044773956	294,698.22	74,117.45	25.150
0044774169	89,009.68	(5,196.78)	(5.838)
0044774367	623,380.26	145,468.50	23.335
0044775044	144,866.51	47,870.78	33.045
0044775571	128,793.47	(23,644.95)	(18.359)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777437	147,897.53	45,256.07	30.600
0044777594	343,123.67	(2,198.49)	(0.641)
0044777791	291,650.94	(12,465.65)	(4.274)
0044778846	115,905.27	12,208.97	10.534
0044780223	77,666.67	(785.74)	(1.012)
0044780395	191,222.35	1,085.59	0.568

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044780746	344,324.88	42,932.94	12.469
0044781418	181,245.45	4,779.96	2.637
0044781952	81,828.87	24,977.92	30.525
0044782210	494,402.01	4,355.93	0.881
0044782214	57,261.93	4,293.20	7.497
0044783094	88,150.09	2,143.88	2.432
0044783214	270,842.58	321,114.13	118.561
0044783328	67,874.89	1,133.55	1.670
0044783443	141,907.44	1,700.53	1.198
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044784532	420,516.27	(13,680.38)	(3.253)
0044785239	138,084.49	23,078.29	16.713
0044785735	408,642.14	49,857.78	12.201
0044785788	282,960.19	72,274.82	25.542
0044786024	133,106.00	2,987.08	2.244
0044786640	74,974.01	15,663.68	20.892
0044786849	410,861.55	42,272.71	10.289
0044789143	51,734.78	78,274.22	151.299
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044791061	125,389.22	54,708.18	43.631
0044791226	223,058.17	46,736.85	20.953
0044791250	162,468.58	29,018.32	17.861
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044792959	313,175.92	68,809.02	21.971
0044793033	93,624.45	(46,360.18)	(49.517)
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793820	185,178.95	25,668.41	13.861
0044793838	235,758.87	(2,961.67)	(1.256)
0044794492	196,179.18	75,080.56	38.271
0044795134	223,231.95	32,875.65	14.727
0044795975	84,919.92	1,622.16	1.910
0044796009	65,069.02	3,763.67	5.784
0044796106	69,244.05	366.48	0.529
0044796133	24,095.16	12,630.46	52.419
0044796259	115,452.52	81,129.13	70.271
0044796368	336,933.15	15,152.94	4.497
0044797296	499,225.91	135,763.45	27.195
0044797657	145,799.88	71,932.94	49.337
0044797663	149,151.75	49,201.74	32.988
0044797688	71,005.83	5,483.71	7.723
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	13,974.62	6.508
0044797878	140,304.55	18,898.59	13.470
0044798155	211,200.15	(1,627.38)	(0.771)
0044798167	276,279.69	18,474.06	6.687
0044798616	413,169.57	110,359.68	26.711
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044801404	118,596.86	55,175.53	46.524
0044801582	413,508.56	5,374.26	1.300
0044801764	40,152.30	96,889.88	241.306
0044801855	42,036.08	9,887.78	23.522
0044802605	58,771.00	(15,001.99)	(25.526)
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804252	80,592.03	6,178.00	7.666
0044804672	143,574.24	89,568.29	62.385
0044806138	109,230.62	323,742.79	296.385
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895
0044810027	119,508.89	11,017.20	9.219
0044810839	236,574.15	103,879.04	43.910
0044811285	158,668.82	3,866.53	2.437
0044812180	282,811.50	25,085.12	8.870
0044812676	65,813.90	15,255.43	23.180
0044812677	34,976.14	11,526.95	32.957
0044815601	442,448.77	67,690.87	15.299
0044815743	162,178.40	34,137.82	21.050
0044816335	308,128.36	30,279.38	9.827
0044818514	141,504.14	13,001.63	9.188
0044818537	189,838.49	38,219.12	20.132
0044818575	156,499.45	80,564.57	51.479
0044818674	137,217.92	75,941.00	55.343
0044818681	117,969.81	2,314.47	1.962
0044819176	211,563.10	56,256.21	26.591
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044820537	85,022.87	24,355.33	28.646
0044820668	163,428.04	45,298.73	27.718
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044820883	72,416.33	35,406.58	48.893
0044821329	129,902.14	59,269.63	45.626
0044823539	187,852.73	42,484.95	22.616
0044823670	104,626.31	3,999.03	3.822
0044824715	367,864.35	51,275.39	13.939
0044824830	464,767.84	159,187.97	34.251
0044825727	415,508.11	(250.97)	(0.060)
0044826902	37,326.40	(785.06)	(2.103)
0044826929	250,523.90	92,345.11	36.861
0044827898	177,746.88	19,730.22	11.100
0044828429	163,273.29	5,051.90	3.094
0044830137	52,064.35	406.37	0.781
0044832967	151,901.55	3,814.37	2.511
0044833836	239,362.14	16,685.09	6.971
0044835446	368,146.11	55,076.99	14.961
0044837084	372,867.41	332,754.45	89.242
0044837244	172,322.12	48,885.79	28.369
0044838211	72,795.18	70,085.13	96.277
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044839116	244,154.21	(12,425.64)	(5.089)
0044839900	211,988.94	20,722.03	9.775
0044840533	65,734.93	4,355.55	6.626
0044840747	17,771.34	(35,437.12)	(199.406)
0044840858	306,160.23	147,240.07	48.092

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044841570	270,330.19	30,107.24	11.137
0044842073	145,232.38	(258.11)	(0.178)
0044842136	45,893.16	1,967.47	4.287
0044842138	83,637.77	35,036.32	41.891
0044842394	91,514.55	(1,112.16)	(1.215)
0044844452	70,339.65	16,151.80	22.963
0044845153	98,456.90	8,424.25	8.556
0044846915	62,416.15	12,900.13	20.668
0044846963	605,526.64	62,284.09	10.286
0044848568	84,308.84	2,581.77	3.062
0044848575	86,244.13	(16,406.01)	(19.023)
0044851041	70,222.58	38,936.29	55.447
0044852135	76,012.44	3,970.46	5.223
0044852320	57,671.65	19,031.10	32.999
0044853079	117,108.58	103,049.60	87.995
0044853639	77,057.23	4,052.54	5.259
0044854365	409,144.52	155,734.39	38.063
0044855668	203,096.95	5,781.01	2.846
0044855999	289,014.42	5,330.70	1.844
0044856794	382,226.84	72,867.39	19.064
0044857724	42,921.30	1,217.33	2.836
0044858948	170,464.06	82,000.70	48.104
0044859719	142,264.34	24,025.11	16.888
0044864037	70,926.29	19,929.50	28.099
0044865885	141,866.29	34,160.69	24.079
0044866008	96,794.94	4,368.36	4.513
0044866363	70,610.20	44.09	0.062
0044866365	110,954.97	40,191.46	36.223
0044866778	396,370.80	55,335.75	13.961

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Cumulative Realized Loss Detail

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0044866817	159,988.28	35,758.60	22.351
0044867428	117,464.85	178,521.28	151.978
0044867788	298,611.43	123,474.05	41.349
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870157	82,835.89	20,751.74	25.052
0044870236	24,260.08	23,945.76	98.704
0044871742	66,802.48	(12,214.29)	(18.284)
0044874580	148,196.50	17,925.48	12.096
0044875065	319,977.86	44,625.95	13.947
0044875309	145,214.55	32,246.81	22.206
0044875934	116,310.68	27,872.28	23.964
0044876276	87,864.09	16,028.15	18.242
0044876647	53,612.03	132,057.00	246.320
0044877837	77,421.63	3,106.24	4.012
0044878148	88,078.90	(12,475.65)	(14.164)
0044878279	67,349.94	2,746.21	4.078
0044878624	40,067.14	9,001.41	22.466
0044878754	69,519.11	61,328.41	88.218
0044878797	120,472.23	34,315.77	28.484
0044878812	43,554.16	317.16	0.728
0044879621	121,513.13	47,300.49	38.926
0044881363	78,513.05	9,147.59	11.651
0044884041	193,444.60	3,825.62	1.978
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,787.36)	(10.090)
0044886241	120,826.01	790.56	0.654
0044888011	128,820.78	3,345.17	2.597
0044888848	46,080.89	109,840.51	238.365

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044889705	71,388.48	1,385.37	1.941
0044891734	270,663.30	2,990.60	1.105
0044892267	63,367.40	28,381.20	44.788
0044893201	409,316.23	45,177.08	11.037
0044893384	88,161.31	3,266.77	3.705
0044893485	111,708.27	858.65	0.769
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896076	69,743.76	24,806.42	35.568
0044896323	339,918.16	83,490.50	24.562
0044896962	29,480.46	21,796.19	73.934

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Connecticut Avenue Securities
Credit-Linked Notes
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Distribution Date: 25-Aug-2026
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Realized Loss Detail Report - Loans with Losses during Current Period

Inactive					Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 2	1	623,380.26	(217,364.93)	(0.014 %)	0	0.00	0.00	0.000 %	1	623,380.26	(217,364.93)	(0.014 %)
Total	1	623,380.26	(217,364.93)	(0.005 %)	0	0.00	0.00	0.000 %	1	623,380.26	(217,364.93)	(0.005 %)

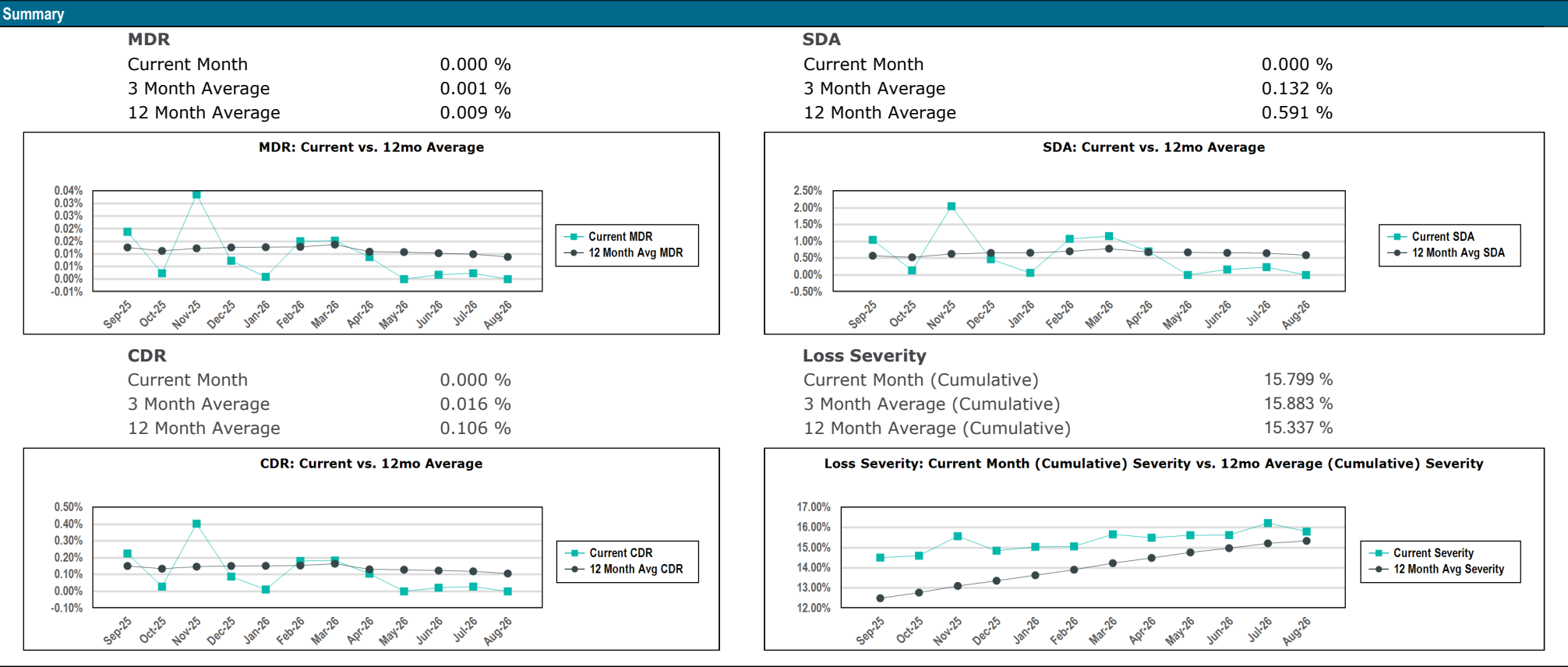
Realized Loss Loan Detail Report - Loans with Losses during Current Period

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	0044774367	461,000.00	5.125 %	NJ	95.00	360	623,380.26	02/28/2026	(217,364.93)	145,468.50

Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.
* This data is currently not provided for reporting.
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

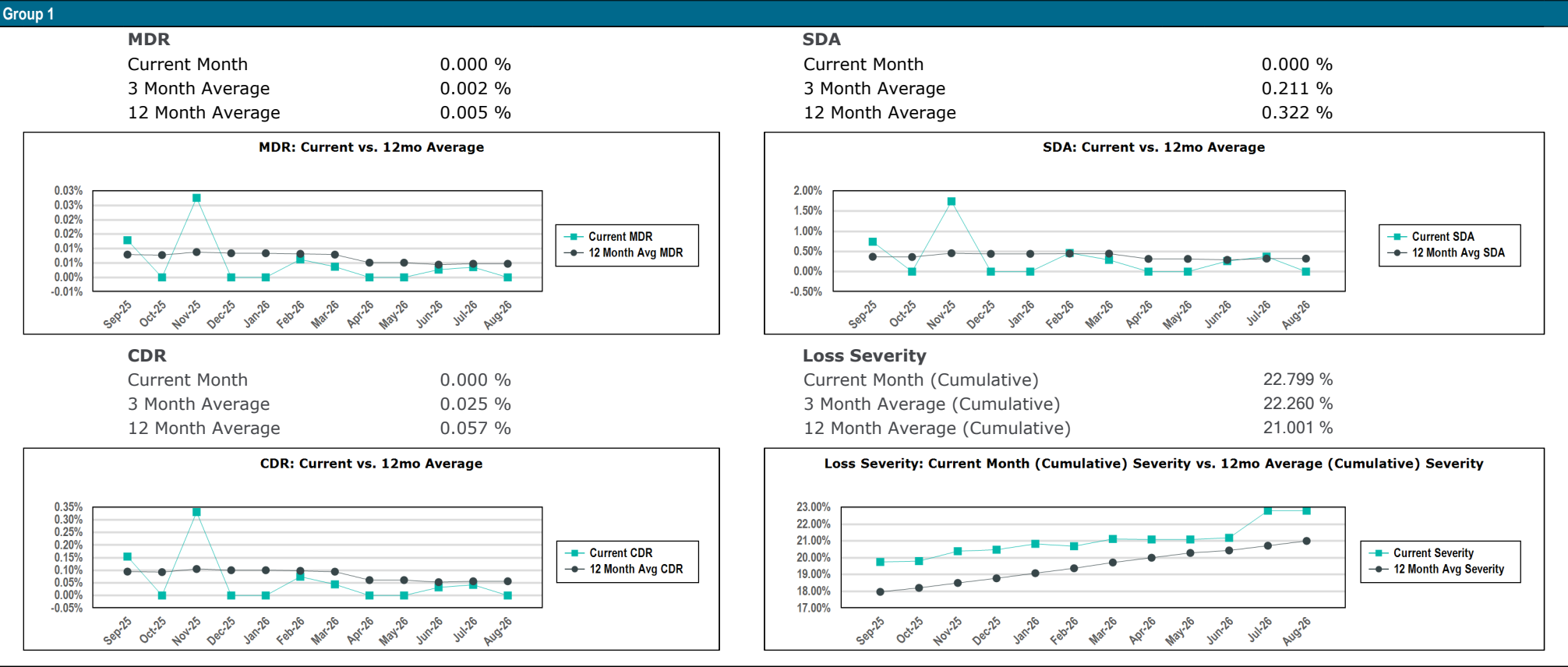
Distribution Date: 25-Aug-2026
04-Aug-2026 4:43:06 PM

Realized Loss Report - Collateral



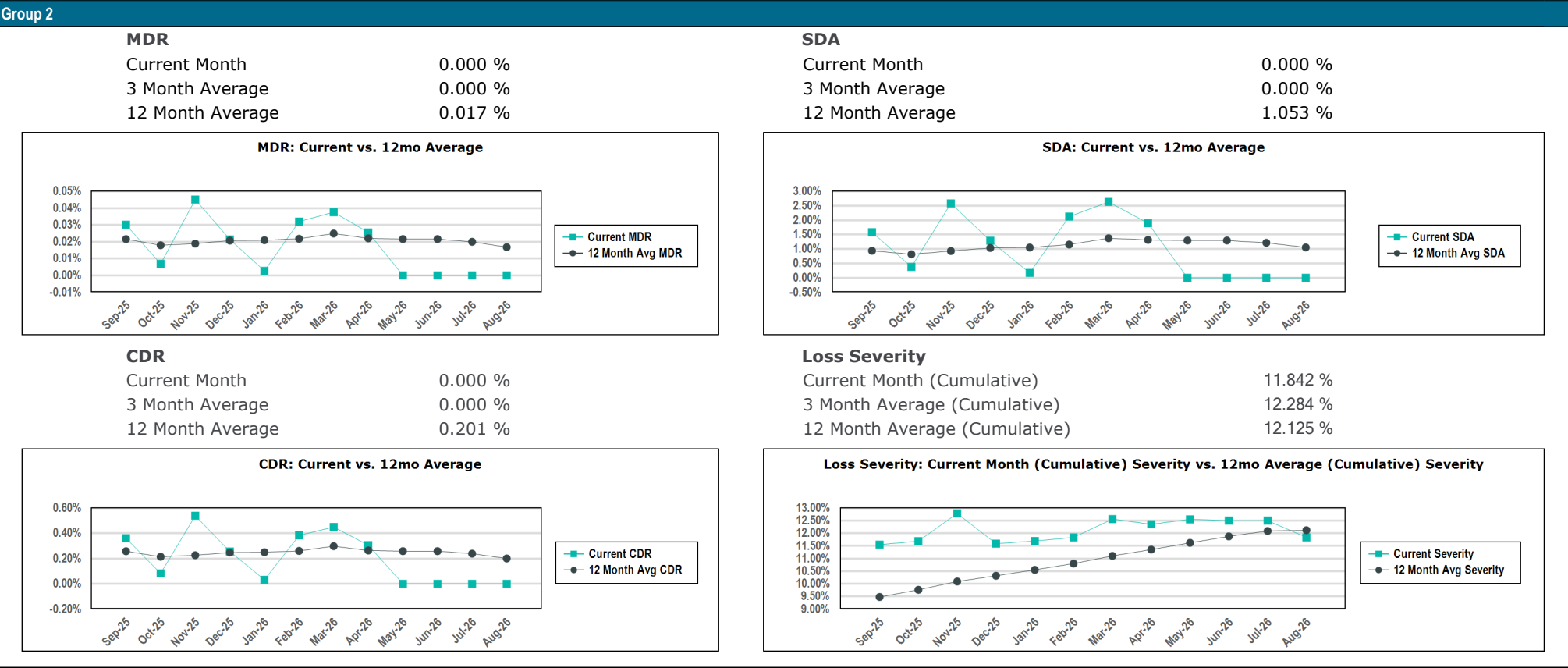
Distribution Date: 25-Aug-2026
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Realized Loss Report - Collateral



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



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

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Prepayment Rates

Summary

SMM

Current Month

0.568 %

3 Month Average

0.581 %

12 Month Average

0.563 %

CPR

Current Month

6.609 %

3 Month Average

6.751 %

12 Month Average

6.543 %

PSA

Current Month

110.142 %

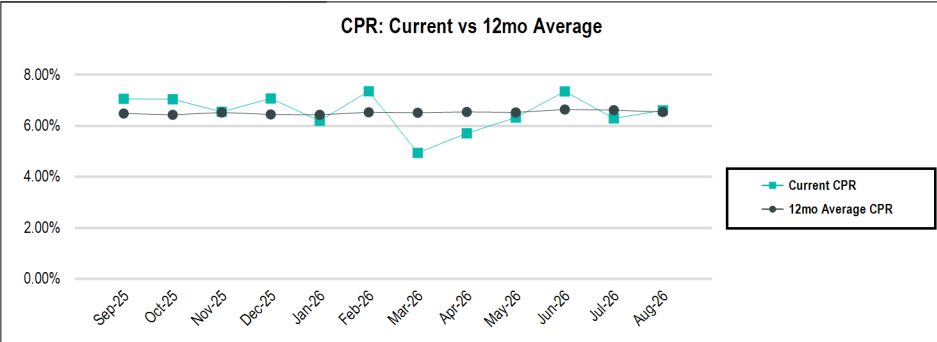
3 Month Average

112.515 %

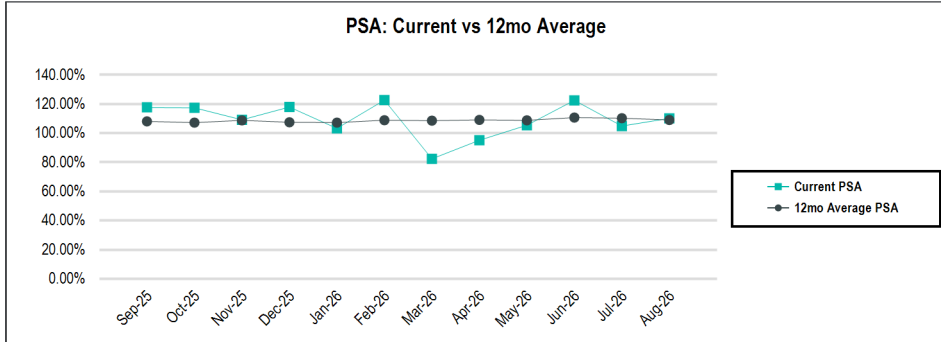
12 Month Average

109.052 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month

0.583 %

3 Month Average

0.568 %

12 Month Average

0.559 %

CPR

Current Month

6.775 %

3 Month Average

6.607 %

12 Month Average

6.506 %

PSA

Current Month

112.913 %

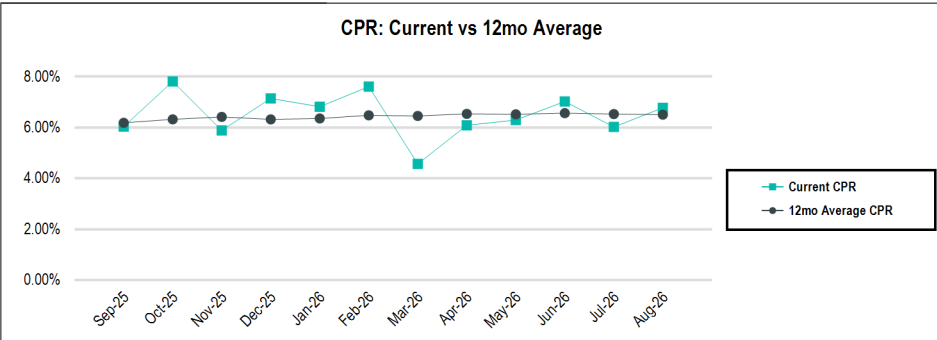
3 Month Average

110.114 %

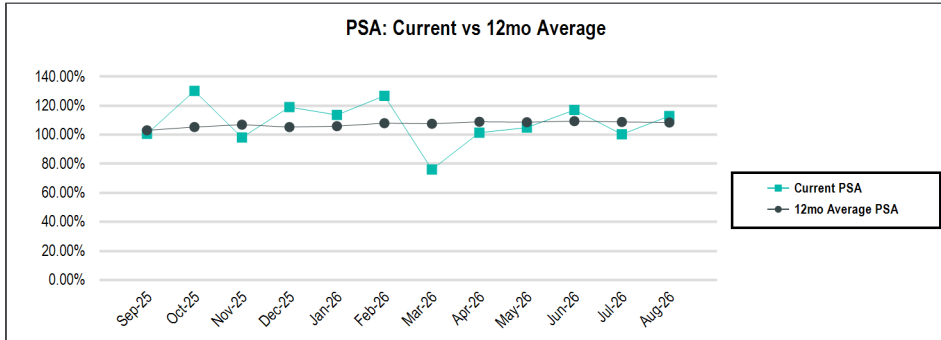
12 Month Average

108.434 %

CPR: Current vs 12mo Average

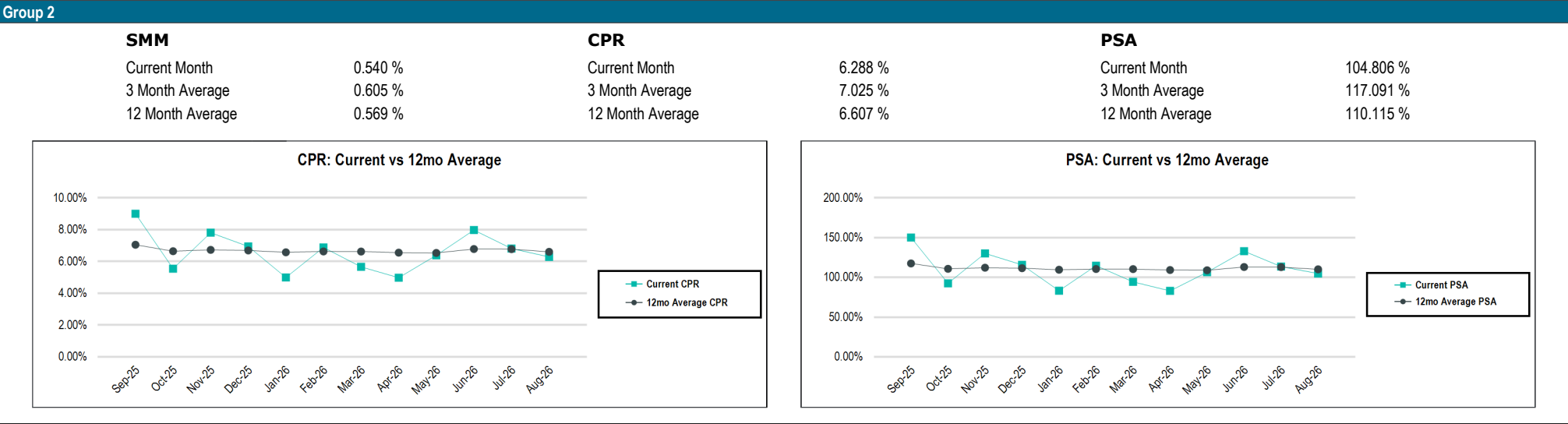


PSA: Current vs 12mo Average



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Prepayment Rates



Calculation Methodology:

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

Connecticut Avenue Securities
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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
191	36,306,184.63

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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Supplemental Reporting

Closing Date
Means November 21, 2017

Business Day
Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C07), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

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

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

Bond Retirement Detail – Effective July 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XUX0	401,734,000	249,738,444	151,995,556
1M-2H	N/A	21,146,536	(249,738,444)	270,884,980
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes				

Bond Retirement Detail – Effective December 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XWX8	303,996,000	290,509,769	13,486,231
2M-2H	N/A	16,002,894	(290,509,769)	306,512,663
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-and-all-certain-cas-notes				

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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Supplemental Reporting

Bond Retirement Detail – Effective October 2023

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

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

Fannie Mae EU/UK Risk Retention Certification

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

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

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

Bond Retirement Detail – Effective May 2025

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XUX0	151,995,556	149,000,556	2,995,000
1M-2H	N/A	270,884,980	(149,000,556)	419,885,536

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

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Connecticut Avenue Securities
Credit-Linked Notes
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Supplemental Reporting

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

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