

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-Feb-2026
03-Feb-2026 11:24:30 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		01/30/2026	0.00000%	2,907,645,751.85	0.00	27,035,230.75	0.00	2,880,610,521.10	27,035,230.75	0.00
1M-1	30711XUS1	02/24/2026	4.46176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	02/24/2026	6.21176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		01/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	02/24/2026	6.21176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		01/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XUV4	02/24/2026	6.21176%	732,455.16	3,791.53	20,010.13	0.00	712,445.03	23,801.66	0.00
1M-CH		01/30/2026	0.00000%	102,686,756.55	0.00	2,805,325.27	0.00	99,881,431.28	2,805,325.27	0.00
1M-2	30711XUX0	02/24/2026	6.21176%	732,455.16	3,791.53	20,010.13	0.00	712,445.03	23,801.66	0.00
1M-2H		01/30/2026	0.00000%	102,686,648.06	0.00	2,805,325.27	0.00	99,881,322.79	2,805,325.27	0.00
1B-1	30711XUW2	02/24/2026	7.81176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-1H		01/30/2026	0.00000%	103,141,594.00	0.00	0.00	0.00	103,141,594.00	0.00	0.00
1B-2H		01/30/2026	0.00000%	99,387,610.12	0.00	0.00	16,333.73	99,371,276.39	0.00	3,770,317.61
1A-I1	30711XUY8	02/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	02/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	02/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	02/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	02/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XVJ0	02/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XVL5	02/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XVN1	02/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XVQ4	02/24/2026	1.80000%	0.00	1,098.68	0.00	0.00	0.00	1,098.68	0.00
1C-I2	30711XVS0	02/24/2026	1.40000%	0.00	854.53	0.00	0.00	0.00	854.53	0.00
1C-I3	30711XVU5	02/24/2026	1.00000%	0.00	610.38	0.00	0.00	0.00	610.38	0.00

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2026
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1C-I4	30711XVW1	02/24/2026	0.60000%	0.00	366.23	0.00	0.00	0.00	366.23	0.00
1E-A1	30711XUZ5	02/24/2026	4.41176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	02/24/2026	4.81176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	02/24/2026	5.21176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	02/24/2026	5.61176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	02/24/2026	4.41176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XVK7	02/24/2026	4.81176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XVM3	02/24/2026	5.21176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XVP6	02/24/2026	5.61176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XVR2	02/24/2026	4.41176%	732,455.16	2,692.85	20,010.13	0.00	712,445.03	22,702.98	0.00
1E-C2	30711XVT8	02/24/2026	4.81176%	732,455.16	2,937.00	20,010.13	0.00	712,445.03	22,947.13	0.00
1E-C3	30711XVV3	02/24/2026	5.21176%	732,455.16	3,181.15	20,010.13	0.00	712,445.03	23,191.28	0.00
1E-C4	30711XVX9	02/24/2026	5.61176%	732,455.16	3,425.30	20,010.13	0.00	712,445.03	23,435.43	0.00
1E-D1	30711XVY7	02/24/2026	4.41176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XVZ4	02/24/2026	4.81176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XWA8	02/24/2026	5.21176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XWB6	02/24/2026	5.61176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XWC4	02/24/2026	6.21176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XWD2	02/24/2026	4.41176%	732,455.16	2,692.85	20,010.13	0.00	712,445.03	22,702.98	0.00
1E-F2	30711XWE0	02/24/2026	4.81176%	732,455.16	2,937.00	20,010.13	0.00	712,445.03	22,947.13	0.00
1E-F3	30711XWF7	02/24/2026	5.21176%	732,455.16	3,181.15	20,010.13	0.00	712,445.03	23,191.28	0.00
1E-F4	30711XWG5	02/24/2026	5.61176%	732,455.16	3,425.30	20,010.13	0.00	712,445.03	23,435.43	0.00
1E-F5	30711XWH3	02/24/2026	6.21176%	732,455.16	3,791.53	20,010.13	0.00	712,445.03	23,801.66	0.00
1X-1	30711XWJ9	02/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XWK6	02/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Certificateholder Distribution Summary

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1X-3	30711XWL4	02/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XWM2	02/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XWN0	02/24/2026	1.80000%	0.00	1,098.68	0.00	0.00	0.00	1,098.68	0.00
1Y-2	30711XWP5	02/24/2026	1.40000%	0.00	854.53	0.00	0.00	0.00	854.53	0.00
1Y-3	30711XWQ3	02/24/2026	1.00000%	0.00	610.38	0.00	0.00	0.00	610.38	0.00
1Y-4	30711XWR1	02/24/2026	0.60000%	0.00	366.23	0.00	0.00	0.00	366.23	0.00
2A-H		01/30/2026	0.00000%	1,464,672,057.94	0.00	12,323,356.31	0.00	1,452,348,701.63	12,323,356.31	0.00
2M-1	30711XWS9	02/24/2026	4.46176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	02/24/2026	6.31176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		01/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	02/24/2026	6.31176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		01/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XWV2	02/24/2026	6.31176%	3,270,406.40	17,201.68	70,950.07	0.00	3,199,456.32	88,151.75	0.00
2M-CH		01/30/2026	0.00000%	74,329,215.80	0.00	1,612,540.64	0.00	72,716,675.16	1,612,540.64	0.00
2M-2	30711XWX8	02/24/2026	6.31176%	3,270,406.40	17,201.68	70,950.07	0.00	3,199,456.32	88,151.75	0.00
2M-2H		01/30/2026	0.00000%	74,329,215.80	0.00	1,612,540.64	0.00	72,716,675.16	1,612,540.64	0.00
2B-1	30711XWW0	02/24/2026	8.26176%	2,000,000.00	13,769.60	0.00	0.00	2,000,000.00	13,769.60	0.00
2B-1H		01/30/2026	0.00000%	64,666,436.00	0.00	0.00	0.00	64,666,436.00	0.00	0.00
2B-2H		01/30/2026	0.00000%	63,015,558.20	0.00	0.00	107,499.84	62,908,058.36	0.00	3,758,378.64
2A-I1	30711XWY6	02/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	02/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	02/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	02/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	02/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2B-I2	30711XXH2	02/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XXK5	02/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XXM1	02/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XXP4	02/24/2026	1.80000%	0.00	4,905.61	0.00	0.00	0.00	4,905.61	0.00
2C-I2	30711XXR0	02/24/2026	1.40000%	0.00	3,815.47	0.00	0.00	0.00	3,815.47	0.00
2C-I3	30711XXT6	02/24/2026	1.00000%	0.00	2,725.34	0.00	0.00	0.00	2,725.34	0.00
2C-I4	30711XXV1	02/24/2026	0.60000%	0.00	1,635.20	0.00	0.00	0.00	1,635.20	0.00
2E-A1	30711XWZ3	02/24/2026	4.51176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	02/24/2026	4.91176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	02/24/2026	5.31176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	02/24/2026	5.71176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	02/24/2026	4.51176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XXJ8	02/24/2026	4.91176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XXL3	02/24/2026	5.31176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XXN9	02/24/2026	5.71176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XXQ2	02/24/2026	4.51176%	3,270,406.40	12,296.07	70,950.07	0.00	3,199,456.32	83,246.14	0.00
2E-C2	30711XXS8	02/24/2026	4.91176%	3,270,406.40	13,386.21	70,950.07	0.00	3,199,456.32	84,336.28	0.00
2E-C3	30711XXU3	02/24/2026	5.31176%	3,270,406.40	14,476.34	70,950.07	0.00	3,199,456.32	85,426.41	0.00
2E-C4	30711XXW9	02/24/2026	5.71176%	3,270,406.40	15,566.48	70,950.07	0.00	3,199,456.32	86,516.55	0.00
2E-D1	30711XXX7	02/24/2026	4.51176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XXY5	02/24/2026	4.91176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XXZ2	02/24/2026	5.31176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XYA6	02/24/2026	5.71176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XYB4	02/24/2026	6.31176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XYC2	02/24/2026	4.51176%	3,270,406.40	12,296.07	70,950.07	0.00	3,199,456.32	83,246.14	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-F2	30711XYD0	02/24/2026	4.91176%	3,270,406.40	13,386.21	70,950.07	0.00	3,199,456.32	84,336.28	0.00
2E-F3	30711XYE8	02/24/2026	5.31176%	3,270,406.40	14,476.34	70,950.07	0.00	3,199,456.32	85,426.41	0.00
2E-F4	30711XYF5	02/24/2026	5.71176%	3,270,406.40	15,566.48	70,950.07	0.00	3,199,456.32	86,516.55	0.00
2E-F5	30711XYG3	02/24/2026	6.31176%	3,270,406.40	17,201.68	70,950.07	0.00	3,199,456.32	88,151.75	0.00
2X-1	30711XYH1	02/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XYJ7	02/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XYK4	02/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XYL2	02/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XYM0	02/24/2026	1.80000%	0.00	4,905.61	0.00	0.00	0.00	4,905.61	0.00
2Y-2	30711XYN8	02/24/2026	1.40000%	0.00	3,815.47	0.00	0.00	0.00	3,815.47	0.00
2Y-3	30711XYP3	02/24/2026	1.00000%	0.00	2,725.34	0.00	0.00	0.00	2,725.34	0.00
2Y-4	30711XYQ1	02/24/2026	0.60000%	0.00	1,635.20	0.00	0.00	0.00	1,635.20	0.00
Totals				5,102,592,321.48	244,694.91	49,194,881.08	123,833.57	5,053,273,606.72	49,439,575.99	7,528,696.25

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-Feb-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	2,907,645,751.85	7,974,277.44	19,060,953.32	0.00	0.00	27,035,230.75	2,880,610,521.10	0.14546197	27,035,230.75
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	732,455.16	5,942.62	14,067.51	0.00	0.00	20,010.13	712,445.03	0.70673828	20,010.13
1M-CH	141,327,325.20	102,686,756.55	833,127.12	1,972,198.15	0.00	0.00	2,805,325.27	99,881,431.28	0.70673828	2,805,325.27
1M-2	2,995,000.00	732,455.16	5,942.62	14,067.51	0.00	0.00	20,010.13	712,445.03	0.23787814	20,010.13
1M-2H	419,885,536.00	102,686,648.06	833,127.12	1,972,198.15	0.00	0.00	2,805,325.27	99,881,322.79	0.23787750	2,805,325.27
1B-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-1H	103,141,594.00	103,141,594.00	0.00	0.00	0.00	0.00	0.00	103,141,594.00	1.00000000	0.00
1B-2H	103,141,594.00	99,387,610.12	0.00	0.00	0.00	16,333.73	16,333.73	99,371,276.39	0.96344523	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-Feb-2026
03-Feb-2026 11:24:31 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	732,455.16	5,942.62	14,067.51	0.00	0.00	20,010.13	712,445.03	0.70673828	20,010.13
1E-C2	1,008,074.77	732,455.16	5,942.62	14,067.51	0.00	0.00	20,010.13	712,445.03	0.70673828	20,010.13
1E-C3	1,008,074.77	732,455.16	5,942.62	14,067.51	0.00	0.00	20,010.13	712,445.03	0.70673828	20,010.13
1E-C4	1,008,074.77	732,455.16	5,942.62	14,067.51	0.00	0.00	20,010.13	712,445.03	0.70673828	20,010.13
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	732,455.16	5,942.62	14,067.51	0.00	0.00	20,010.13	712,445.03	0.35594890	20,010.13
1E-F2	2,001,537.40	732,455.16	5,942.62	14,067.51	0.00	0.00	20,010.13	712,445.03	0.35594890	20,010.13
1E-F3	2,001,537.40	732,455.16	5,942.62	14,067.51	0.00	0.00	20,010.13	712,445.03	0.35594890	20,010.13
1E-F4	2,001,537.40	732,455.16	5,942.62	14,067.51	0.00	0.00	20,010.13	712,445.03	0.35594890	20,010.13
1E-F5	2,001,537.40	732,455.16	5,942.62	14,067.51	0.00	0.00	20,010.13	712,445.03	0.35594890	20,010.13
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	1,464,672,057.94	3,708,402.57	8,614,953.73	0.00	0.00	12,323,356.31	1,452,348,701.63	0.11376139	12,323,356.31
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	4,495,410.33	3,270,406.40	22,118.18	48,831.89	0.00	0.00	70,950.07	3,199,456.32	0.71171619	70,950.07
2M-CH	102,170,887.67	74,329,215.80	502,698.06	1,109,842.58	0.00	0.00	1,612,540.64	72,716,675.16	0.71171619	1,612,540.64
2M-2	13,486,231.00	3,270,406.40	22,118.18	48,831.89	0.00	0.00	70,950.07	3,199,456.32	0.23723873	70,950.07
2M-2H	306,512,663.00	74,329,215.80	502,698.06	1,109,842.58	0.00	0.00	1,612,540.64	72,716,675.16	0.23723873	1,612,540.64
2B-1	2,000,000.00	2,000,000.00	0.00	0.00	0.00	0.00	0.00	2,000,000.00	1.00000000	0.00
2B-1H	64,666,436.00	64,666,436.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00	1.00000000	0.00
2B-2H	66,666,437.00	63,015,558.20	0.00	0.00	0.00	107,499.84	107,499.84	62,908,058.36	0.94362413	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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Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	4,495,410.33	3,270,406.40	22,118.18	48,831.89	0.00	0.00	70,950.07	3,199,456.32	0.71171619	70,950.07
2E-C2	4,495,410.33	3,270,406.40	22,118.18	48,831.89	0.00	0.00	70,950.07	3,199,456.32	0.71171619	70,950.07
2E-C3	4,495,410.33	3,270,406.40	22,118.18	48,831.89	0.00	0.00	70,950.07	3,199,456.32	0.71171619	70,950.07
2E-C4	4,495,410.33	3,270,406.40	22,118.18	48,831.89	0.00	0.00	70,950.07	3,199,456.32	0.71171619	70,950.07
2E-D1	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	8,990,820.67	3,270,406.40	22,118.18	48,831.89	0.00	0.00	70,950.07	3,199,456.32	0.35585810	70,950.07

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	8,990,820.67	3,270,406.40	22,118.18	48,831.89	0.00	0.00	70,950.07	3,199,456.32	0.35585810	70,950.07
2E-F3	8,990,820.67	3,270,406.40	22,118.18	48,831.89	0.00	0.00	70,950.07	3,199,456.32	0.35585810	70,950.07
2E-F4	8,990,820.67	3,270,406.40	22,118.18	48,831.89	0.00	0.00	70,950.07	3,199,456.32	0.35585810	70,950.07
2E-F5	8,990,820.67	3,270,406.40	22,118.18	48,831.89	0.00	0.00	70,950.07	3,199,456.32	0.35585810	70,950.07
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,880,261,016.83	5,102,592,321.48	14,662,999.17	34,531,881.91	0.00	123,833.57	49,318,714.65	5,053,273,606.72	0.14487488	49,194,881.08

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

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

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

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	146.82716913	0.40267649	0.96251953	0.00000000	0.00000000	1.36519602	145.46197311	0.14546197	1.36519602
1M-1	186,170,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	139,279,105.40	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	139,279,105.40	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	1,008,074.77	726.58812726	5.89501907	13.95482796	0.00000000	0.00000000	19.84984703	706.73828023	0.70673828	19.84984703
1M-CH	141,327,325.20	726.58812728	5.89501796	13.95482542	0.00000000	0.00000000	19.84984338	706.73828390	0.70673828	19.84984338
1M-2	2,995,000.00	244.55931886	1.98418030	4.69699833	0.00000000	0.00000000	6.68117863	237.87814023	0.23787814	6.68117863
1M-2H	419,885,536.00	244.55866958	1.98417675	4.69698997	0.00000000	0.00000000	6.68116672	237.87750286	0.23787750	6.68116672
1B-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-1H	103,141,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	963.60358867	0.00000000	0.00000000	0.00000000	0.15836220	0.15836220	963.44522647	0.96344523	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2026
03-Feb-2026 11:24:31 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	1,008,074.77	726.58812726	5.89501907	13.95482796	0.00000000	0.00000000	19.84984703	706.73828023	0.70673828	19.84984703
1E-C2	1,008,074.77	726.58812726	5.89501907	13.95482796	0.00000000	0.00000000	19.84984703	706.73828023	0.70673828	19.84984703
1E-C3	1,008,074.77	726.58812726	5.89501907	13.95482796	0.00000000	0.00000000	19.84984703	706.73828023	0.70673828	19.84984703
1E-C4	1,008,074.77	726.58812726	5.89501907	13.95482796	0.00000000	0.00000000	19.84984703	706.73828023	0.70673828	19.84984703
1E-D1	1,986,925.24	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	1,986,925.24	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	1,986,925.24	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	1,986,925.24	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	1,986,925.24	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	2,001,537.40	365.94627801	2.96902772	7.02835232	0.00000000	0.00000000	9.99738004	355.94889797	0.35594890	9.99738004
1E-F2	2,001,537.40	365.94627801	2.96902772	7.02835232	0.00000000	0.00000000	9.99738004	355.94889797	0.35594890	9.99738004
1E-F3	2,001,537.40	365.94627801	2.96902772	7.02835232	0.00000000	0.00000000	9.99738004	355.94889797	0.35594890	9.99738004
1E-F4	2,001,537.40	365.94627801	2.96902772	7.02835232	0.00000000	0.00000000	9.99738004	355.94889797	0.35594890	9.99738004
1E-F5	2,001,537.40	365.94627801	2.96902772	7.02835232	0.00000000	0.00000000	9.99738004	355.94889797	0.35594890	9.99738004
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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-Feb-2026
 03-Feb-2026 11:24:31 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	12,766,622,601.00	114.72666685	0.29047640	0.67480288	0.00000000	0.00000000	0.96527928	113.76138757	0.11376139	0.96527928
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	102,170,887.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	4,495,410.33	727.49897338	4.92016932	10.86261018	0.00000000	0.00000000	15.78277950	711.71619166	0.71171619	15.78277950
2M-CH	102,170,887.67	727.49897251	4.92016925	10.86261072	0.00000000	0.00000000	15.78277998	711.71619253	0.71171619	15.78277998
2M-2	13,486,231.00	242.49965761	1.64005644	3.62087006	0.00000000	0.00000000	5.26092650	237.23873038	0.23723873	5.26092650
2M-2H	306,512,663.00	242.49965751	1.64005642	3.62087024	0.00000000	0.00000000	5.26092666	237.23873085	0.23723873	5.26092666
2B-1	2,000,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	64,666,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	945.23662934	0.00000000	0.00000000	0.00000000	1.61250316	1.61250316	943.62412619	0.94362413	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2026
03-Feb-2026 11:24:31 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	4,495,410.33	727.49897338	4.92016932	10.86261018	0.00000000	0.00000000	15.78277950	711.71619166	0.71171619	15.78277950
2E-C2	4,495,410.33	727.49897338	4.92016932	10.86261018	0.00000000	0.00000000	15.78277950	711.71619166	0.71171619	15.78277950
2E-C3	4,495,410.33	727.49897338	4.92016932	10.86261018	0.00000000	0.00000000	15.78277950	711.71619166	0.71171619	15.78277950
2E-C4	4,495,410.33	727.49897338	4.92016932	10.86261018	0.00000000	0.00000000	15.78277950	711.71619166	0.71171619	15.78277950
2E-D1	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	8,990,820.67	363.74948629	2.46008466	5.43130508	0.00000000	0.00000000	7.89138974	355.85809543	0.35585810	7.89138974

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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	363.74948629	2.46008466	5.43130508	0.00000000	0.00000000	7.89138974	355.85809543	0.35585810	7.89138974
2E-F3	8,990,820.67	363.74948629	2.46008466	5.43130508	0.00000000	0.00000000	7.89138974	355.85809543	0.35585810	7.89138974
2E-F4	8,990,820.67	363.74948629	2.46008466	5.43130508	0.00000000	0.00000000	7.89138974	355.85809543	0.35585810	7.89138974
2E-F5	8,990,820.67	363.74948629	2.46008466	5.43130508	0.00000000	0.00000000	7.89138974	355.85809543	0.35585810	7.89138974
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Distribution Date: 25-Feb-2026
03-Feb-2026 11:24:31 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	2,907,645,751.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,880,610,521.10
1M-1	N/A	N/A	4.46176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	6.21176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	N/A	N/A	6.21176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	01/26/26 - 02/24/26	30	6.21176 %	732,455.16	3,791.53	0.00	0.00	0.00	0.00	3,791.53	0.00	712,445.03
1M-CH	N/A	N/A	0.00000 %	102,686,756.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	99,881,431.28
1M-2	01/26/26 - 02/24/26	30	6.21176 %	732,455.16	3,791.53	0.00	0.00	0.00	0.00	3,791.53	0.00	712,445.03
1M-2H	N/A	N/A	0.00000 %	102,686,648.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	99,881,322.79
1B-1	N/A	N/A	7.81176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-1H	N/A	N/A	0.00000 %	103,141,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,141,594.00
1B-2H	N/A	N/A	0.00000 %	99,387,610.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	99,371,276.39
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	01/26/26 - 02/24/26	30	1.80000 %	732,455.16	1,098.68	0.00	0.00	0.00	0.00	1,098.68	0.00	712,445.03
1C-I2	01/26/26 - 02/24/26	30	1.40000 %	732,455.16	854.53	0.00	0.00	0.00	0.00	854.53	0.00	712,445.03
1C-I3	01/26/26 - 02/24/26	30	1.00000 %	732,455.16	610.38	0.00	0.00	0.00	0.00	610.38	0.00	712,445.03

Contact:
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Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1C-I4	01/26/26 - 02/24/26	30	0.60000 %	732,455.16	366.23	0.00	0.00	0.00	0.00	366.23	0.00	712,445.03
1E-A1	N/A	N/A	4.41176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.81176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.21176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.61176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.41176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.81176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	5.21176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.61176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	01/26/26 - 02/24/26	30	4.41176 %	732,455.16	2,692.85	0.00	0.00	0.00	0.00	2,692.85	0.00	712,445.03
1E-C2	01/26/26 - 02/24/26	30	4.81176 %	732,455.16	2,937.00	0.00	0.00	0.00	0.00	2,937.00	0.00	712,445.03
1E-C3	01/26/26 - 02/24/26	30	5.21176 %	732,455.16	3,181.15	0.00	0.00	0.00	0.00	3,181.15	0.00	712,445.03
1E-C4	01/26/26 - 02/24/26	30	5.61176 %	732,455.16	3,425.30	0.00	0.00	0.00	0.00	3,425.30	0.00	712,445.03
1E-D1	N/A	N/A	4.41176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.81176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.21176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.61176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.21176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	01/26/26 - 02/24/26	30	4.41176 %	732,455.16	2,692.85	0.00	0.00	0.00	0.00	2,692.85	0.00	712,445.03
1E-F2	01/26/26 - 02/24/26	30	4.81176 %	732,455.16	2,937.00	0.00	0.00	0.00	0.00	2,937.00	0.00	712,445.03
1E-F3	01/26/26 - 02/24/26	30	5.21176 %	732,455.16	3,181.15	0.00	0.00	0.00	0.00	3,181.15	0.00	712,445.03
1E-F4	01/26/26 - 02/24/26	30	5.61176 %	732,455.16	3,425.30	0.00	0.00	0.00	0.00	3,425.30	0.00	712,445.03
1E-F5	01/26/26 - 02/24/26	30	6.21176 %	732,455.16	3,791.53	0.00	0.00	0.00	0.00	3,791.53	0.00	712,445.03
1X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2026
03-Feb-2026 11:24:31 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	01/26/26 - 02/24/26	30	1.80000 %	732,455.16	1,098.68	0.00	0.00	0.00	0.00	1,098.68	0.00	712,445.04
1Y-2	01/26/26 - 02/24/26	30	1.40000 %	732,455.16	854.53	0.00	0.00	0.00	0.00	854.53	0.00	712,445.04
1Y-3	01/26/26 - 02/24/26	30	1.00000 %	732,455.16	610.38	0.00	0.00	0.00	0.00	610.38	0.00	712,445.04
1Y-4	01/26/26 - 02/24/26	30	0.60000 %	732,455.16	366.23	0.00	0.00	0.00	0.00	366.23	0.00	712,445.04
2A-H	N/A	N/A	0.00000 %	1,464,672,057.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,452,348,701.63
2M-1	N/A	N/A	4.46176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	6.31176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	N/A	N/A	6.31176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	01/26/26 - 02/24/26	30	6.31176 %	3,270,406.40	17,201.68	0.00	0.00	0.00	0.00	17,201.68	0.00	3,199,456.32
2M-CH	N/A	N/A	0.00000 %	74,329,215.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	72,716,675.16
2M-2	01/26/26 - 02/24/26	30	6.31176 %	3,270,406.40	17,201.68	0.00	0.00	0.00	0.00	17,201.68	0.00	3,199,456.32
2M-2H	N/A	N/A	0.00000 %	74,329,215.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	72,716,675.16
2B-1	01/26/26 - 02/24/26	30	8.26176 %	2,000,000.00	13,769.60	0.00	0.00	0.00	0.00	13,769.60	0.00	2,000,000.00
2B-1H	N/A	N/A	0.00000 %	64,666,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00
2B-2H	N/A	N/A	0.00000 %	63,015,558.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	62,908,058.36
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2017-C07



Distribution Date: 25-Feb-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	01/26/26 - 02/24/26	30	1.80000 %	3,270,406.40	4,905.61	0.00	0.00	0.00	0.00	4,905.61	0.00	3,199,456.32
2C-I2	01/26/26 - 02/24/26	30	1.40000 %	3,270,406.40	3,815.47	0.00	0.00	0.00	0.00	3,815.47	0.00	3,199,456.32
2C-I3	01/26/26 - 02/24/26	30	1.00000 %	3,270,406.40	2,725.34	0.00	0.00	0.00	0.00	2,725.34	0.00	3,199,456.32
2C-I4	01/26/26 - 02/24/26	30	0.60000 %	3,270,406.40	1,635.20	0.00	0.00	0.00	0.00	1,635.20	0.00	3,199,456.32
2E-A1	N/A	N/A	4.51176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.91176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.31176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.71176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.51176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	4.91176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.31176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.71176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	01/26/26 - 02/24/26	30	4.51176 %	3,270,406.40	12,296.07	0.00	0.00	0.00	0.00	12,296.07	0.00	3,199,456.32
2E-C2	01/26/26 - 02/24/26	30	4.91176 %	3,270,406.40	13,386.21	0.00	0.00	0.00	0.00	13,386.21	0.00	3,199,456.32
2E-C3	01/26/26 - 02/24/26	30	5.31176 %	3,270,406.40	14,476.34	0.00	0.00	0.00	0.00	14,476.34	0.00	3,199,456.32
2E-C4	01/26/26 - 02/24/26	30	5.71176 %	3,270,406.40	15,566.48	0.00	0.00	0.00	0.00	15,566.48	0.00	3,199,456.32
2E-D1	N/A	N/A	4.51176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	4.91176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.31176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.71176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	6.31176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	01/26/26 - 02/24/26	30	4.51176 %	3,270,406.40	12,296.07	0.00	0.00	0.00	0.00	12,296.07	0.00	3,199,456.32

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Series 2017-C07



Distribution Date: 25-Feb-2026
03-Feb-2026 11:24:31 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-F2	01/26/26 - 02/24/26	30	4.91176 %	3,270,406.40	13,386.21	0.00	0.00	0.00	0.00	13,386.21	0.00	3,199,456.32
2E-F3	01/26/26 - 02/24/26	30	5.31176 %	3,270,406.40	14,476.34	0.00	0.00	0.00	0.00	14,476.34	0.00	3,199,456.32
2E-F4	01/26/26 - 02/24/26	30	5.71176 %	3,270,406.40	15,566.48	0.00	0.00	0.00	0.00	15,566.48	0.00	3,199,456.32
2E-F5	01/26/26 - 02/24/26	30	6.31176 %	3,270,406.40	17,201.68	0.00	0.00	0.00	0.00	17,201.68	0.00	3,199,456.32
2X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	01/26/26 - 02/24/26	30	1.80000 %	3,270,406.40	4,905.61	0.00	0.00	0.00	0.00	4,905.61	0.00	3,199,456.33
2Y-2	01/26/26 - 02/24/26	30	1.40000 %	3,270,406.40	3,815.47	0.00	0.00	0.00	0.00	3,815.47	0.00	3,199,456.33
2Y-3	01/26/26 - 02/24/26	30	1.00000 %	3,270,406.40	2,725.34	0.00	0.00	0.00	0.00	2,725.34	0.00	3,199,456.33
2Y-4	01/26/26 - 02/24/26	30	0.60000 %	3,270,406.40	1,635.20	0.00	0.00	0.00	0.00	1,635.20	0.00	3,199,456.33
Totals					244,694.91	0.00	0.00	0.00	0.00	244,694.91	0.00	

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

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Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	146.82716913	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	145.46197311
1M-1	186,170,000.00	4.46176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	993,462.61	6.21176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	139,279,105.40	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	993,462.61	6.21176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	139,279,105.40	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	1,008,074.77	6.21176 %	726.58812726	3.76115950	0.00000000	0.00000000	0.00000000	0.00000000	3.76115950	0.00000000	706.73828023
1M-CH	141,327,325.20	0.00000 %	726.58812728	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	706.73828390
1M-2	2,995,000.00	6.21176 %	244.55931886	1.26595326	0.00000000	0.00000000	0.00000000	0.00000000	1.26595326	0.00000000	237.87814023
1M-2H	419,885,536.00	0.00000 %	244.55866958	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	237.87750286
1B-1	0.00	7.81176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-1H	103,141,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	963.60358867	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	963.44522647
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	1.80000 %	726.58812726	1.08987947	0.00000000	0.00000000	0.00000000	0.00000000	1.08987947	0.00000000	706.73828023
1C-I2	0.00	1.40000 %	726.58812726	0.84768514	0.00000000	0.00000000	0.00000000	0.00000000	0.84768514	0.00000000	706.73828023
1C-I3	0.00	1.00000 %	726.58812726	0.60549080	0.00000000	0.00000000	0.00000000	0.00000000	0.60549080	0.00000000	706.73828023

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1C-I4	0.00	0.60000 %	726.58812726	0.36329646	0.00000000	0.00000000	0.00000000	0.00000000	0.36329646	0.00000000	706.73828023
1E-A1	993,462.61	4.41176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	993,462.61	4.81176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	993,462.61	5.21176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	993,462.61	5.61176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	993,462.61	4.41176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	993,462.61	4.81176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	993,462.61	5.21176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	993,462.61	5.61176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	1,008,074.77	4.41176 %	726.58812726	2.67128003	0.00000000	0.00000000	0.00000000	0.00000000	2.67128003	0.00000000	706.73828023
1E-C2	1,008,074.77	4.81176 %	726.58812726	2.91347436	0.00000000	0.00000000	0.00000000	0.00000000	2.91347436	0.00000000	706.73828023
1E-C3	1,008,074.77	5.21176 %	726.58812726	3.15566870	0.00000000	0.00000000	0.00000000	0.00000000	3.15566870	0.00000000	706.73828023
1E-C4	1,008,074.77	5.61176 %	726.58812726	3.39786303	0.00000000	0.00000000	0.00000000	0.00000000	3.39786303	0.00000000	706.73828023
1E-D1	1,986,925.24	4.41176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	1,986,925.24	4.81176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	1,986,925.24	5.21176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	1,986,925.24	5.61176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	1,986,925.24	6.21176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	2,001,537.40	4.41176 %	365.94627801	1.34539080	0.00000000	0.00000000	0.00000000	0.00000000	1.34539080	0.00000000	355.94889797
1E-F2	2,001,537.40	4.81176 %	365.94627801	1.46737203	0.00000000	0.00000000	0.00000000	0.00000000	1.46737203	0.00000000	355.94889797
1E-F3	2,001,537.40	5.21176 %	365.94627801	1.58935327	0.00000000	0.00000000	0.00000000	0.00000000	1.58935327	0.00000000	355.94889797
1E-F4	2,001,537.40	5.61176 %	365.94627801	1.71133450	0.00000000	0.00000000	0.00000000	0.00000000	1.71133450	0.00000000	355.94889797
1E-F5	2,001,537.40	6.21176 %	365.94627801	1.89430885	0.00000000	0.00000000	0.00000000	0.00000000	1.89430885	0.00000000	355.94889797
1X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Distribution Date: 25-Feb-2026
03-Feb-2026 11:24:31 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	1.80000 %	365.94627801	0.54891805	0.00000000	0.00000000	0.00000000	0.00000000	0.54891805	0.00000000	355.94890297
1Y-2	0.00	1.40000 %	365.94627801	0.42693681	0.00000000	0.00000000	0.00000000	0.00000000	0.42693681	0.00000000	355.94890297
1Y-3	0.00	1.00000 %	365.94627801	0.30495558	0.00000000	0.00000000	0.00000000	0.00000000	0.30495558	0.00000000	355.94890297
1Y-4	0.00	0.60000 %	365.94627801	0.18297435	0.00000000	0.00000000	0.00000000	0.00000000	0.18297435	0.00000000	355.94890297
2A-H	12,766,622,601.00	0.00000 %	114.72666685	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	113.76138757
2M-1	107,666,000.00	4.46176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	6.31176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	6.31176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	102,170,887.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	4,495,410.33	6.31176 %	727.49897338	3.82649830	0.00000000	0.00000000	0.00000000	0.00000000	3.82649830	0.00000000	711.71619166
2M-CH	102,170,887.67	0.00000 %	727.49897251	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	711.71619253
2M-2	13,486,231.00	6.31176 %	242.49965761	1.27549943	0.00000000	0.00000000	0.00000000	0.00000000	1.27549943	0.00000000	237.23873038
2M-2H	306,512,663.00	0.00000 %	242.49965751	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	237.23873085
2B-1	2,000,000.00	8.26176 %	1000.00000000	6.88480000	0.00000000	0.00000000	0.00000000	0.00000000	6.88480000	0.00000000	1000.00000000
2B-1H	64,666,436.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	945.23662934	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	943.62412619
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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03-Feb-2026 11:24:31 AM

Interest Distribution Factors Statement

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2B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	1.80000 %	727.49897338	1.09124855	0.00000000	0.00000000	0.00000000	0.00000000	1.09124855	0.00000000	711.71619166
2C-I2	0.00	1.40000 %	727.49897338	0.84874788	0.00000000	0.00000000	0.00000000	0.00000000	0.84874788	0.00000000	711.71619166
2C-I3	0.00	1.00000 %	727.49897338	0.60624944	0.00000000	0.00000000	0.00000000	0.00000000	0.60624944	0.00000000	711.71619166
2C-I4	0.00	0.60000 %	727.49897338	0.36374877	0.00000000	0.00000000	0.00000000	0.00000000	0.36374877	0.00000000	711.71619166
2E-A1	4,495,410.33	4.51176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	4.91176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	5.31176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	5.71176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	4.51176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	4,495,410.33	4.91176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	4,495,410.33	5.31176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	4,495,410.33	5.71176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	4,495,410.33	4.51176 %	727.49897338	2.73524975	0.00000000	0.00000000	0.00000000	0.00000000	2.73524975	0.00000000	711.71619166
2E-C2	4,495,410.33	4.91176 %	727.49897338	2.97775042	0.00000000	0.00000000	0.00000000	0.00000000	2.97775042	0.00000000	711.71619166
2E-C3	4,495,410.33	5.31176 %	727.49897338	3.22024886	0.00000000	0.00000000	0.00000000	0.00000000	3.22024886	0.00000000	711.71619166
2E-C4	4,495,410.33	5.71176 %	727.49897338	3.46274953	0.00000000	0.00000000	0.00000000	0.00000000	3.46274953	0.00000000	711.71619166
2E-D1	8,990,820.67	4.51176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	8,990,820.67	4.91176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	8,990,820.67	5.31176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	8,990,820.67	5.71176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	8,990,820.67	6.31176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	8,990,820.67	4.51176 %	363.74948629	1.36762488	0.00000000	0.00000000	0.00000000	0.00000000	1.36762488	0.00000000	355.85809543

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Distribution Date: 25-Feb-2026
03-Feb-2026 11:24:31 AM

Interest Distribution Factors Statement

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2E-F2	8,990,820.67	4.91176 %	363.74948629	1.48887521	0.00000000	0.00000000	0.00000000	0.00000000	1.48887521	0.00000000	355.85809543
2E-F3	8,990,820.67	5.31176 %	363.74948629	1.61012443	0.00000000	0.00000000	0.00000000	0.00000000	1.61012443	0.00000000	355.85809543
2E-F4	8,990,820.67	5.71176 %	363.74948629	1.73137476	0.00000000	0.00000000	0.00000000	0.00000000	1.73137476	0.00000000	355.85809543
2E-F5	8,990,820.67	6.31176 %	363.74948629	1.91324915	0.00000000	0.00000000	0.00000000	0.00000000	1.91324915	0.00000000	355.85809543
2X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	1.80000 %	363.74948629	0.54562427	0.00000000	0.00000000	0.00000000	0.00000000	0.54562427	0.00000000	355.85809654
2Y-2	0.00	1.40000 %	363.74948629	0.42437394	0.00000000	0.00000000	0.00000000	0.00000000	0.42437394	0.00000000	355.85809654
2Y-3	0.00	1.00000 %	363.74948629	0.30312472	0.00000000	0.00000000	0.00000000	0.00000000	0.30312472	0.00000000	355.85809654
2Y-4	0.00	0.60000 %	363.74948629	0.18187439	0.00000000	0.00000000	0.00000000	0.00000000	0.18187439	0.00000000	355.85809654

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

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

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Credit-Linked Notes

Series 2017-C07



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 03-Feb-2026 11:24:31 AM

Certificateholder Account Statement

CERTIFICATE ACCOUNT

Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	268,723.24
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(123,833.57)
Total Deposits	144,889.67
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	125,723.01
Total Withdrawals (Pool Distribution Amount)	144,889.67
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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03-Feb-2026 11:24:31 AM

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Series 2017-C07



Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	3.811760%

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 03-Feb-2026 11:24:31 AM

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	29,876,899.88
Total Principal Reduction Cumulative	17,444,601,565.87
Scheduled Principal Current	8,813,347.17
Scheduled Principal Cumulative	1,540,313,969.20
Unscheduled Principal Current	21,047,218.98
Unscheduled Principal Cumulative	15,900,517,278.32
Senior Reduction Amount	27,035,230.75
Subordinate Reduction Amount	2,825,335.40
Calculated Tranche Write-Down Amount	16,333.73
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	62,619.80
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	132,785.10
Group 2	
Total Principal Reduction Current	14,114,346.86
Total Principal Reduction Cumulative	11,675,447,984.19
Scheduled Principal Current	4,233,218.81
Scheduled Principal Cumulative	897,823,813.30
Unscheduled Principal Current	9,773,628.21
Unscheduled Principal Cumulative	10,773,866,290.53
Senior Reduction Amount	12,323,356.31
Subordinate Reduction Amount	1,683,490.71
Calculated Tranche Write-Down Amount	107,499.84
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	66,968.88
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	91,974.33
Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	20035
Period Reference Pool Removal Loan Count	145
Period Ending Loan Count	19890
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65

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03-Feb-2026 11:24:31 AM

Additional Reporting - Group Level

Informational Reporting	
<u>Group 1</u>	
UPB Actual Current	3,183,717,267.78
Period PIF Loan Count Current	142
PIF Loan Count Cumulative	68370
Period PIF Loan UPB Current	18,587,824.59
PIF Loan UPB Cumulative	15,346,463,517.77
Period Partial Prepayment Amount	2,359,933.73
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	200,389.45
Credit Event Amount Cumulative	18,226,760.89
Total Active Modified Loan Count	465
Total Active Modified Loan UPB	117,150,824.96
<u>Group 2</u>	
At Issuance Loan Count	56296
Period Beginning Loan Count	10675
Period Reference Pool Removal Loan Count	55
Period Ending Loan Count	10620
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	1,657,839,327.49
Period PIF Loan Count Current	53
PIF Loan Count Cumulative	45419
Period PIF Loan UPB Current	8,184,470.51
PIF Loan UPB Cumulative	10,541,998,249.87
Period Partial Prepayment Amount	1,191,760.12
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	535,147.05
Credit Event Amount Cumulative	31,744,958.91
Total Active Modified Loan Count	440
Total Active Modified Loan UPB	103,433,536.09

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07



Additional Reporting - Group Level

Structural Reporting	
<u>Group 1</u>	
Senior Percentage	90.479557%
Subordinate Percentage	9.520443%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
<u>Group 2</u>	
Senior Percentage	87.602431%
Subordinate Percentage	12.397569%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.520000 %	9.520000 %
1M-1	0.00	0.00	3.050000 %	9.520000 %	9.520000 %
1M-1H	0.00	0.00	3.050000 %	9.520000 %	9.520000 %
1M-2A	0.00	0.00	2.370000 %	9.520000 %	9.520000 %
1M-2B	0.00	0.00	1.690000 %	9.520000 %	9.520000 %
1M-2C	0.00	0.00	1.000000 %	6.300000 %	6.360000 %
1M-2	0.00	0.00	1.000000 %	6.300000 %	6.360000 %
1M-2H	0.00	0.00	1.000000 %	6.300000 %	6.360000 %
1B-1	0.00	0.00	0.500000 %	3.090000 %	312.123433 %
1B-1H	0.00	0.00	0.500000 %	3.090000 %	3.120000 %
1B-2H	16,333.73	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.400000 %	12.400000 %
2M-1	0.00	0.00	3.400000 %	12.400000 %	12.400000 %
2M-1H	0.00	0.00	3.400000 %	12.400000 %	12.400000 %
2M-2A	0.00	0.00	2.600000 %	12.400000 %	12.400000 %
2M-2B	0.00	0.00	1.800000 %	12.400000 %	12.400000 %
2M-2C	0.00	0.00	1.000000 %	7.760000 %	7.820000 %
2M-2	0.00	0.00	1.000000 %	7.760000 %	7.820000 %
2M-2H	0.00	0.00	1.000000 %	7.760000 %	7.820000 %
2B-1	0.00	0.00	0.500000 %	3.770000 %	379.458113 %
2B-1H	0.00	0.00	0.500000 %	3.770000 %	3.790000 %
2B-2H	107,499.84	0.00	0.000000 %	0.000000 %	0.000000 %

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03-Feb-2026 11:24:31 AM

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Series 2017-C07



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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Series 2017-C07



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	489	84,557,030.27	1.602753 %	1.746484 %
60 Days	140	26,710,460.18	0.458866 %	0.551692 %
90 Days	63	12,944,269.96	0.206490 %	0.267358 %
120 Days	33	5,815,819.18	0.108161 %	0.120123 %
150 Days	27	4,403,395.25	0.088496 %	0.090950 %
180+ Days	155	34,984,903.55	0.508030 %	0.722596 %
Totals	907	169,415,878.39	2.972796 %	3.499203 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	244	42,826,453.81	1.226747 %	1.345171 %
60 Days	71	13,431,759.88	0.356963 %	0.421889 %
90 Days	31	7,546,429.14	0.155857 %	0.237032 %
120 Days	15	2,421,931.73	0.075415 %	0.076072 %
150 Days	12	1,948,328.67	0.060332 %	0.061197 %
180+ Days	79	18,289,234.94	0.397185 %	0.574462 %
Totals	452	86,464,138.17	2.272499 %	2.715823 %
Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	245	41,730,576.46	2.306968 %	2.517167 %
60 Days	69	13,278,700.30	0.649718 %	0.800964 %
90 Days	32	5,397,840.82	0.301318 %	0.325595 %
120 Days	18	3,393,887.45	0.169492 %	0.204718 %
150 Days	15	2,455,066.58	0.141243 %	0.148088 %
180+ Days	76	16,695,668.61	0.715631 %	1.007074 %
Totals	455	82,951,740.22	4.284369 %	5.003606 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	199	55,186,158.93	62,619.80	0.113470
Group 2	238	61,467,635.38	66,968.88	0.108950

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805274	293,039.37	353.75	0.120718
Group 1	0044805914	435,612.71	680.64	0.156249
Group 1	0044806054	145,815.02	212.65	0.145835
Group 1	0044806072	151,125.36	188.91	0.125002
Group 1	0044806448	280,587.10	409.19	0.145834
Group 1	0044806456	81,474.86	0.11	0.000135
Group 1	0044806745	187,870.12	117.42	0.062501
Group 1	0044806911	277,789.95	57.87	0.020832
Group 1	0044806948	400,680.09	292.16	0.072916
Group 1	0044806960	163,363.24	85.09	0.052086
Group 1	0044807099	78,278.85	8.15	0.010411
Group 1	0044807219	180,080.05	76.83	0.042664
Group 1	0044807768	269,499.42	336.87	0.124998
Group 1	0044808161	312,741.07	112.34	0.035921
Group 1	0044808483	952,747.82	1,091.69	0.114583
Group 1	0044809953	128,756.26	140.14	0.108841
Group 1	0044811411	472,781.08	362.60	0.076695
Group 1	0044812987	198,453.57	0.24	0.000121
Group 1	0044813124	383,993.88	679.99	0.177084
Group 1	0044813191	536,893.66	838.90	0.156251
Group 1	0044813307	288,021.80	256.72	0.089132
Group 1	0044813559	66,246.30	96.61	0.145835
Group 1	0044813561	176,721.39	50.31	0.028469
Group 1	0044813829	611,474.64	720.47	0.117825

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813871	72,149.03	59.27	0.082149
Group 1	0044814163	334,742.74	352.33	0.105254
Group 1	0044814207	196,299.93	204.48	0.104167
Group 1	0044814635	153,574.68	7.58	0.004936
Group 1	0044814850	212,087.37	154.65	0.072918
Group 1	0044815368	157,853.80	143.09	0.090647
Group 1	0044815760	341,192.48	319.87	0.093751
Group 1	0044816052	280,455.44	292.14	0.104166
Group 1	0044816392	226,257.25	306.39	0.135417
Group 1	0044816534	376,049.13	156.69	0.041667
Group 1	0044817798	357,378.84	7.72	0.002160
Group 1	0044817836	359,212.78	466.50	0.129867
Group 1	0044818208	175,995.61	311.66	0.177084
Group 1	0044818277	236,819.83	394.70	0.166667
Group 1	0044818389	379,426.49	276.67	0.072918
Group 1	0044819320	490,436.30	442.75	0.090277
Group 1	0044819609	320,211.21	433.62	0.135417
Group 1	0044819660	500,062.64	416.72	0.083334
Group 1	0044819897	351,752.41	256.49	0.072918
Group 1	0044821226	153,493.31	164.60	0.107236
Group 1	0044822297	161,037.45	171.59	0.106553
Group 1	0044822355	638,138.24	453.41	0.071052
Group 1	0044822792	444,938.76	741.56	0.166666
Group 1	0044824451	321,540.13	357.52	0.111190
Group 1	0044824735	231,688.48	168.94	0.072917
Group 1	0044824753	301,422.53	219.79	0.072918
Group 1	0044825421	294,375.14	306.64	0.104166
Group 1	0044825659	438,216.51	455.77	0.104006
Group 1	0044826309	382,210.64	398.14	0.104168
Group 1	0044826428	267,411.53	194.99	0.072918
Group 1	0044826791	142,618.02	267.41	0.187501
Group 1	0044827108	324,393.60	439.28	0.135416
Group 1	0044827115	275,776.49	330.06	0.119684
Group 1	0044827171	198,801.23	165.67	0.083334

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044827499	624,184.24	845.25	0.135417
Group 1	0044827806	148,156.58	108.03	0.072916
Group 1	0044828502	163,863.73	256.04	0.156252
Group 1	0044828810	233,579.06	316.30	0.135415
Group 1	0044828911	305,234.83	476.93	0.156250
Group 1	0044828949	231,829.67	338.08	0.145831
Group 1	0044829512	192,689.73	220.79	0.114583
Group 1	0044829515	234,556.36	131.15	0.055914
Group 1	0044830027	321,478.28	118.71	0.036926
Group 1	0044830603	301,785.01	440.10	0.145832
Group 1	0044830936	311,582.39	227.20	0.072918
Group 1	0044831214	126,981.90	52.91	0.041667
Group 1	0044831220	95,063.86	25.57	0.026898
Group 1	0044831372	470,666.65	477.48	0.101448
Group 1	0044831561	289,571.17	361.96	0.124999
Group 1	0044832141	304,746.60	190.47	0.062501
Group 1	0044832889	159,316.57	353.31	0.221766
Group 1	0044833032	213,721.55	177.51	0.083057
Group 1	0044834072	320,464.84	461.55	0.144025
Group 1	0044834537	392,421.65	572.28	0.145833
Group 1	0044834665	330,682.04	3.35	0.001013
Group 1	0044835751	110,148.57	149.16	0.135417
Group 1	0044836184	62,445.42	117.09	0.187508
Group 1	0044836266	96,778.95	133.10	0.137530
Group 1	0044837128	216,524.74	293.21	0.135416
Group 1	0044837217	151,537.40	205.21	0.135419
Group 1	0044837378	206,854.42	364.58	0.176250
Group 1	0044838036	298,114.75	434.75	0.145833
Group 1	0044838331	132,280.49	138.68	0.104838
Group 1	0044838535	314,125.63	339.34	0.108027
Group 1	0044839657	340,374.58	401.92	0.118082
Group 1	0044839660	227,511.98	450.28	0.197915
Group 1	0044839829	69,863.10	117.08	0.167585
Group 1	0044839996	384,687.44	561.00	0.145833

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044840174	394,441.75	657.40	0.166666
Group 1	0044840298	159,672.62	166.33	0.104169
Group 1	0044840478	126,251.78	297.76	0.235846
Group 1	0044840589	129,168.81	147.42	0.114130
Group 1	0044841548	264,979.35	311.21	0.117447
Group 1	0044841572	482,906.11	1,056.36	0.218751
Group 1	0044842579	295,049.61	302.17	0.102413
Group 1	0044842682	435,017.15	543.77	0.125000
Group 1	0044845082	73,936.50	92.42	0.124999
Group 1	0044845787	384,766.74	808.63	0.210161
Group 1	0044847282	451,012.37	610.75	0.135418
Group 1	0044848866	175,706.92	202.45	0.115220
Group 1	0044848993	330,678.09	364.73	0.110298
Group 1	0044849263	291,487.15	291.90	0.100142
Group 1	0044849348	92,548.09	96.40	0.104162
Group 1	0044849480	384,020.83	400.02	0.104166
Group 1	0044849965	374,944.86	117.17	0.031250
Group 1	0044850019	500,112.11	735.20	0.147007
Group 1	0044850962	209,432.99	174.53	0.083335
Group 1	0044851111	359,139.15	220.59	0.061422
Group 1	0044851303	110,438.20	172.56	0.156250
Group 1	0044851394	91,717.60	142.54	0.155412
Group 1	0044851511	231,361.90	172.45	0.074537
Group 1	0044851529	368,399.67	690.75	0.187500
Group 1	0044851626	103,672.78	182.72	0.176247
Group 1	0044851808	165,918.92	277.21	0.167076
Group 1	0044851940	108,391.45	121.51	0.112103
Group 1	0044852769	264,379.07	330.47	0.124999
Group 1	0044853603	305,552.34	342.40	0.112059
Group 1	0044853799	196,767.94	286.95	0.145832
Group 1	0044853950	265,685.39	387.46	0.145834
Group 1	0044853969	290,661.62	512.29	0.176250
Group 1	0044854061	367,804.66	613.01	0.166667
Group 1	0044855303	133,085.23	41.59	0.031251

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Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044855371	214,559.13	89.40	0.041667
Group 1	0044855740	243,699.43	380.78	0.156250
Group 1	0044856091	209,937.58	306.16	0.145834
Group 1	0044856316	277,554.62	213.95	0.077084
Group 1	0044856536	111,000.90	124.87	0.112495
Group 1	0044856837	109,169.56	11.37	0.010415
Group 1	0044857022	165,349.40	256.98	0.155416
Group 1	0044857956	247,070.69	283.10	0.114583
Group 1	0044858421	211,376.77	242.20	0.114582
Group 1	0044858907	156,106.45	211.39	0.135414
Group 1	0044860526	431,064.62	429.44	0.099623
Group 1	0044860921	360,385.65	300.32	0.083333
Group 1	0044861358	276,502.88	489.64	0.177083
Group 1	0044861394	323,198.10	267.30	0.082705
Group 1	0044861837	228,129.70	213.87	0.093749
Group 1	0044862118	600,873.32	813.68	0.135416
Group 1	0044862482	48,861.07	56.65	0.115941
Group 1	0044863585	333,705.28	320.33	0.095992
Group 1	0044864005	198,315.86	210.71	0.106250
Group 1	0044866952	377,190.85	157.16	0.041666
Group 1	0044867102	206,695.78	215.24	0.104134
Group 1	0044867497	264,117.75	275.12	0.104166
Group 1	0044867842	131,633.78	30.17	0.022920
Group 1	0044869452	97,945.04	163.24	0.166665
Group 1	0044869954	412,823.73	107.45	0.026028
Group 1	0044870081	388,158.79	80.87	0.020834
Group 1	0044870095	440,156.04	484.94	0.110175
Group 1	0044870673	545,088.80	534.79	0.098111
Group 1	0044870970	388,378.03	410.76	0.105763
Group 1	0044872600	424,452.87	574.78	0.135417
Group 1	0044874522	173,998.09	181.25	0.104168
Group 1	0044874812	411,629.76	518.03	0.125849
Group 1	0044875036	78,247.71	105.96	0.135416
Group 1	0044875467	510,257.17	690.97	0.135416

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044875996	540,896.06	563.43	0.104166
Group 1	0044877109	247,416.04	438.13	0.177082
Group 1	0044877322	517,444.33	754.61	0.145834
Group 1	0044877340	166,358.34	144.66	0.086957
Group 1	0044878458	184,918.58	311.44	0.168420
Group 1	0044879698	97,098.88	10.11	0.010412
Group 1	0044880728	607,374.36	351.38	0.057852
Group 1	0044881228	320,558.77	564.98	0.176248
Group 1	0044881278	194,605.87	304.07	0.156249
Group 1	0044881784	159,030.95	33.13	0.020832
Group 1	0044882773	862,446.12	1,437.41	0.166667
Group 1	0044882811	264,789.43	295.91	0.111753
Group 1	0044883436	275,042.14	343.80	0.124999
Group 1	0044883504	134,352.68	97.97	0.072920
Group 1	0044884377	254,470.12	106.03	0.041667
Group 1	0044884394	328,218.17	512.84	0.156250
Group 1	0044885516	134,606.79	246.48	0.183111
Group 1	0044886172	185,621.07	309.37	0.166668
Group 1	0044886499	544,975.24	851.52	0.156249
Group 1	0044886532	248,124.33	268.07	0.108039
Group 1	0044887098	379,603.92	632.67	0.166666
Group 1	0044887309	395,950.40	618.67	0.156249
Group 1	0044888343	155,306.99	32.36	0.020836
Group 1	0044888520	109,324.08	56.94	0.052084
Group 1	0044889608	338,482.83	482.17	0.142450
Group 1	0044890342	141,578.21	132.73	0.093750
Group 1	0044890890	264,269.04	247.75	0.093749
Group 1	0044890987	169,048.52	264.14	0.156251
Group 1	0044891025	95,138.27	112.47	0.118217
Group 1	0044891053	225,717.52	188.10	0.083334
Group 1	0044891490	363,685.79	606.14	0.166666
Group 1	0044891943	88,924.84	138.95	0.156256
Group 1	0044893376	283,066.17	324.35	0.114585
Group 1	0044893553	260,909.40	244.60	0.093749

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Modification Loss Detail

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Group 1	0044893738	63,254.00	71.57	0.113147
Group 1	0044893739	62,800.28	98.13	0.156257
Group 1	0044896338	565,261.29	706.58	0.125001
Group 1	0044896416	307,434.22	384.29	0.124999
Group 1	0044896786	575,418.13	839.15	0.145833
Group 2	0044747820	280,734.84	178.22	0.063483
Group 2	0044748237	52,042.89	56.44	0.108449
Group 2	0044748498	447,482.17	181.23	0.040500
Group 2	0044748506	257,410.03	107.25	0.041665
Group 2	0044748576	238,711.20	323.25	0.135415
Group 2	0044748804	257,625.77	322.03	0.124999
Group 2	0044748806	290,048.85	302.13	0.104165
Group 2	0044749201	231,225.22	248.23	0.107354
Group 2	0044749674	480,638.40	860.69	0.179072
Group 2	0044749678	297,056.77	185.66	0.062500
Group 2	0044749715	253,092.14	251.53	0.099383
Group 2	0044749808	348,950.45	394.22	0.112973
Group 2	0044749952	395,966.04	875.81	0.221183
Group 2	0044750426	192,976.05	138.13	0.071579
Group 2	0044750693	245,115.84	255.33	0.104167
Group 2	0044750776	295,398.77	427.59	0.144750
Group 2	0044750799	194,682.38	365.03	0.187500
Group 2	0044751437	343,769.96	501.33	0.145833
Group 2	0044751696	146,585.04	244.31	0.166668
Group 2	0044751748	144,537.12	285.99	0.197866
Group 2	0044751958	390,426.89	244.02	0.062501
Group 2	0044752274	225,398.72	248.54	0.110267
Group 2	0044752585	164,216.15	288.02	0.175391
Group 2	0044752670	200,779.63	274.92	0.136926
Group 2	0044753298	134,201.65	295.29	0.220035
Group 2	0044753433	317,988.82	430.61	0.135417
Group 2	0044753485	145,718.22	182.15	0.125002
Group 2	0044753494	193,966.49	338.26	0.174391
Group 2	0044753942	89,194.01	7.21	0.008084

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044754347	292,770.87	213.48	0.072917
Group 2	0044755122	103,132.30	108.81	0.105505
Group 2	0044755505	614,767.15	768.46	0.125000
Group 2	0044756174	181,520.61	16.66	0.009178
Group 2	0044756304	65,576.21	20.49	0.031246
Group 2	0044756498	248,563.54	517.84	0.208333
Group 2	0044756744	286,080.49	387.40	0.135416
Group 2	0044757058	294,184.30	613.35	0.208492
Group 2	0044757099	220,066.62	275.08	0.124999
Group 2	0044757100	359,315.71	374.29	0.104167
Group 2	0044757616	266,950.23	222.34	0.083289
Group 2	0044758110	213,578.07	88.99	0.041666
Group 2	0044758112	159,724.30	77.91	0.048778
Group 2	0044758371	101,180.63	150.35	0.148596
Group 2	0044758473	53,475.03	10.18	0.019037
Group 2	0044758489	136,167.73	241.13	0.177083
Group 2	0044758496	139,548.52	193.97	0.138998
Group 2	0044758559	305,355.20	335.99	0.110033
Group 2	0044758625	190,943.15	358.02	0.187501
Group 2	0044758660	169,115.43	70.46	0.041664
Group 2	0044758666	239,229.29	323.96	0.135418
Group 2	0044758724	188,047.87	104.51	0.055576
Group 2	0044758823	163,720.40	210.35	0.128481
Group 2	0044759268	237,075.18	321.04	0.135417
Group 2	0044759277	346,678.88	541.69	0.156251
Group 2	0044759372	258,980.27	115.69	0.044671
Group 2	0044759749	341,403.78	827.84	0.242481
Group 2	0044759896	253,245.27	37.12	0.014658
Group 2	0044760451	115,059.70	95.88	0.083331
Group 2	0044760921	383,303.17	61.40	0.016019
Group 2	0044761328	138,956.09	130.27	0.093749
Group 2	0044761353	383,669.42	439.62	0.114583
Group 2	0044761419	369,791.72	616.32	0.166667
Group 2	0044761489	168,412.14	114.05	0.067721

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Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044761775	62,160.92	78.05	0.125561
Group 2	0044762129	396,116.39	635.54	0.160443
Group 2	0044762228	582,701.63	565.65	0.097074
Group 2	0044762306	288,229.87	90.07	0.031249
Group 2	0044762564	374,402.06	507.00	0.135416
Group 2	0044762765	107,754.86	94.80	0.087977
Group 2	0044762776	195,007.86	223.45	0.114585
Group 2	0044762870	375,086.08	365.92	0.097556
Group 2	0044763194	83,446.64	182.54	0.218751
Group 2	0044763976	410,073.67	554.88	0.135312
Group 2	0044764282	165,654.52	48.60	0.029338
Group 2	0044764439	239,184.04	274.07	0.114585
Group 2	0044765019	347,250.67	361.72	0.104167
Group 2	0044765071	335,763.39	480.91	0.143229
Group 2	0044765475	103,727.34	194.49	0.187501
Group 2	0044765513	435,878.52	683.86	0.156892
Group 2	0044765686	440,406.22	425.58	0.096634
Group 2	0044766070	111,141.24	219.97	0.197919
Group 2	0044766135	292,372.85	243.64	0.083332
Group 2	0044766589	134,997.58	132.62	0.098239
Group 2	0044766618	376,449.82	170.41	0.045268
Group 2	0044766943	97,462.48	20.30	0.020829
Group 2	0044767025	329,204.13	720.13	0.218749
Group 2	0044767069	193,479.35	209.32	0.108187
Group 2	0044767243	435,194.65	679.99	0.156250
Group 2	0044767644	371,014.29	502.42	0.135418
Group 2	0044767648	329,886.30	343.63	0.104166
Group 2	0044767718	562,208.78	167.91	0.029866
Group 2	0044768165	452,186.06	612.34	0.135418
Group 2	0044768220	239,930.27	199.94	0.083333
Group 2	0044768223	205,908.55	257.39	0.125002
Group 2	0044768266	393,220.62	94.93	0.024142
Group 2	0044768338	127,228.98	237.49	0.186663
Group 2	0044768440	411,044.22	195.29	0.047511

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Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044768569	305,611.56	318.35	0.104168
Group 2	0044768571	340,806.87	461.51	0.135417
Group 2	0044769325	100,719.26	101.06	0.100338
Group 2	0044769400	288,105.14	240.09	0.083334
Group 2	0044769588	256,559.26	374.15	0.145834
Group 2	0044769843	254,280.58	476.33	0.187325
Group 2	0044770245	264,646.23	137.84	0.052085
Group 2	0044770421	280,595.81	355.26	0.126609
Group 2	0044770455	273,641.72	427.57	0.156252
Group 2	0044771203	320,604.55	601.13	0.187499
Group 2	0044771224	581,086.88	153.48	0.026413
Group 2	0044771262	84,650.97	58.84	0.069509
Group 2	0044771856	296,103.56	487.84	0.164753
Group 2	0044772205	215,852.26	136.50	0.063238
Group 2	0044772207	399,869.84	291.57	0.072916
Group 2	0044772687	241,999.53	302.50	0.125000
Group 2	0044772744	156,026.81	186.89	0.119781
Group 2	0044772895	347,242.50	168.89	0.048637
Group 2	0044773059	326,383.17	594.50	0.182148
Group 2	0044773158	260,791.84	145.50	0.055792
Group 2	0044773738	116,704.75	194.51	0.166668
Group 2	0044773900	144,094.66	16.20	0.011243
Group 2	0044773907	215,591.25	152.72	0.070838
Group 2	0044774428	55,495.57	80.93	0.145831
Group 2	0044774693	193,891.93	201.97	0.104166
Group 2	0044775457	174,904.13	151.10	0.086390
Group 2	0044775468	142,972.89	119.14	0.083330
Group 2	0044775546	403,359.79	529.49	0.131270
Group 2	0044775608	205,386.09	51.33	0.024992
Group 2	0044775838	463,344.46	561.99	0.121290
Group 2	0044776233	205,915.02	105.96	0.051458
Group 2	0044776486	175,572.40	203.55	0.115935
Group 2	0044776861	179,201.80	112.00	0.062499
Group 2	0044776964	69,940.66	11.73	0.016771

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Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044777432	318,084.00	202.03	0.063515
Group 2	0044777714	147,173.37	107.31	0.072914
Group 2	0044779309	93,485.95	77.90	0.083328
Group 2	0044779312	110,337.28	172.40	0.156248
Group 2	0044779480	222,307.25	237.83	0.106983
Group 2	0044779844	193,292.44	42.99	0.022241
Group 2	0044780048	155,106.00	201.43	0.129866
Group 2	0044780062	84,399.14	63.01	0.074657
Group 2	0044780495	206,385.07	257.98	0.124999
Group 2	0044780530	104,522.79	87.10	0.083331
Group 2	0044781122	377,611.92	550.68	0.145832
Group 2	0044781165	222,344.02	180.36	0.081118
Group 2	0044781185	264,407.23	275.42	0.104165
Group 2	0044781334	205,963.17	171.64	0.083335
Group 2	0044781674	333,775.06	344.90	0.103333
Group 2	0044781688	451,994.44	495.22	0.109563
Group 2	0044781936	79,591.31	82.91	0.104170
Group 2	0044782011	337,994.01	236.38	0.069936
Group 2	0044782242	255,622.17	399.41	0.156250
Group 2	0044782356	128,362.95	40.11	0.031247
Group 2	0044782425	117,332.74	134.44	0.114580
Group 2	0044782683	292,265.40	86.45	0.029579
Group 2	0044782878	144,178.30	91.04	0.063144
Group 2	0044783164	68,318.96	20.82	0.030475
Group 2	0044783715	162,378.26	186.06	0.114584
Group 2	0044783732	88,365.37	34.15	0.038646
Group 2	0044783744	149,853.32	24.77	0.016529
Group 2	0044784174	123,881.99	144.48	0.116627
Group 2	0044784304	284,625.09	291.02	0.102247
Group 2	0044785549	421,303.64	307.20	0.072917
Group 2	0044785566	203,536.03	106.01	0.052084
Group 2	0044785725	327,858.77	375.67	0.114583
Group 2	0044785902	63,650.90	92.82	0.145827
Group 2	0044786096	194,805.39	182.63	0.093750

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Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044786483	253,039.74	445.98	0.176249
Group 2	0044786559	443,119.67	395.29	0.089206
Group 2	0044787155	110,077.82	194.93	0.177084
Group 2	0044787215	316,569.06	626.54	0.197916
Group 2	0044787378	219,174.27	78.57	0.035848
Group 2	0044787721	238,402.01	397.34	0.166668
Group 2	0044788172	357,454.11	335.11	0.093749
Group 2	0044788401	417,150.27	564.54	0.135333
Group 2	0044788553	295,746.69	215.65	0.072917
Group 2	0044788704	724,665.35	795.36	0.109755
Group 2	0044788884	194,785.48	182.61	0.093749
Group 2	0044789396	173,033.62	188.44	0.108904
Group 2	0044789903	429,430.72	849.91	0.197916
Group 2	0044790382	347,848.86	362.28	0.104149
Group 2	0044790949	178,770.69	251.02	0.140415
Group 2	0044791181	107,174.73	22.66	0.021143
Group 2	0044791507	229,426.95	143.39	0.062499
Group 2	0044791639	332,018.81	345.85	0.104166
Group 2	0044791967	140,500.65	43.91	0.031253
Group 2	0044792074	375,294.53	541.47	0.144279
Group 2	0044792673	231,956.75	27.09	0.011679
Group 2	0044792923	161,230.62	13.16	0.008162
Group 2	0044792982	671,360.92	1,370.98	0.204209
Group 2	0044793723	330,520.83	693.70	0.209881
Group 2	0044794339	332,907.56	652.67	0.196051
Group 2	0044794431	280,614.75	145.81	0.051961
Group 2	0044795045	182,059.68	151.72	0.083335
Group 2	0044795082	425,939.79	665.53	0.156250
Group 2	0044795204	186,698.03	20.54	0.011002
Group 2	0044795566	236,779.93	142.47	0.060170
Group 2	0044795768	208,131.56	363.42	0.174611
Group 2	0044796062	94,287.02	9.82	0.010415
Group 2	0044796426	340,096.23	389.69	0.114582
Group 2	0044796618	234,125.93	146.33	0.062501

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Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044796651	144,401.95	227.59	0.157609
Group 2	0044797267	120,123.03	12.51	0.010414
Group 2	0044797940	385,180.30	726.91	0.188719
Group 2	0044798857	135,189.39	260.37	0.192596
Group 2	0044798892	258,361.94	47.11	0.018234
Group 2	0044799003	171,346.12	125.96	0.073512
Group 2	0044799092	367,805.44	459.76	0.125001
Group 2	0044799459	372,477.15	435.34	0.116877
Group 2	0044799812	354,157.06	442.70	0.125001
Group 2	0044799964	218,864.90	87.35	0.039910
Group 2	0044800366	155,110.17	169.20	0.109084
Group 2	0044800532	251,477.10	314.35	0.125001
Group 2	0044800592	261,292.60	153.47	0.058735
Group 2	0044801121	349,733.49	182.15	0.052083
Group 2	0044801175	176,228.31	183.57	0.104166
Group 2	0044801299	161,064.16	188.47	0.117015
Group 2	0044801485	104,505.60	66.97	0.064083
Group 2	0044801511	322,338.90	206.64	0.064106
Group 2	0044801593	251,200.92	287.83	0.114582
Group 2	0044802184	410,858.05	556.37	0.135417
Group 2	0044802342	211,341.25	198.13	0.093749
Group 2	0044802638	279,235.80	232.70	0.083335
Group 2	0044802731	227,178.68	212.98	0.093750
Group 2	0044802907	408,933.89	249.46	0.061003
Group 2	0044802909	332,732.87	311.94	0.093751
Group 2	0044803047	309,536.82	99.92	0.032280
Group 2	0044803082	275,899.87	349.52	0.126684
Group 2	0044803218	671,459.18	1,049.15	0.156249
Group 2	0044803223	607,209.11	1,340.91	0.220832
Group 2	0044803260	333,116.54	520.49	0.156249
Group 2	0044803492	326,979.93	374.66	0.114582
Group 2	0044803568	173,834.05	56.66	0.032594
Group 2	0044803957	271,623.21	134.10	0.049370
Group 2	0044804224	218,204.50	227.30	0.104168

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03-Feb-2026 11:24:31 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044804262	299,036.66	280.35	0.093751
Group 2	0044804420	98,777.99	9.39	0.009506
Group 2	0044805162	326,162.89	135.90	0.041666
Group 2	0044805165	316,850.80	363.06	0.114584
Group 2	0044805170	479,039.03	523.66	0.109315

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	735,536.50	75,484.41	10.262

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044770411	124,285.50	25,370.08	20.413
0044786849	410,861.55	33,780.60	8.222
0044810027	119,508.89	16,801.63	14.059
0044826902	37,326.40	(785.06)	(2.103)
0044878812	43,554.16	317.16	0.728

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	216,179.95	48,349.16	106,144.51	49.100

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044752867	83,511.47	(976.22)	18,011.60	21.568
0044772427	44,518.39	50,290.25	85,989.03	193.154
0044783094	88,150.09	(964.87)	2,143.88	2.432

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Feb-2026
03-Feb-2026 11:24:31 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
289	49,971,719.80	7,528,698.71	15.066

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044748623	213,865.61	(1,329.84)	(0.622)
0044749194	225,283.79	(23,957.31)	(10.634)
0044749446	327,117.67	105,522.88	32.258
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044750346	171,583.19	23,857.11	13.904
0044750893	129,690.36	199,950.04	154.175
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044751925	147,222.23	20,334.79	13.812
0044752015	174,276.86	1,490.71	0.855
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044752867	83,511.47	18,011.60	21.568
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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Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

Cumulative Realized Loss Detail

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

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Series 2017-C07



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 03-Feb-2026 11:24:31 AM

Cumulative Realized Loss Detail

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Feb-2026
 03-Feb-2026 11:24:31 AM

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	85,989.03	193.154
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044772608	326,590.24	147,804.53	45.257
0044772924	68,511.58	1,922.19	2.806
0044773126	170,124.55	(63,148.59)	(37.119)
0044773175	59,777.54	(5,943.67)	(9.943)
0044773662	36,483.95	52,873.20	144.922
0044773707	305,130.59	6,449.73	2.114
0044773956	294,698.22	74,117.45	25.150
0044774169	89,009.68	(5,196.78)	(5.838)
0044775044	144,866.51	47,870.78	33.045
0044775571	128,793.47	(23,644.95)	(18.359)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777437	147,897.53	45,256.07	30.600
0044777594	343,123.67	(2,198.49)	(0.641)
0044777791	291,650.94	(12,465.65)	(4.274)
0044778846	115,905.27	12,208.97	10.534
0044780223	77,666.67	(785.74)	(1.012)
0044780395	191,222.35	1,085.59	0.568
0044780746	344,324.88	42,932.94	12.469

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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	33,780.60	8.222
0044789143	51,734.78	78,274.22	151.299
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044791061	125,389.22	54,708.18	43.631
0044791226	223,058.17	46,736.85	20.953
0044791250	162,468.58	38,735.29	23.842
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044792959	313,175.92	68,809.02	21.971
0044793033	93,624.45	(46,360.18)	(49.517)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0044801404	118,596.86	55,175.53	46.524
0044801582	413,508.56	5,374.26	1.300

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895
0044810027	119,508.89	16,801.63	14.059
0044810839	236,574.15	103,879.04	43.910
0044811285	158,668.82	3,866.53	2.437
0044812180	282,811.50	25,085.12	8.870
0044812676	65,813.90	15,255.43	23.180
0044812677	34,976.14	11,526.95	32.957
0044815601	442,448.77	67,690.87	15.299
0044815743	162,178.40	34,137.82	21.050
0044816335	308,128.36	30,279.38	9.827
0044818514	141,504.14	13,001.63	9.188
0044818537	189,838.49	38,219.12	20.132
0044818575	156,499.45	80,359.31	51.348
0044818674	137,217.92	75,941.00	55.343
0044818681	117,969.81	2,314.47	1.962
0044819176	211,563.10	56,256.21	26.591
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820537	85,022.87	24,355.33	28.646
0044820668	163,428.04	45,298.73	27.718
0044820701	165,574.88	22,518.67	13.600

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 03-Feb-2026 11:24:32 AM

Cumulative Realized Loss Detail

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

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Series 2017-C07



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0044853639	77,057.23	4,052.54	5.259
0044854365	409,144.52	155,734.39	38.063
0044855668	203,096.95	5,781.01	2.846
0044855999	289,014.42	5,330.70	1.844
0044856794	382,226.84	72,867.39	19.064
0044857724	42,921.30	1,217.33	2.836
0044858948	170,464.06	82,000.70	48.104
0044859719	142,264.34	24,025.11	16.888
0044864037	70,926.29	19,929.50	28.099
0044865885	141,866.29	34,160.69	24.079
0044866008	96,794.94	4,368.36	4.513
0044866363	70,610.20	44.09	0.062
0044866365	110,954.97	40,191.46	36.223
0044866778	396,370.80	55,335.75	13.961
0044866817	159,988.28	35,758.60	22.351
0044867428	117,464.85	178,521.28	151.978
0044867788	298,611.43	123,474.05	41.349
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044870157	82,835.89	21,135.11	25.514
0044870236	24,260.08	23,945.76	98.704
0044871742	66,802.48	(12,214.29)	(18.284)
0044874580	148,196.50	17,925.48	12.096
0044875065	319,977.86	44,625.95	13.947
0044875309	145,214.55	32,246.81	22.206
0044875934	116,310.68	27,872.28	23.964
0044876276	87,864.09	16,028.15	18.242
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
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

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Connecticut Avenue Securities
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Cumulative Realized Loss Detail

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Feb-2026
03-Feb-2026 11:24:32 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	3	200,389.45	16,333.73	0.001 %	0	0.00	0.00	0.000 %	3	200,389.45	16,333.73	0.001 %
Group 2	5	751,327.00	107,499.84	0.006 %	0	0.00	0.00	0.000 %	5	751,327.00	107,499.84	0.006 %
Total	8	951,716.45	123,833.57	0.003 %	0	0.00	0.00	0.000 %	8	951,716.45	123,833.57	0.003 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044810027	101,000.00	4.500 %	TX	74.00	360	119,508.89	01/31/2026	16,801.63	16,801.63
Group 1	0044826902	52,000.00	4.625 %	TN	80.00	360	37,326.40	01/31/2026	(785.06)	(785.06)
Group 1	0044878812	46,000.00	5.375 %	IN	80.00	360	43,554.16	01/31/2026	317.16	317.16
Group 2	0044752867	93,000.00	4.625 %	IL	97.00	360	83,511.47	11/30/2025	(976.22)	18,011.60
Group 2	0044770411	144,000.00	4.250 %	CO	90.00	360	124,285.50	01/31/2026	25,370.08	25,370.08
Group 2	0044772427	46,000.00	4.250 %	NY	82.00	360	44,518.39	12/31/2025	50,290.25	85,989.03
Group 2	0044783094	102,000.00	4.250 %	NE	97.00	360	88,150.09	10/31/2025	(964.87)	2,143.88
Group 2	0044786849	424,000.00	4.375 %	CA	93.00	360	410,861.55	01/31/2026	33,780.60	33,780.60

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

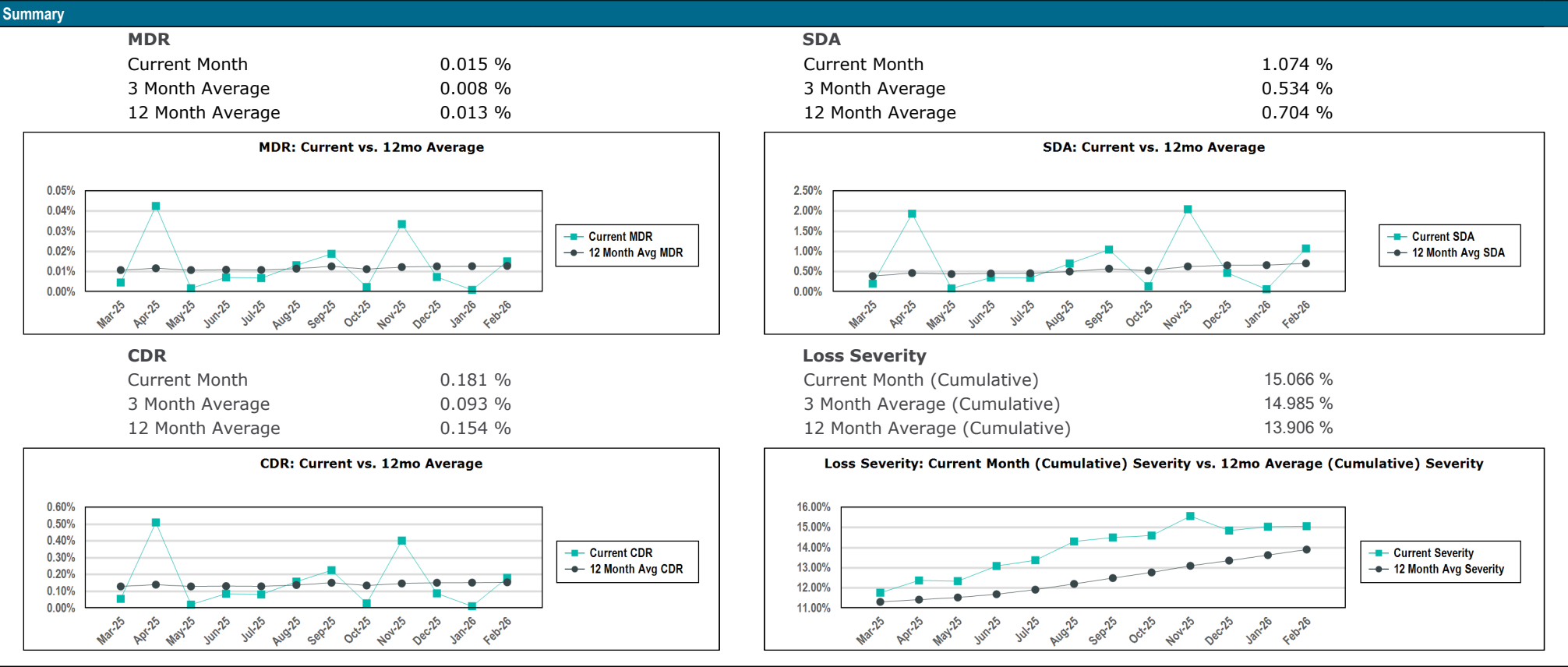
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* 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.

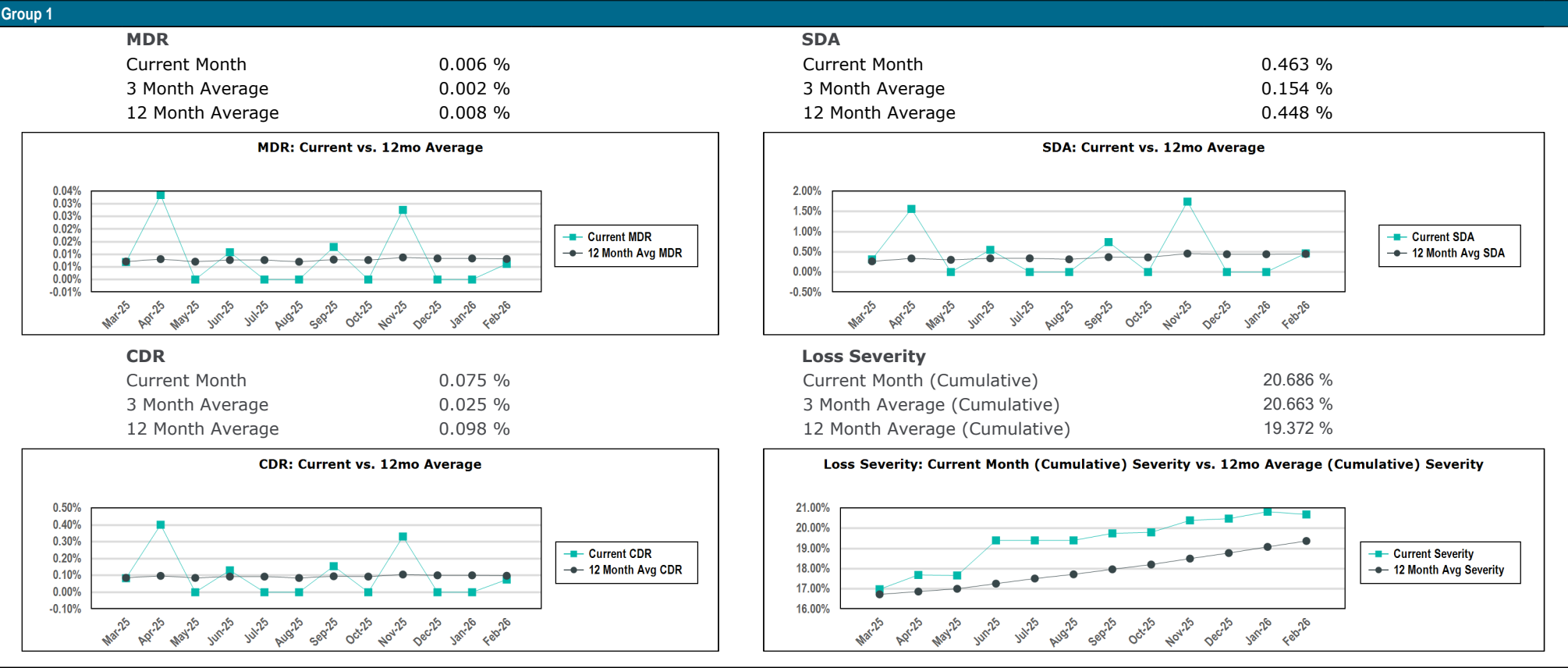
Distribution Date: 25-Feb-2026
03-Feb-2026 11:24:32 AM

Realized Loss Report - Collateral



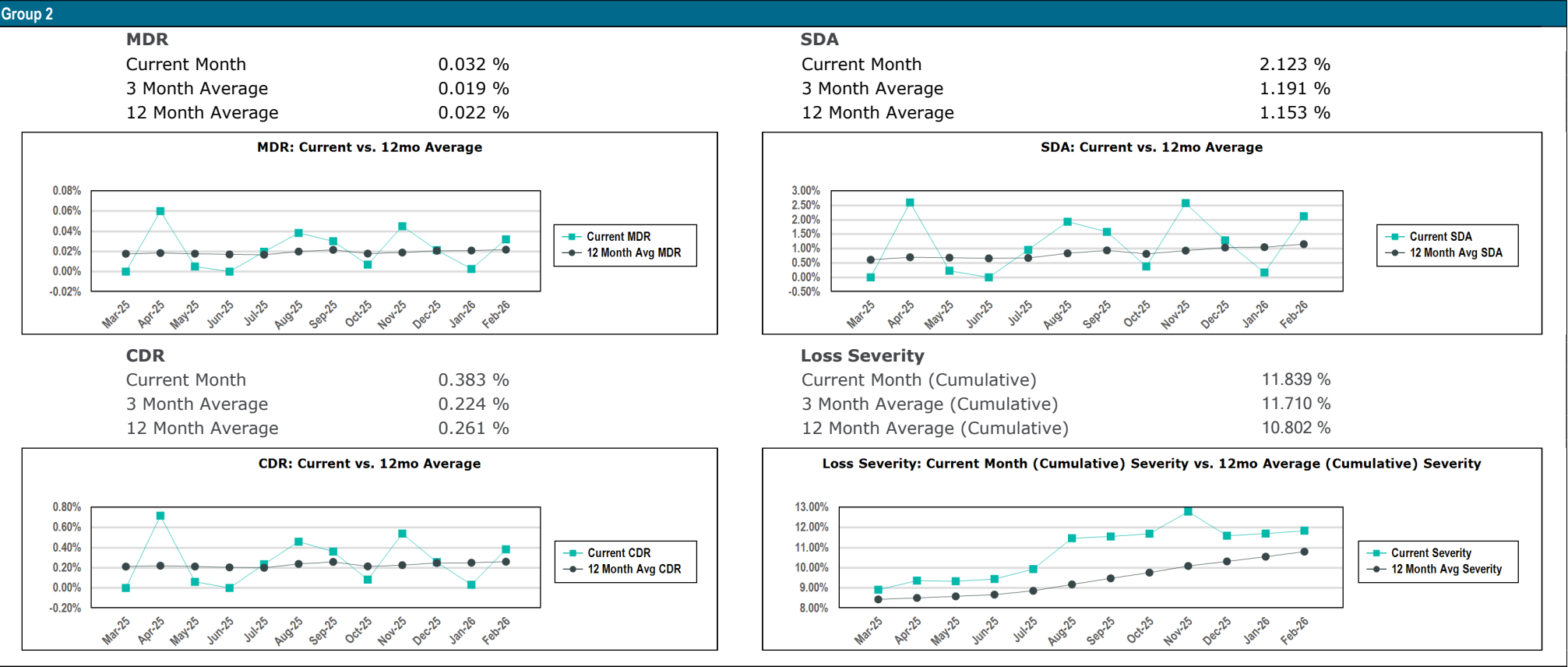
Distribution Date: 25-Feb-2026
03-Feb-2026 11:24:32 AM

Realized Loss Report - Collateral



Distribution Date: 25-Feb-2026
03-Feb-2026 11:24:32 AM

Realized Loss Report - Collateral



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

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07



Distribution Date: 25-Feb-2026
03-Feb-2026 11:24:33 AM

Prepayment Rates

Summary

SMM

Current Month

0.635 %

3 Month Average

0.592 %

12 Month Average

0.562 %

CPR

Current Month

7.360 %

3 Month Average

6.878 %

12 Month Average

6.533 %

PSA

Current Month

122.674 %

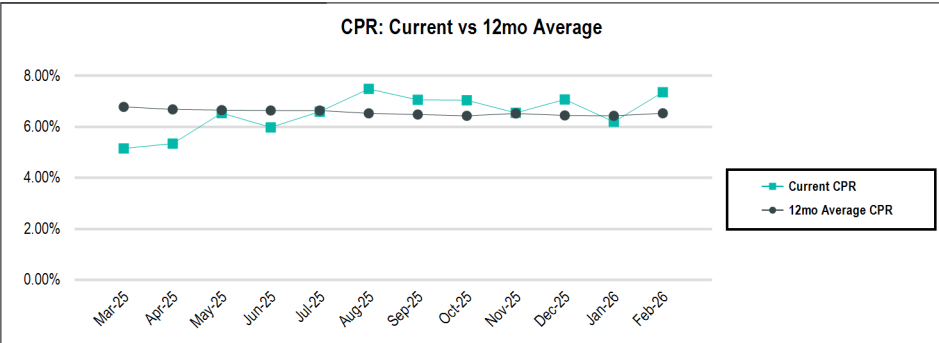
3 Month Average

114.631 %

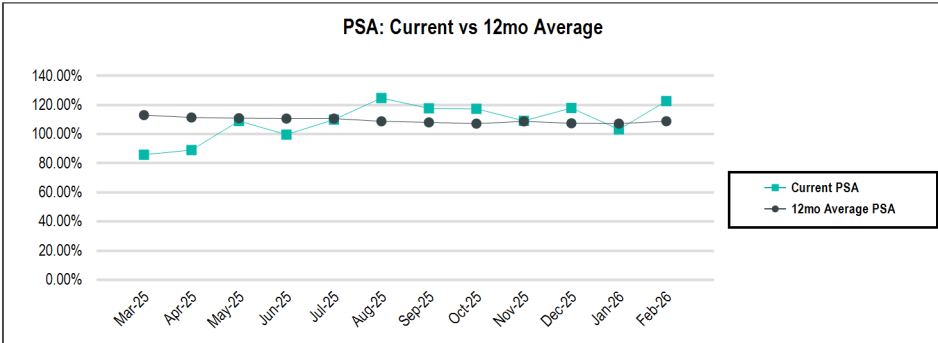
12 Month Average

108.886 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month

0.657 %

3 Month Average

0.620 %

12 Month Average

0.557 %

CPR

Current Month

7.608 %

3 Month Average

7.190 %

12 Month Average

6.479 %

PSA

Current Month

126.802 %

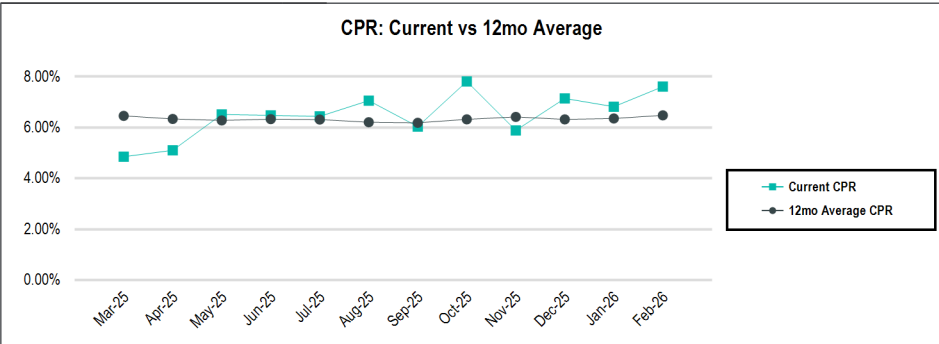
3 Month Average

119.834 %

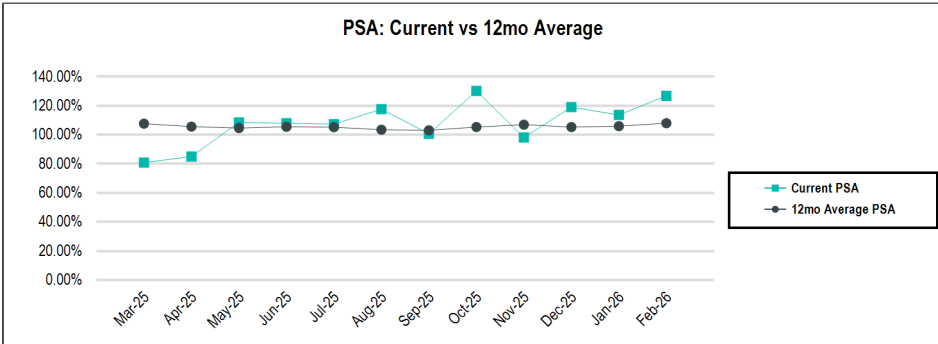
12 Month Average

107.977 %

CPR: Current vs 12mo Average

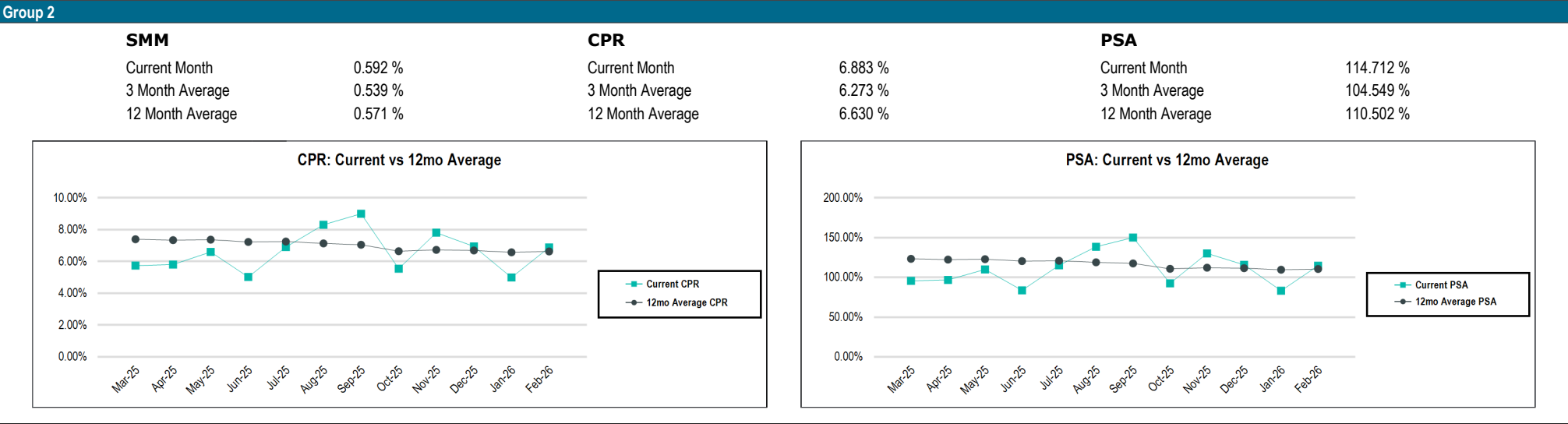


PSA: Current vs 12mo Average



Distribution Date: 25-Feb-2026
03-Feb-2026 11:24:33 AM

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
Credit-Linked Notes
Series 2017-C07



Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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

Distribution Date: 25-Feb-2026
03-Feb-2026 11:24:33 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means 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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03-Feb-2026 11:24:33 AM

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
Series 2017-C07



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

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