

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-Mar-2026
06-Mar-2026 12:42:06 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		02/27/2026	0.00000%	2,880,610,521.10	0.00	18,540,194.26	0.00	2,862,070,326.84	18,540,194.26	0.00
1M-1	30711XUS1	03/24/2026	4.43169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		02/27/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	03/24/2026	6.18169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		02/27/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	03/24/2026	6.18169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		02/27/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XUV4	03/24/2026	6.18169%	712,445.03	3,425.42	13,806.85	0.00	698,638.18	17,232.27	0.00
1M-CH		02/27/2026	0.00000%	99,881,431.28	0.00	1,935,655.60	0.00	97,945,775.68	1,935,655.60	0.00
1M-2	30711XUX0	03/24/2026	6.18169%	712,445.03	3,425.42	13,806.85	0.00	698,638.18	17,232.27	0.00
1M-2H		02/27/2026	0.00000%	99,881,322.79	0.00	1,935,655.60	0.00	97,945,667.19	1,935,655.60	0.00
1B-1	30711XUW2	03/24/2026	7.78169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-1H		02/27/2026	0.00000%	103,141,594.00	0.00	0.00	0.00	103,141,594.00	0.00	0.00
1B-2H		02/27/2026	0.00000%	99,371,276.39	0.00	0.00	103,859.41	99,267,416.98	0.00	3,874,177.02
1A-I1	30711XUY8	03/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	03/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	03/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	03/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	03/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XVJ0	03/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XVL5	03/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XVN1	03/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XVQ4	03/24/2026	1.80000%	0.00	997.42	0.00	0.00	0.00	997.42	0.00
1C-I2	30711XVS0	03/24/2026	1.40000%	0.00	775.77	0.00	0.00	0.00	775.77	0.00
1C-I3	30711XVU5	03/24/2026	1.00000%	0.00	554.12	0.00	0.00	0.00	554.12	0.00

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-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	03/24/2026	0.60000%	0.00	332.47	0.00	0.00	0.00	332.47	0.00
1E-A1	30711XUZ5	03/24/2026	4.38169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	03/24/2026	4.78169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	03/24/2026	5.18169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	03/24/2026	5.58169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	03/24/2026	4.38169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XVK7	03/24/2026	4.78169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XVM3	03/24/2026	5.18169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XVP6	03/24/2026	5.58169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XVR2	03/24/2026	4.38169%	712,445.03	2,428.00	13,806.85	0.00	698,638.18	16,234.85	0.00
1E-C2	30711XVT8	03/24/2026	4.78169%	712,445.03	2,649.65	13,806.85	0.00	698,638.18	16,456.50	0.00
1E-C3	30711XVV3	03/24/2026	5.18169%	712,445.03	2,871.30	13,806.85	0.00	698,638.18	16,678.15	0.00
1E-C4	30711XVX9	03/24/2026	5.58169%	712,445.03	3,092.95	13,806.85	0.00	698,638.18	16,899.80	0.00
1E-D1	30711XVY7	03/24/2026	4.38169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XVZ4	03/24/2026	4.78169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XWA8	03/24/2026	5.18169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XWB6	03/24/2026	5.58169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XWC4	03/24/2026	6.18169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XWD2	03/24/2026	4.38169%	712,445.03	2,428.00	13,806.85	0.00	698,638.18	16,234.85	0.00
1E-F2	30711XWE0	03/24/2026	4.78169%	712,445.03	2,649.65	13,806.85	0.00	698,638.18	16,456.50	0.00
1E-F3	30711XWF7	03/24/2026	5.18169%	712,445.03	2,871.30	13,806.85	0.00	698,638.18	16,678.15	0.00
1E-F4	30711XWG5	03/24/2026	5.58169%	712,445.03	3,092.95	13,806.85	0.00	698,638.18	16,899.80	0.00
1E-F5	30711XWH3	03/24/2026	6.18169%	712,445.03	3,425.42	13,806.85	0.00	698,638.18	17,232.27	0.00
1X-1	30711XWJ9	03/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XWK6	03/24/2026	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	03/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XWM2	03/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XWN0	03/24/2026	1.80000%	0.00	997.42	0.00	0.00	0.00	997.42	0.00
1Y-2	30711XWP5	03/24/2026	1.40000%	0.00	775.77	0.00	0.00	0.00	775.77	0.00
1Y-3	30711XWQ3	03/24/2026	1.00000%	0.00	554.12	0.00	0.00	0.00	554.12	0.00
1Y-4	30711XWR1	03/24/2026	0.60000%	0.00	332.47	0.00	0.00	0.00	332.47	0.00
2A-H		02/27/2026	0.00000%	1,452,348,701.63	0.00	10,308,917.17	0.00	1,442,039,784.46	10,308,917.17	0.00
2M-1	30711XWS9	03/24/2026	4.43169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		02/27/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	03/24/2026	6.28169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		02/27/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	03/24/2026	6.28169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		02/27/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XWV2	03/24/2026	6.28169%	3,199,456.32	15,631.77	59,598.09	0.00	3,139,858.23	75,229.86	0.00
2M-CH		02/27/2026	0.00000%	72,716,675.16	0.00	1,354,534.91	0.00	71,362,140.25	1,354,534.91	0.00
2M-2	30711XWX8	03/24/2026	6.28169%	3,199,456.32	15,631.77	59,598.09	0.00	3,139,858.23	75,229.86	0.00
2M-2H		02/27/2026	0.00000%	72,716,675.16	0.00	1,354,534.91	0.00	71,362,140.25	1,354,534.91	0.00
2B-1	30711XWW0	03/24/2026	8.23169%	2,000,000.00	12,804.85	0.00	0.00	2,000,000.00	12,804.85	0.00
2B-1H		02/27/2026	0.00000%	64,666,436.00	0.00	0.00	0.00	64,666,436.00	0.00	0.00
2B-2H		02/27/2026	0.00000%	62,908,058.36	0.00	0.00	309,148.89	62,598,909.47	0.00	4,067,527.53
2A-I1	30711XWY6	03/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	03/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	03/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	03/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	03/24/2026	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	03/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XXK5	03/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XXM1	03/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XXP4	03/24/2026	1.80000%	0.00	4,479.24	0.00	0.00	0.00	4,479.24	0.00
2C-I2	30711XXR0	03/24/2026	1.40000%	0.00	3,483.85	0.00	0.00	0.00	3,483.85	0.00
2C-I3	30711XXT6	03/24/2026	1.00000%	0.00	2,488.47	0.00	0.00	0.00	2,488.47	0.00
2C-I4	30711XXV1	03/24/2026	0.60000%	0.00	1,493.08	0.00	0.00	0.00	1,493.08	0.00
2E-A1	30711XWZ3	03/24/2026	4.48169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	03/24/2026	4.88169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	03/24/2026	5.28169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	03/24/2026	5.68169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	03/24/2026	4.48169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XXJ8	03/24/2026	4.88169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XXL3	03/24/2026	5.28169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XXN9	03/24/2026	5.68169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XXQ2	03/24/2026	4.48169%	3,199,456.32	11,152.53	59,598.09	0.00	3,139,858.23	70,750.62	0.00
2E-C2	30711XXS8	03/24/2026	4.88169%	3,199,456.32	12,147.92	59,598.09	0.00	3,139,858.23	71,746.01	0.00
2E-C3	30711XXU3	03/24/2026	5.28169%	3,199,456.32	13,143.31	59,598.09	0.00	3,139,858.23	72,741.40	0.00
2E-C4	30711XXW9	03/24/2026	5.68169%	3,199,456.32	14,138.69	59,598.09	0.00	3,139,858.23	73,736.78	0.00
2E-D1	30711XXX7	03/24/2026	4.48169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XXY5	03/24/2026	4.88169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XXZ2	03/24/2026	5.28169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XYA6	03/24/2026	5.68169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XYB4	03/24/2026	6.28169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XYC2	03/24/2026	4.48169%	3,199,456.32	11,152.53	59,598.09	0.00	3,139,858.23	70,750.62	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	03/24/2026	4.88169%	3,199,456.32	12,147.92	59,598.09	0.00	3,139,858.23	71,746.01	0.00
2E-F3	30711XYE8	03/24/2026	5.28169%	3,199,456.32	13,143.31	59,598.09	0.00	3,139,858.23	72,741.40	0.00
2E-F4	30711XYF5	03/24/2026	5.68169%	3,199,456.32	14,138.69	59,598.09	0.00	3,139,858.23	73,736.78	0.00
2E-F5	30711XYG3	03/24/2026	6.28169%	3,199,456.32	15,631.77	59,598.09	0.00	3,139,858.23	75,229.86	0.00
2X-1	30711XYH1	03/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XYJ7	03/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XYK4	03/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XYL2	03/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XYM0	03/24/2026	1.80000%	0.00	4,479.24	0.00	0.00	0.00	4,479.24	0.00
2Y-2	30711XYN8	03/24/2026	1.40000%	0.00	3,483.85	0.00	0.00	0.00	3,483.85	0.00
2Y-3	30711XYP3	03/24/2026	1.00000%	0.00	2,488.47	0.00	0.00	0.00	2,488.47	0.00
2Y-4	30711XYQ1	03/24/2026	0.60000%	0.00	1,493.08	0.00	0.00	0.00	1,493.08	0.00
Totals				5,053,273,606.72	222,433.96	36,236,946.79	413,008.30	5,016,623,651.63	36,459,380.75	7,941,704.55

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

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	2,880,610,521.10	7,466,314.68	11,073,879.58	0.00	0.00	18,540,194.26	2,862,070,326.84	0.14452575	18,540,194.26
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	712,445.03	5,564.13	8,242.72	0.00	0.00	13,806.85	698,638.18	0.69304202	13,806.85
1M-CH	141,327,325.20	99,881,431.28	780,064.59	1,155,591.01	0.00	0.00	1,935,655.60	97,945,775.68	0.69304203	1,935,655.60
1M-2	2,995,000.00	712,445.03	5,564.13	8,242.72	0.00	0.00	13,806.85	698,638.18	0.23326817	13,806.85
1M-2H	419,885,536.00	99,881,322.79	780,064.59	1,155,591.01	0.00	0.00	1,935,655.60	97,945,667.19	0.23326754	1,935,655.60
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	99,371,276.39	0.00	0.00	0.00	103,859.41	103,859.41	99,267,416.98	0.96243827	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-Mar-2026
 06-Mar-2026 12:42:06 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	1,008,074.77	712,445.03	5,564.13	8,242.72	0.00	0.00	13,806.85	698,638.18	0.69304202	13,806.85
1E-C2	1,008,074.77	712,445.03	5,564.13	8,242.72	0.00	0.00	13,806.85	698,638.18	0.69304202	13,806.85
1E-C3	1,008,074.77	712,445.03	5,564.13	8,242.72	0.00	0.00	13,806.85	698,638.18	0.69304202	13,806.85
1E-C4	1,008,074.77	712,445.03	5,564.13	8,242.72	0.00	0.00	13,806.85	698,638.18	0.69304202	13,806.85
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	712,445.03	5,564.13	8,242.72	0.00	0.00	13,806.85	698,638.18	0.34905078	13,806.85
1E-F2	2,001,537.40	712,445.03	5,564.13	8,242.72	0.00	0.00	13,806.85	698,638.18	0.34905078	13,806.85
1E-F3	2,001,537.40	712,445.03	5,564.13	8,242.72	0.00	0.00	13,806.85	698,638.18	0.34905078	13,806.85
1E-F4	2,001,537.40	712,445.03	5,564.13	8,242.72	0.00	0.00	13,806.85	698,638.18	0.34905078	13,806.85
1E-F5	2,001,537.40	712,445.03	5,564.13	8,242.72	0.00	0.00	13,806.85	698,638.18	0.34905078	13,806.85
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-Mar-2026
 06-Mar-2026 12:42:06 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	1,452,348,701.63	3,522,606.48	6,786,310.69	0.00	0.00	10,308,917.17	1,442,039,784.46	0.11295390	10,308,917.17
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	3,199,456.32	21,005.23	38,592.87	0.00	0.00	59,598.09	3,139,858.23	0.69845865	59,598.09
2M-CH	102,170,887.67	72,716,675.16	477,403.05	877,131.87	0.00	0.00	1,354,534.91	71,362,140.25	0.69845865	1,354,534.91
2M-2	13,486,231.00	3,199,456.32	21,005.23	38,592.87	0.00	0.00	59,598.09	3,139,858.23	0.23281955	59,598.09
2M-2H	306,512,663.00	72,716,675.16	477,403.05	877,131.87	0.00	0.00	1,354,534.91	71,362,140.25	0.23281955	1,354,534.91
2B-1	2,000,000.00	2,000,000.00	0.00	0.00	0.00	0.00	0.00	2,000,000.00	1.00000000	0.00
2B-1H	64,666,436.00	64,666,436.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00	1.00000000	0.00
2B-2H	66,666,437.00	62,908,058.36	0.00	0.00	0.00	309,148.89	309,148.89	62,598,909.47	0.93898688	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Mar-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	4,495,410.33	3,199,456.32	21,005.23	38,592.87	0.00	0.00	59,598.09	3,139,858.23	0.69845865	59,598.09
2E-C2	4,495,410.33	3,199,456.32	21,005.23	38,592.87	0.00	0.00	59,598.09	3,139,858.23	0.69845865	59,598.09
2E-C3	4,495,410.33	3,199,456.32	21,005.23	38,592.87	0.00	0.00	59,598.09	3,139,858.23	0.69845865	59,598.09
2E-C4	4,495,410.33	3,199,456.32	21,005.23	38,592.87	0.00	0.00	59,598.09	3,139,858.23	0.69845865	59,598.09
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	3,199,456.32	21,005.23	38,592.87	0.00	0.00	59,598.09	3,139,858.23	0.34922932	59,598.09

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Distribution Date: 25-Mar-2026
06-Mar-2026 12:42:06 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	8,990,820.67	3,199,456.32	21,005.23	38,592.87	0.00	0.00	59,598.09	3,139,858.23	0.34922932	59,598.09
2E-F3	8,990,820.67	3,199,456.32	21,005.23	38,592.87	0.00	0.00	59,598.09	3,139,858.23	0.34922932	59,598.09
2E-F4	8,990,820.67	3,199,456.32	21,005.23	38,592.87	0.00	0.00	59,598.09	3,139,858.23	0.34922932	59,598.09
2E-F5	8,990,820.67	3,199,456.32	21,005.23	38,592.87	0.00	0.00	59,598.09	3,139,858.23	0.34922932	59,598.09
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	5,053,273,606.72	13,796,119.40	22,440,827.52	0.00	413,008.30	36,649,955.09	5,016,623,651.63	0.14382414	36,236,946.79

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

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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-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	145.46197311	0.37702593	0.55919687	0.00000000	0.00000000	0.93622280	144.52575032	0.14452575	0.93622280
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	706.73828023	5.51956081	8.17669506	0.00000000	0.00000000	13.69625587	693.04202436	0.69304202	13.69625587
1M-CH	141,327,325.20	706.73828390	5.51955957	8.17669908	0.00000000	0.00000000	13.69625865	693.04202525	0.69304203	13.69625865
1M-2	2,995,000.00	237.87814023	1.85780634	2.75216027	0.00000000	0.00000000	4.60996661	233.26817362	0.23326817	4.60996661
1M-2H	419,885,536.00	237.87750286	1.85780296	2.75215722	0.00000000	0.00000000	4.60996018	233.26754268	0.23326754	4.60996018
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	963.44522647	0.00000000	0.00000000	0.00000000	1.00695952	1.00695952	962.43826695	0.96243827	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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Series 2017-C07



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

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	1,008,074.77	706.73828023	5.51956081	8.17669506	0.00000000	0.00000000	13.69625587	693.04202436	0.69304202	13.69625587
1E-C2	1,008,074.77	706.73828023	5.51956081	8.17669506	0.00000000	0.00000000	13.69625587	693.04202436	0.69304202	13.69625587
1E-C3	1,008,074.77	706.73828023	5.51956081	8.17669506	0.00000000	0.00000000	13.69625587	693.04202436	0.69304202	13.69625587
1E-C4	1,008,074.77	706.73828023	5.51956081	8.17669506	0.00000000	0.00000000	13.69625587	693.04202436	0.69304202	13.69625587
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	355.94889797	2.77992808	4.11819435	0.00000000	0.00000000	6.89812243	349.05077554	0.34905078	6.89812243
1E-F2	2,001,537.40	355.94889797	2.77992808	4.11819435	0.00000000	0.00000000	6.89812243	349.05077554	0.34905078	6.89812243
1E-F3	2,001,537.40	355.94889797	2.77992808	4.11819435	0.00000000	0.00000000	6.89812243	349.05077554	0.34905078	6.89812243
1E-F4	2,001,537.40	355.94889797	2.77992808	4.11819435	0.00000000	0.00000000	6.89812243	349.05077554	0.34905078	6.89812243
1E-F5	2,001,537.40	355.94889797	2.77992808	4.11819435	0.00000000	0.00000000	6.89812243	349.05077554	0.34905078	6.89812243
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	12,766,622,601.00	113.76138757	0.27592313	0.53156664	0.00000000	0.00000000	0.80748977	112.95389779	0.11295390	0.80748977
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	711.71619166	4.67259459	8.58494935	0.00000000	0.00000000	13.25754172	698.45864994	0.69845865	13.25754172
2M-CH	102,170,887.67	711.71619253	4.67259374	8.58494910	0.00000000	0.00000000	13.25754274	698.45864979	0.69845865	13.25754274
2M-2	13,486,231.00	237.23873038	1.55753153	2.86164978	0.00000000	0.00000000	4.41918057	232.81954981	0.23281955	4.41918057
2M-2H	306,512,663.00	237.23873085	1.55753125	2.86164970	0.00000000	0.00000000	4.41918091	232.81954994	0.23281955	4.41918091
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	943.62412619	0.00000000	0.00000000	0.00000000	4.63724933	4.63724933	938.98687686	0.93898688	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-Mar-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	4,495,410.33	711.71619166	4.67259459	8.58494935	0.00000000	0.00000000	13.25754172	698.45864994	0.69845865	13.25754172
2E-C2	4,495,410.33	711.71619166	4.67259459	8.58494935	0.00000000	0.00000000	13.25754172	698.45864994	0.69845865	13.25754172
2E-C3	4,495,410.33	711.71619166	4.67259459	8.58494935	0.00000000	0.00000000	13.25754172	698.45864994	0.69845865	13.25754172
2E-C4	4,495,410.33	711.71619166	4.67259459	8.58494935	0.00000000	0.00000000	13.25754172	698.45864994	0.69845865	13.25754172
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	355.85809543	2.33629729	4.29247467	0.00000000	0.00000000	6.62877085	349.22932458	0.34922932	6.62877085

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

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	8,990,820.67	355.85809543	2.33629729	4.29247467	0.00000000	0.00000000	6.62877085	349.22932458	0.34922932	6.62877085
2E-F3	8,990,820.67	355.85809543	2.33629729	4.29247467	0.00000000	0.00000000	6.62877085	349.22932458	0.34922932	6.62877085
2E-F4	8,990,820.67	355.85809543	2.33629729	4.29247467	0.00000000	0.00000000	6.62877085	349.22932458	0.34922932	6.62877085
2E-F5	8,990,820.67	355.85809543	2.33629729	4.29247467	0.00000000	0.00000000	6.62877085	349.22932458	0.34922932	6.62877085
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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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	2,880,610,521.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,862,070,326.84
1M-1	N/A	N/A	4.43169 %	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	6.18169 %	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	6.18169 %	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	02/25/26 - 03/24/26	28	6.18169 %	712,445.03	3,425.42	0.00	0.00	0.00	0.00	3,425.42	0.00	698,638.18
1M-CH	N/A	N/A	0.00000 %	99,881,431.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	97,945,775.68
1M-2	02/25/26 - 03/24/26	28	6.18169 %	712,445.03	3,425.42	0.00	0.00	0.00	0.00	3,425.42	0.00	698,638.18
1M-2H	N/A	N/A	0.00000 %	99,881,322.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	97,945,667.19
1B-1	N/A	N/A	7.78169 %	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 %	99,371,276.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	99,267,416.98
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	02/25/26 - 03/24/26	28	1.80000 %	712,445.03	997.42	0.00	0.00	0.00	0.00	997.42	0.00	698,638.18
1C-I2	02/25/26 - 03/24/26	28	1.40000 %	712,445.03	775.77	0.00	0.00	0.00	0.00	775.77	0.00	698,638.18
1C-I3	02/25/26 - 03/24/26	28	1.00000 %	712,445.03	554.12	0.00	0.00	0.00	0.00	554.12	0.00	698,638.18

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1C-I4	02/25/26 - 03/24/26	28	0.60000 %	712,445.03	332.47	0.00	0.00	0.00	0.00	332.47	0.00	698,638.18
1E-A1	N/A	N/A	4.38169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.78169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.18169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.58169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.38169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.78169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	5.18169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.58169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	02/25/26 - 03/24/26	28	4.38169 %	712,445.03	2,428.00	0.00	0.00	0.00	0.00	2,428.00	0.00	698,638.18
1E-C2	02/25/26 - 03/24/26	28	4.78169 %	712,445.03	2,649.65	0.00	0.00	0.00	0.00	2,649.65	0.00	698,638.18
1E-C3	02/25/26 - 03/24/26	28	5.18169 %	712,445.03	2,871.30	0.00	0.00	0.00	0.00	2,871.30	0.00	698,638.18
1E-C4	02/25/26 - 03/24/26	28	5.58169 %	712,445.03	3,092.95	0.00	0.00	0.00	0.00	3,092.95	0.00	698,638.18
1E-D1	N/A	N/A	4.38169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.78169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.18169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.58169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.18169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	02/25/26 - 03/24/26	28	4.38169 %	712,445.03	2,428.00	0.00	0.00	0.00	0.00	2,428.00	0.00	698,638.18
1E-F2	02/25/26 - 03/24/26	28	4.78169 %	712,445.03	2,649.65	0.00	0.00	0.00	0.00	2,649.65	0.00	698,638.18
1E-F3	02/25/26 - 03/24/26	28	5.18169 %	712,445.03	2,871.30	0.00	0.00	0.00	0.00	2,871.30	0.00	698,638.18
1E-F4	02/25/26 - 03/24/26	28	5.58169 %	712,445.03	3,092.95	0.00	0.00	0.00	0.00	3,092.95	0.00	698,638.18
1E-F5	02/25/26 - 03/24/26	28	6.18169 %	712,445.03	3,425.42	0.00	0.00	0.00	0.00	3,425.42	0.00	698,638.18
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-Mar-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	02/25/26 - 03/24/26	28	1.80000 %	712,445.04	997.42	0.00	0.00	0.00	0.00	997.42	0.00	698,638.18
1Y-2	02/25/26 - 03/24/26	28	1.40000 %	712,445.04	775.77	0.00	0.00	0.00	0.00	775.77	0.00	698,638.18
1Y-3	02/25/26 - 03/24/26	28	1.00000 %	712,445.04	554.12	0.00	0.00	0.00	0.00	554.12	0.00	698,638.18
1Y-4	02/25/26 - 03/24/26	28	0.60000 %	712,445.04	332.47	0.00	0.00	0.00	0.00	332.47	0.00	698,638.18
2A-H	N/A	N/A	0.00000 %	1,452,348,701.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,442,039,784.46
2M-1	N/A	N/A	4.43169 %	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	6.28169 %	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	6.28169 %	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	02/25/26 - 03/24/26	28	6.28169 %	3,199,456.32	15,631.77	0.00	0.00	0.00	0.00	15,631.77	0.00	3,139,858.23
2M-CH	N/A	N/A	0.00000 %	72,716,675.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	71,362,140.25
2M-2	02/25/26 - 03/24/26	28	6.28169 %	3,199,456.32	15,631.77	0.00	0.00	0.00	0.00	15,631.77	0.00	3,139,858.23
2M-2H	N/A	N/A	0.00000 %	72,716,675.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	71,362,140.25
2B-1	02/25/26 - 03/24/26	28	8.23169 %	2,000,000.00	12,804.85	0.00	0.00	0.00	0.00	12,804.85	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 %	62,908,058.36	0.00	0.00	0.00	0.00	0.00	0.00	0.00	62,598,909.47
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-Mar-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	02/25/26 - 03/24/26	28	1.80000 %	3,199,456.32	4,479.24	0.00	0.00	0.00	0.00	4,479.24	0.00	3,139,858.23
2C-I2	02/25/26 - 03/24/26	28	1.40000 %	3,199,456.32	3,483.85	0.00	0.00	0.00	0.00	3,483.85	0.00	3,139,858.23
2C-I3	02/25/26 - 03/24/26	28	1.00000 %	3,199,456.32	2,488.47	0.00	0.00	0.00	0.00	2,488.47	0.00	3,139,858.23
2C-I4	02/25/26 - 03/24/26	28	0.60000 %	3,199,456.32	1,493.08	0.00	0.00	0.00	0.00	1,493.08	0.00	3,139,858.23
2E-A1	N/A	N/A	4.48169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.88169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.28169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.68169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.48169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	4.88169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.28169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.68169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	02/25/26 - 03/24/26	28	4.48169 %	3,199,456.32	11,152.53	0.00	0.00	0.00	0.00	11,152.53	0.00	3,139,858.23
2E-C2	02/25/26 - 03/24/26	28	4.88169 %	3,199,456.32	12,147.92	0.00	0.00	0.00	0.00	12,147.92	0.00	3,139,858.23
2E-C3	02/25/26 - 03/24/26	28	5.28169 %	3,199,456.32	13,143.31	0.00	0.00	0.00	0.00	13,143.31	0.00	3,139,858.23
2E-C4	02/25/26 - 03/24/26	28	5.68169 %	3,199,456.32	14,138.69	0.00	0.00	0.00	0.00	14,138.69	0.00	3,139,858.23
2E-D1	N/A	N/A	4.48169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	4.88169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.28169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.68169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	6.28169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	02/25/26 - 03/24/26	28	4.48169 %	3,199,456.32	11,152.53	0.00	0.00	0.00	0.00	11,152.53	0.00	3,139,858.23

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Series 2017-C07



Distribution Date: 25-Mar-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-F2	02/25/26 - 03/24/26	28	4.88169 %	3,199,456.32	12,147.92	0.00	0.00	0.00	0.00	12,147.92	0.00	3,139,858.23
2E-F3	02/25/26 - 03/24/26	28	5.28169 %	3,199,456.32	13,143.31	0.00	0.00	0.00	0.00	13,143.31	0.00	3,139,858.23
2E-F4	02/25/26 - 03/24/26	28	5.68169 %	3,199,456.32	14,138.69	0.00	0.00	0.00	0.00	14,138.69	0.00	3,139,858.23
2E-F5	02/25/26 - 03/24/26	28	6.28169 %	3,199,456.32	15,631.77	0.00	0.00	0.00	0.00	15,631.77	0.00	3,139,858.23
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	02/25/26 - 03/24/26	28	1.80000 %	3,199,456.33	4,479.24	0.00	0.00	0.00	0.00	4,479.24	0.00	3,139,858.23
2Y-2	02/25/26 - 03/24/26	28	1.40000 %	3,199,456.33	3,483.85	0.00	0.00	0.00	0.00	3,483.85	0.00	3,139,858.23
2Y-3	02/25/26 - 03/24/26	28	1.00000 %	3,199,456.33	2,488.47	0.00	0.00	0.00	0.00	2,488.47	0.00	3,139,858.23
2Y-4	02/25/26 - 03/24/26	28	0.60000 %	3,199,456.33	1,493.08	0.00	0.00	0.00	0.00	1,493.08	0.00	3,139,858.23
Totals					222,433.96	0.00	0.00	0.00	0.00	222,433.96	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	145.46197311	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	144.52575032
1M-1	186,170,000.00	4.43169 %	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	6.18169 %	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	6.18169 %	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	6.18169 %	706.73828023	3.39798207	0.00000000	0.00000000	0.00000000	0.00000000	3.39798207	0.00000000	693.04202436
1M-CH	141,327,325.20	0.00000 %	706.73828390	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	693.04202525
1M-2	2,995,000.00	6.18169 %	237.87814023	1.14371285	0.00000000	0.00000000	0.00000000	0.00000000	1.14371285	0.00000000	233.26817362
1M-2H	419,885,536.00	0.00000 %	237.87750286	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	233.26754268
1B-1	0.00	7.78169 %	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 %	963.44522647	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	962.43826695
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 %	706.73828023	0.98943057	0.00000000	0.00000000	0.00000000	0.00000000	0.98943057	0.00000000	693.04202436
1C-I2	0.00	1.40000 %	706.73828023	0.76955601	0.00000000	0.00000000	0.00000000	0.00000000	0.76955601	0.00000000	693.04202436
1C-I3	0.00	1.00000 %	706.73828023	0.54968145	0.00000000	0.00000000	0.00000000	0.00000000	0.54968145	0.00000000	693.04202436

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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 %	706.73828023	0.32980688	0.00000000	0.00000000	0.00000000	0.00000000	0.32980688	0.00000000	693.04202436
1E-A1	993,462.61	4.38169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	993,462.61	4.78169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	993,462.61	5.18169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	993,462.61	5.58169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	993,462.61	4.38169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	993,462.61	4.78169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	993,462.61	5.18169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	993,462.61	5.58169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	1,008,074.77	4.38169 %	706.73828023	2.40855150	0.00000000	0.00000000	0.00000000	0.00000000	2.40855150	0.00000000	693.04202436
1E-C2	1,008,074.77	4.78169 %	706.73828023	2.62842606	0.00000000	0.00000000	0.00000000	0.00000000	2.62842606	0.00000000	693.04202436
1E-C3	1,008,074.77	5.18169 %	706.73828023	2.84830062	0.00000000	0.00000000	0.00000000	0.00000000	2.84830062	0.00000000	693.04202436
1E-C4	1,008,074.77	5.58169 %	706.73828023	3.06817519	0.00000000	0.00000000	0.00000000	0.00000000	3.06817519	0.00000000	693.04202436
1E-D1	1,986,925.24	4.38169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	1,986,925.24	4.78169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	1,986,925.24	5.18169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	1,986,925.24	5.58169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	1,986,925.24	6.18169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	2,001,537.40	4.38169 %	355.94889797	1.21306752	0.00000000	0.00000000	0.00000000	0.00000000	1.21306752	0.00000000	349.05077554
1E-F2	2,001,537.40	4.78169 %	355.94889797	1.32380739	0.00000000	0.00000000	0.00000000	0.00000000	1.32380739	0.00000000	349.05077554
1E-F3	2,001,537.40	5.18169 %	355.94889797	1.43454727	0.00000000	0.00000000	0.00000000	0.00000000	1.43454727	0.00000000	349.05077554
1E-F4	2,001,537.40	5.58169 %	355.94889797	1.54528714	0.00000000	0.00000000	0.00000000	0.00000000	1.54528714	0.00000000	349.05077554
1E-F5	2,001,537.40	6.18169 %	355.94889797	1.71139446	0.00000000	0.00000000	0.00000000	0.00000000	1.71139446	0.00000000	349.05077554
1X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	1.80000 %	355.94890297	0.49832694	0.00000000	0.00000000	0.00000000	0.00000000	0.49832694	0.00000000	349.05077554
1Y-2	0.00	1.40000 %	355.94890297	0.38758706	0.00000000	0.00000000	0.00000000	0.00000000	0.38758706	0.00000000	349.05077554
1Y-3	0.00	1.00000 %	355.94890297	0.27684719	0.00000000	0.00000000	0.00000000	0.00000000	0.27684719	0.00000000	349.05077554
1Y-4	0.00	0.60000 %	355.94890297	0.16610731	0.00000000	0.00000000	0.00000000	0.00000000	0.16610731	0.00000000	349.05077554
2A-H	12,766,622,601.00	0.00000 %	113.76138757	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	112.95389779
2M-1	107,666,000.00	4.43169 %	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	6.28169 %	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	6.28169 %	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	6.28169 %	711.71619166	3.47727323	0.00000000	0.00000000	0.00000000	0.00000000	3.47727323	0.00000000	698.45864994
2M-CH	102,170,887.67	0.00000 %	711.71619253	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	698.45864979
2M-2	13,486,231.00	6.28169 %	237.23873038	1.15909108	0.00000000	0.00000000	0.00000000	0.00000000	1.15909108	0.00000000	232.81954981
2M-2H	306,512,663.00	0.00000 %	237.23873085	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	232.81954994
2B-1	2,000,000.00	8.23169 %	1000.00000000	6.40242500	0.00000000	0.00000000	0.00000000	0.00000000	6.40242500	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 %	943.62412619	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	938.98687686
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

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2B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	1.80000 %	711.71619166	0.99640292	0.00000000	0.00000000	0.00000000	0.00000000	0.99640292	0.00000000	698.45864994
2C-I2	0.00	1.40000 %	711.71619166	0.77497931	0.00000000	0.00000000	0.00000000	0.00000000	0.77497931	0.00000000	698.45864994
2C-I3	0.00	1.00000 %	711.71619166	0.55355792	0.00000000	0.00000000	0.00000000	0.00000000	0.55355792	0.00000000	698.45864994
2C-I4	0.00	0.60000 %	711.71619166	0.33213431	0.00000000	0.00000000	0.00000000	0.00000000	0.33213431	0.00000000	698.45864994
2E-A1	4,495,410.33	4.48169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	4.88169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	5.28169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	5.68169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	4.48169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	4,495,410.33	4.88169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	4,495,410.33	5.28169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	4,495,410.33	5.68169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	4,495,410.33	4.48169 %	711.71619166	2.48087031	0.00000000	0.00000000	0.00000000	0.00000000	2.48087031	0.00000000	698.45864994
2E-C2	4,495,410.33	4.88169 %	711.71619166	2.70229392	0.00000000	0.00000000	0.00000000	0.00000000	2.70229392	0.00000000	698.45864994
2E-C3	4,495,410.33	5.28169 %	711.71619166	2.92371753	0.00000000	0.00000000	0.00000000	0.00000000	2.92371753	0.00000000	698.45864994
2E-C4	4,495,410.33	5.68169 %	711.71619166	3.14513892	0.00000000	0.00000000	0.00000000	0.00000000	3.14513892	0.00000000	698.45864994
2E-D1	8,990,820.67	4.48169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	8,990,820.67	4.88169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	8,990,820.67	5.28169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	8,990,820.67	5.68169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	8,990,820.67	6.28169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	8,990,820.67	4.48169 %	355.85809543	1.24043515	0.00000000	0.00000000	0.00000000	0.00000000	1.24043515	0.00000000	349.22932458

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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
2E-F2	8,990,820.67	4.88169 %	355.85809543	1.35114696	0.00000000	0.00000000	0.00000000	0.00000000	1.35114696	0.00000000	349.22932458
2E-F3	8,990,820.67	5.28169 %	355.85809543	1.46185876	0.00000000	0.00000000	0.00000000	0.00000000	1.46185876	0.00000000	349.22932458
2E-F4	8,990,820.67	5.68169 %	355.85809543	1.57256946	0.00000000	0.00000000	0.00000000	0.00000000	1.57256946	0.00000000	349.22932458
2E-F5	8,990,820.67	6.28169 %	355.85809543	1.73863661	0.00000000	0.00000000	0.00000000	0.00000000	1.73863661	0.00000000	349.22932458
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 %	355.85809654	0.49820146	0.00000000	0.00000000	0.00000000	0.00000000	0.49820146	0.00000000	349.22932458
2Y-2	0.00	1.40000 %	355.85809654	0.38748966	0.00000000	0.00000000	0.00000000	0.00000000	0.38748966	0.00000000	349.22932458
2Y-3	0.00	1.00000 %	355.85809654	0.27677896	0.00000000	0.00000000	0.00000000	0.00000000	0.27677896	0.00000000	349.22932458
2Y-4	0.00	0.60000 %	355.85809654	0.16606715	0.00000000	0.00000000	0.00000000	0.00000000	0.16606715	0.00000000	349.22932458

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT

Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	537,441.94
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(413,008.30)
Total Deposits	124,433.64
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	105,266.98
Total Withdrawals (Pool Distribution Amount)	124,433.64
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL

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

ADMINISTRATION FEES

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	3.781690%

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Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	20,593,516.12
Total Principal Reduction Cumulative	17,465,195,081.99
Scheduled Principal Current	8,251,943.40
Scheduled Principal Cumulative	1,548,565,912.60
Unscheduled Principal Current	12,237,713.31
Unscheduled Principal Cumulative	15,912,754,991.63
Senior Reduction Amount	18,540,194.26
Subordinate Reduction Amount	1,949,462.45
Calculated Tranche Write-Down Amount	103,859.41
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	62,226.61
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	12,032,199.07
Total Principal Reduction Cumulative	11,687,480,183.26
Scheduled Principal Current	4,021,014.76
Scheduled Principal Cumulative	901,844,828.06
Unscheduled Principal Current	7,702,035.42
Unscheduled Principal Cumulative	10,781,568,325.95
Senior Reduction Amount	10,308,917.17
Subordinate Reduction Amount	1,414,133.01
Calculated Tranche Write-Down Amount	309,148.89
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	66,827.79
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	19890
Period Reference Pool Removal Loan Count	84
Period Ending Loan Count	19806
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65

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Additional Reporting - Group Level

Informational Reporting	
<u>Group 1</u>	
UPB Actual Current	3,163,123,751.66
Period PIF Loan Count Current	83
PIF Loan Count Cumulative	68453
Period PIF Loan UPB Current	9,998,580.18
PIF Loan UPB Cumulative	15,356,462,097.95
Period Partial Prepayment Amount	2,282,583.22
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	117,108.58
Credit Event Amount Cumulative	18,343,869.47
Total Active Modified Loan Count	467
Total Active Modified Loan UPB	117,495,840.93
<u>Group 2</u>	
At Issuance Loan Count	56296
Period Beginning Loan Count	10620
Period Reference Pool Removal Loan Count	49
Period Ending Loan Count	10571
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	1,645,807,128.42
Period PIF Loan Count Current	48
PIF Loan Count Cumulative	45467
Period PIF Loan UPB Current	6,504,257.89
PIF Loan UPB Cumulative	10,548,502,507.76
Period Partial Prepayment Amount	915,879.87
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	623,380.26
Credit Event Amount Cumulative	32,368,339.17
Total Active Modified Loan Count	446
Total Active Modified Loan UPB	104,592,815.65

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Additional Reporting - Group Level

Structural Reporting	
<u>Group 1</u>	
Senior Percentage	90.479470%
Subordinate Percentage	9.520530%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
<u>Group 2</u>	
Senior Percentage	87.604913%
Subordinate Percentage	12.395087%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.520000 %	9.520000 %
1M-1	0.00	0.00	3.050000 %	9.520000 %	9.520000 %
1M-1H	0.00	0.00	3.050000 %	9.520000 %	9.520000 %
1M-2A	0.00	0.00	2.370000 %	9.520000 %	9.520000 %
1M-2B	0.00	0.00	1.690000 %	9.520000 %	9.520000 %
1M-2C	0.00	0.00	1.000000 %	6.360000 %	6.400000 %
1M-2	0.00	0.00	1.000000 %	6.360000 %	6.400000 %
1M-2H	0.00	0.00	1.000000 %	6.360000 %	6.400000 %
1B-1	0.00	0.00	0.500000 %	3.120000 %	3.138272 %
1B-1H	0.00	0.00	0.500000 %	3.120000 %	3.140000 %
1B-2H	103,859.41	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.400000 %	12.380000 %
2M-1	0.00	0.00	3.400000 %	12.400000 %	12.380000 %
2M-1H	0.00	0.00	3.400000 %	12.400000 %	12.380000 %
2M-2A	0.00	0.00	2.600000 %	12.400000 %	12.380000 %
2M-2B	0.00	0.00	1.800000 %	12.400000 %	12.380000 %
2M-2C	0.00	0.00	1.000000 %	7.820000 %	7.850000 %
2M-2	0.00	0.00	1.000000 %	7.820000 %	7.850000 %
2M-2H	0.00	0.00	1.000000 %	7.820000 %	7.850000 %
2B-1	0.00	0.00	0.500000 %	3.790000 %	3.803539 %
2B-1H	0.00	0.00	0.500000 %	3.790000 %	3.800000 %
2B-2H	309,148.89	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	477	87,011,101.13	1.570267 %	1.809365 %
60 Days	143	29,115,498.38	0.470751 %	0.605446 %
90 Days	52	9,690,610.49	0.171182 %	0.201513 %
120 Days	40	8,490,406.64	0.131679 %	0.176555 %
150 Days	31	5,313,262.49	0.102051 %	0.110487 %
180+ Days	146	31,532,491.18	0.480627 %	0.655707 %
Totals	889	171,153,370.31	2.926556 %	3.559073 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	234	43,794,870.41	1.181460 %	1.384545 %
60 Days	62	13,085,412.74	0.313036 %	0.413686 %
90 Days	28	5,788,865.62	0.141371 %	0.183011 %
120 Days	21	4,976,951.88	0.106028 %	0.157343 %
150 Days	16	2,509,654.03	0.080784 %	0.079341 %
180+ Days	70	15,590,656.39	0.353428 %	0.492888 %
Totals	431	85,746,411.07	2.176108 %	2.710814 %
Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	243	43,216,230.72	2.298742 %	2.625838 %
60 Days	81	16,030,085.64	0.766247 %	0.973995 %
90 Days	24	3,901,744.87	0.227036 %	0.237072 %
120 Days	19	3,513,454.76	0.179737 %	0.213479 %
150 Days	15	2,803,608.46	0.141898 %	0.170349 %
180+ Days	76	15,941,834.79	0.718948 %	0.968633 %
Totals	458	85,406,959.24	4.332608 %	5.189366 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	198	54,831,462.57	62,226.61	0.113487
Group 2	240	62,142,042.45	66,827.79	0.107540

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805274	292,759.98	353.75	0.120833
Group 1	0044805914	435,030.28	679.73	0.156249
Group 1	0044806054	145,622.90	212.37	0.145836
Group 1	0044806072	150,923.06	188.65	0.124997
Group 1	0044806448	279,780.95	408.01	0.145832
Group 1	0044806456	81,412.22	0.11	0.000135
Group 1	0044806745	187,661.28	117.29	0.062501
Group 1	0044806911	277,500.72	57.81	0.020832
Group 1	0044806948	400,242.84	291.84	0.072916
Group 1	0044806960	163,147.18	84.97	0.052082
Group 1	0044807099	78,198.12	8.15	0.010422
Group 1	0044807219	179,927.85	76.83	0.042700
Group 1	0044807768	268,756.85	335.95	0.125001
Group 1	0044808161	312,527.35	112.34	0.035946
Group 1	0044808483	951,566.22	1,090.34	0.114584
Group 1	0044809953	128,689.28	140.14	0.108898
Group 1	0044811411	472,781.08	362.60	0.076695
Group 1	0044812987	198,453.57	0.24	0.000121
Group 1	0044813124	383,487.94	679.09	0.177082
Group 1	0044813191	536,188.88	837.80	0.156251
Group 1	0044813307	287,827.36	256.72	0.089192
Group 1	0044813559	66,157.16	96.48	0.145835
Group 1	0044813561	176,555.04	50.31	0.028495
Group 1	0044813829	611,162.87	720.47	0.117885

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813871	72,101.47	59.27	0.082204
Group 1	0044814163	334,742.74	352.33	0.105254
Group 1	0044814207	195,716.47	203.87	0.104166
Group 1	0044814635	153,248.49	7.58	0.004946
Group 1	0044814850	211,842.92	154.47	0.072917
Group 1	0044815368	157,853.80	143.09	0.090647
Group 1	0044815760	340,740.01	319.44	0.093749
Group 1	0044816052	280,085.91	291.76	0.104168
Group 1	0044816392	225,977.72	306.01	0.135416
Group 1	0044816534	375,657.99	156.52	0.041666
Group 1	0044817798	356,979.55	7.72	0.002163
Group 1	0044817836	358,767.85	466.31	0.129975
Group 1	0044818208	175,762.25	311.25	0.177086
Group 1	0044818277	236,511.26	394.19	0.166669
Group 1	0044818389	378,928.41	276.30	0.072916
Group 1	0044819320	490,436.30	442.75	0.090277
Group 1	0044819609	319,790.87	433.05	0.135417
Group 1	0044819660	499,444.84	416.20	0.083333
Group 1	0044819897	351,288.95	256.15	0.072917
Group 1	0044821226	153,406.48	164.60	0.107297
Group 1	0044822297	161,037.45	171.59	0.106553
Group 1	0044822355	638,138.24	453.41	0.071052
Group 1	0044822792	444,341.35	740.57	0.166667
Group 1	0044824451	321,375.19	357.52	0.111247
Group 1	0044824735	231,386.21	168.72	0.072917
Group 1	0044824753	301,028.67	219.50	0.072917
Group 1	0044825421	293,983.69	306.23	0.104166
Group 1	0044825659	437,970.57	455.77	0.104064
Group 1	0044826309	382,210.64	398.14	0.104168
Group 1	0044826428	267,080.97	194.75	0.072918
Group 1	0044826791	142,433.58	267.06	0.187498
Group 1	0044827108	323,967.53	438.71	0.135418
Group 1	0044827115	275,636.03	330.06	0.119745
Group 1	0044827171	198,589.77	165.49	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044827499	623,383.53	844.17	0.135417
Group 1	0044827806	147,795.49	107.77	0.072918
Group 1	0044828502	163,648.63	255.70	0.156249
Group 1	0044828810	233,254.95	315.87	0.135418
Group 1	0044828911	304,832.66	476.30	0.156250
Group 1	0044828949	231,525.35	337.64	0.145833
Group 1	0044829512	192,452.59	220.52	0.114584
Group 1	0044829515	234,395.56	131.15	0.055952
Group 1	0044830027	321,051.98	118.71	0.036975
Group 1	0044830603	301,785.01	440.10	0.145832
Group 1	0044830936	311,195.90	226.91	0.072915
Group 1	0044831214	126,866.02	52.86	0.041666
Group 1	0044831220	95,063.86	25.57	0.026898
Group 1	0044831372	470,666.65	477.48	0.101448
Group 1	0044831561	289,192.45	361.49	0.125000
Group 1	0044832141	304,345.07	190.22	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	320,090.28	461.04	0.144034
Group 1	0044834537	391,904.59	571.53	0.145834
Group 1	0044834665	330,447.12	3.35	0.001014
Group 1	0044835751	110,001.26	148.96	0.135417
Group 1	0044836184	62,362.17	116.93	0.187501
Group 1	0044836266	94,626.20	133.10	0.140659
Group 1	0044837128	216,240.49	292.83	0.135419
Group 1	0044837217	151,337.73	204.94	0.135419
Group 1	0044837378	206,581.87	364.10	0.176250
Group 1	0044838036	297,723.46	434.18	0.145833
Group 1	0044838331	132,210.51	138.68	0.104893
Group 1	0044838535	313,922.96	339.29	0.108081
Group 1	0044839657	340,203.45	401.92	0.118141
Group 1	0044839660	227,206.30	449.68	0.197917
Group 1	0044839829	69,776.79	116.93	0.167577
Group 1	0044839996	384,127.31	560.19	0.145834

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Modification Loss Detail

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Group 1	0044840174	393,922.04	656.54	0.166667
Group 1	0044840298	159,492.18	166.14	0.104168
Group 1	0044840478	128,354.20	301.26	0.234710
Group 1	0044840589	129,101.09	147.42	0.114190
Group 1	0044841548	264,837.69	311.21	0.117510
Group 1	0044841572	482,272.19	1,054.97	0.218750
Group 1	0044842682	434,477.39	543.10	0.125001
Group 1	0044845082	73,618.96	92.02	0.124995
Group 1	0044845787	384,478.02	808.27	0.210225
Group 1	0044847282	450,416.26	609.94	0.135417
Group 1	0044848866	175,610.94	202.45	0.115283
Group 1	0044848993	330,678.09	364.73	0.110298
Group 1	0044849263	291,118.87	291.56	0.100152
Group 1	0044849348	92,376.69	96.23	0.104171
Group 1	0044849480	383,532.42	399.51	0.104166
Group 1	0044849965	374,598.55	117.06	0.031249
Group 1	0044850019	500,112.11	735.20	0.147007
Group 1	0044850962	208,707.05	173.92	0.083332
Group 1	0044851111	358,881.77	220.59	0.061466
Group 1	0044851303	110,293.15	172.33	0.156247
Group 1	0044851394	91,612.75	142.38	0.155415
Group 1	0044851511	231,192.44	172.45	0.074592
Group 1	0044851529	367,917.85	689.85	0.187501
Group 1	0044851626	103,536.18	182.48	0.176248
Group 1	0044851808	165,750.05	276.97	0.167101
Group 1	0044851940	108,333.66	121.51	0.112163
Group 1	0044852769	264,053.55	330.07	0.125001
Group 1	0044853603	305,396.89	342.40	0.112116
Group 1	0044853799	196,507.72	286.57	0.145831
Group 1	0044853950	265,685.39	387.46	0.145834
Group 1	0044853969	290,281.48	511.62	0.176250
Group 1	0044854061	367,318.25	612.20	0.166667
Group 1	0044855303	132,961.67	41.55	0.031250
Group 1	0044855371	214,345.81	89.31	0.041666

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Modification Loss Detail

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Group 1	0044855740	243,376.56	380.28	0.156252
Group 1	0044856091	209,678.21	305.78	0.145833
Group 1	0044856316	277,300.39	213.75	0.077082
Group 1	0044856536	110,942.64	124.87	0.112554
Group 1	0044856837	109,034.72	11.36	0.010419
Group 1	0044857022	165,149.38	256.67	0.155417
Group 1	0044857956	246,740.53	282.72	0.114582
Group 1	0044858421	211,100.32	241.89	0.114585
Group 1	0044858907	155,831.02	211.02	0.135416
Group 1	0044860526	429,607.85	429.44	0.099961
Group 1	0044860921	359,406.94	299.51	0.083335
Group 1	0044861358	276,502.88	489.64	0.177083
Group 1	0044861394	323,198.10	235.67	0.072918
Group 1	0044861837	227,847.51	213.61	0.093751
Group 1	0044862118	600,079.55	812.61	0.135417
Group 1	0044862482	48,861.07	56.65	0.115941
Group 1	0044863585	333,501.24	320.33	0.096051
Group 1	0044864005	198,205.46	210.71	0.106309
Group 1	0044866952	376,801.84	157.00	0.041666
Group 1	0044867102	206,583.11	215.24	0.104191
Group 1	0044867497	263,483.34	274.46	0.104166
Group 1	0044867842	131,633.78	30.17	0.022920
Group 1	0044869452	97,823.29	163.04	0.166668
Group 1	0044869954	412,405.53	107.45	0.026054
Group 1	0044870081	387,758.48	80.78	0.020833
Group 1	0044870095	439,939.74	484.94	0.110229
Group 1	0044870673	544,761.76	534.79	0.098170
Group 1	0044870970	388,166.79	410.76	0.105820
Group 1	0044872600	423,895.69	574.03	0.135418
Group 1	0044874522	173,783.13	181.02	0.104164
Group 1	0044874812	411,224.53	518.03	0.125973
Group 1	0044875036	78,247.71	105.96	0.135416
Group 1	0044875467	509,114.57	689.43	0.135417
Group 1	0044875996	540,008.82	562.51	0.104167

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Modification Loss Detail

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Group 1	0044877109	247,095.02	437.56	0.177082
Group 1	0044877322	516,751.80	753.60	0.145834
Group 1	0044877340	166,179.92	144.51	0.086960
Group 1	0044878458	184,690.48	311.08	0.168433
Group 1	0044879698	97,015.98	10.11	0.010421
Group 1	0044880728	607,374.36	351.38	0.057852
Group 1	0044881228	320,134.53	564.24	0.176251
Group 1	0044881278	194,605.87	304.07	0.156249
Group 1	0044881784	158,907.87	33.11	0.020836
Group 1	0044882773	861,376.52	1,435.63	0.166667
Group 1	0044882811	264,789.43	295.91	0.111753
Group 1	0044883436	274,681.38	343.35	0.124999
Group 1	0044883504	134,352.68	97.97	0.072920
Group 1	0044884377	254,236.86	105.93	0.041666
Group 1	0044884394	327,783.99	512.16	0.156249
Group 1	0044885516	134,606.79	246.48	0.183111
Group 1	0044886172	185,378.19	308.96	0.166665
Group 1	0044886499	544,280.16	850.44	0.156250
Group 1	0044886532	247,993.63	268.07	0.108096
Group 1	0044887098	379,109.29	631.85	0.166667
Group 1	0044887309	395,430.63	617.86	0.156250
Group 1	0044888343	155,153.54	32.32	0.020831
Group 1	0044888520	109,324.08	56.94	0.052084
Group 1	0044889608	338,482.83	482.17	0.142450
Group 1	0044890342	141,305.46	132.47	0.093747
Group 1	0044890890	263,826.25	247.34	0.093751
Group 1	0044890987	168,628.67	263.48	0.156249
Group 1	0044891025	95,079.32	112.47	0.118291
Group 1	0044891053	225,417.54	187.85	0.083334
Group 1	0044891490	362,478.89	604.13	0.166666
Group 1	0044891943	88,812.79	138.77	0.156250
Group 1	0044893376	282,715.11	323.94	0.114582
Group 1	0044893553	260,584.85	244.30	0.093751
Group 1	0044893738	63,254.00	71.57	0.113147

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044893739	62,306.59	97.35	0.156244
Group 1	0044896338	563,371.79	704.21	0.124999
Group 1	0044896416	307,434.22	384.29	0.124999
Group 1	0044896786	574,659.97	838.05	0.145834
Group 2	0044747820	280,505.07	178.22	0.063535
Group 2	0044748237	52,042.89	56.44	0.108449
Group 2	0044748498	447,071.98	181.06	0.040499
Group 2	0044748506	257,132.21	107.14	0.041667
Group 2	0044748576	238,086.05	322.41	0.135417
Group 2	0044748804	257,269.12	321.59	0.125001
Group 2	0044748806	289,675.21	301.75	0.104168
Group 2	0044749201	231,225.22	248.23	0.107354
Group 2	0044749674	480,638.40	860.69	0.179072
Group 2	0044749678	296,752.93	185.47	0.062500
Group 2	0044749715	252,946.34	251.53	0.099440
Group 2	0044749808	348,950.45	394.22	0.112973
Group 2	0044749952	395,966.04	875.81	0.221183
Group 2	0044750426	192,842.37	138.11	0.071618
Group 2	0044750693	245,115.84	255.33	0.104167
Group 2	0044750776	295,049.79	427.12	0.144762
Group 2	0044750799	194,489.98	364.67	0.187501
Group 2	0044751437	343,292.94	500.64	0.145835
Group 2	0044751696	146,392.61	243.99	0.166668
Group 2	0044751748	144,376.56	285.72	0.197899
Group 2	0044751958	389,963.13	243.73	0.062501
Group 2	0044752274	225,398.72	248.54	0.110267
Group 2	0044752585	163,815.55	287.35	0.175411
Group 2	0044752670	200,643.81	274.85	0.136984
Group 2	0044753298	134,201.65	295.29	0.220035
Group 2	0044753433	317,555.81	430.02	0.135416
Group 2	0044753485	145,532.74	181.92	0.125003
Group 2	0044753494	193,966.49	338.26	0.174391
Group 2	0044753942	89,131.29	7.21	0.008089
Group 2	0044754347	292,420.23	213.22	0.072916

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Group 2	0044755122	103,071.02	108.81	0.105568
Group 2	0044755505	613,957.15	767.45	0.125001
Group 2	0044756174	181,520.61	16.66	0.009178
Group 2	0044756304	65,417.24	20.44	0.031246
Group 2	0044756498	248,218.62	517.12	0.208332
Group 2	0044756744	285,725.69	386.92	0.135417
Group 2	0044757058	293,801.05	612.55	0.208491
Group 2	0044757099	219,796.82	274.75	0.125002
Group 2	0044757100	358,872.02	373.83	0.104168
Group 2	0044757616	266,950.23	222.34	0.083289
Group 2	0044758110	213,382.29	88.91	0.041667
Group 2	0044758112	159,572.21	77.91	0.048824
Group 2	0044758371	101,058.14	150.18	0.148608
Group 2	0044758473	53,443.12	10.18	0.019048
Group 2	0044758489	135,991.76	240.82	0.177084
Group 2	0044758496	139,450.27	193.91	0.139053
Group 2	0044758559	305,355.20	335.99	0.110033
Group 2	0044758625	190,691.25	357.55	0.187502
Group 2	0044758660	168,784.71	70.33	0.041668
Group 2	0044758666	238,932.84	323.55	0.135415
Group 2	0044758724	187,820.00	104.42	0.055596
Group 2	0044758823	163,538.52	210.16	0.128508
Group 2	0044759268	236,752.69	320.60	0.135416
Group 2	0044759277	346,222.10	540.97	0.156249
Group 2	0044759372	258,816.49	115.69	0.044700
Group 2	0044759749	341,177.51	827.49	0.242539
Group 2	0044759896	252,998.10	37.12	0.014672
Group 2	0044760451	115,059.70	95.88	0.083331
Group 2	0044760921	383,008.57	61.40	0.016031
Group 2	0044761328	138,785.68	130.11	0.093749
Group 2	0044761353	383,228.15	439.12	0.114584
Group 2	0044761419	369,304.49	615.51	0.166667
Group 2	0044761489	168,258.50	113.97	0.067735
Group 2	0044761775	62,131.79	78.05	0.125620

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044762129	395,784.73	635.23	0.160499
Group 2	0044762228	582,701.63	565.65	0.097074
Group 2	0044762306	287,462.49	89.83	0.031249
Group 2	0044762564	373,884.43	506.30	0.135416
Group 2	0044762765	107,652.92	94.80	0.088061
Group 2	0044762776	194,577.35	222.95	0.114582
Group 2	0044762870	375,086.08	365.92	0.097556
Group 2	0044763194	83,310.05	182.24	0.218749
Group 2	0044763976	410,073.67	554.88	0.135312
Group 2	0044764282	165,539.08	48.60	0.029359
Group 2	0044764439	239,184.04	274.07	0.114585
Group 2	0044765019	347,250.67	361.72	0.104167
Group 2	0044765071	335,401.35	480.50	0.143261
Group 2	0044765475	103,727.34	194.49	0.187501
Group 2	0044765513	435,658.18	683.81	0.156960
Group 2	0044765686	440,142.83	425.58	0.096691
Group 2	0044766070	111,003.97	219.70	0.197921
Group 2	0044766135	292,029.78	243.36	0.083334
Group 2	0044766589	134,997.58	132.62	0.098239
Group 2	0044766618	376,195.95	170.41	0.045298
Group 2	0044766943	97,462.48	20.30	0.020829
Group 2	0044767025	328,765.91	719.18	0.218751
Group 2	0044767069	193,371.19	209.32	0.108248
Group 2	0044767243	435,194.65	679.99	0.156250
Group 2	0044767644	371,014.29	502.42	0.135418
Group 2	0044767648	329,461.02	343.19	0.104167
Group 2	0044767718	562,208.78	167.91	0.029866
Group 2	0044767764	258,207.90	77.18	0.029891
Group 2	0044768165	451,590.27	611.53	0.135417
Group 2	0044768220	239,638.72	199.70	0.083334
Group 2	0044768223	205,424.28	256.78	0.125000
Group 2	0044768266	393,220.62	94.93	0.024142
Group 2	0044768338	127,052.13	237.16	0.186664
Group 2	0044768440	410,797.53	195.29	0.047539

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044768569	305,283.17	318.00	0.104166
Group 2	0044768571	340,392.09	460.95	0.135417
Group 2	0044769325	100,719.26	101.06	0.100338
Group 2	0044769400	287,722.76	239.77	0.083334
Group 2	0044769588	256,559.26	374.15	0.145834
Group 2	0044769843	253,771.57	475.53	0.187385
Group 2	0044770245	263,843.87	137.42	0.052084
Group 2	0044770421	280,437.77	355.21	0.126663
Group 2	0044770455	273,281.17	427.00	0.156249
Group 2	0044771203	320,171.88	600.32	0.187499
Group 2	0044771224	580,672.98	153.48	0.026431
Group 2	0044771262	84,576.11	58.84	0.069570
Group 2	0044771856	295,722.16	487.25	0.164766
Group 2	0044772205	215,711.15	136.50	0.063279
Group 2	0044772207	399,869.84	291.57	0.072916
Group 2	0044772687	241,683.03	302.10	0.124998
Group 2	0044772744	155,839.28	186.69	0.119796
Group 2	0044772895	346,687.56	168.72	0.048666
Group 2	0044773059	326,383.17	594.50	0.182148
Group 2	0044773158	260,388.59	145.50	0.055878
Group 2	0044773738	116,550.89	194.25	0.166665
Group 2	0044773900	143,950.86	16.20	0.011254
Group 2	0044773907	215,591.25	152.72	0.070838
Group 2	0044774428	55,428.10	80.83	0.145829
Group 2	0044774693	193,637.35	201.71	0.104169
Group 2	0044775457	174,904.13	151.10	0.086390
Group 2	0044775468	142,802.06	119.00	0.083332
Group 2	0044775546	402,324.48	528.63	0.131394
Group 2	0044775608	205,225.68	51.33	0.025011
Group 2	0044775838	462,857.72	561.99	0.121417
Group 2	0044776233	205,498.16	105.87	0.051519
Group 2	0044776486	175,487.23	203.55	0.115991
Group 2	0044776861	178,507.44	111.57	0.062502
Group 2	0044776964	69,940.66	11.73	0.016771

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044777432	317,887.76	202.03	0.063554
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	222,081.65	237.83	0.107091
Group 2	0044779844	192,943.96	42.99	0.022281
Group 2	0044780048	155,106.00	201.43	0.129866
Group 2	0044780062	84,335.35	63.01	0.074714
Group 2	0044780495	204,885.07	256.11	0.125002
Group 2	0044780530	104,414.99	87.01	0.083331
Group 2	0044781122	377,118.06	549.96	0.145832
Group 2	0044781165	222,147.84	180.23	0.081131
Group 2	0044781185	264,144.10	275.15	0.104167
Group 2	0044781334	205,686.99	171.41	0.083335
Group 2	0044781674	333,341.74	344.45	0.103332
Group 2	0044781688	451,994.44	495.22	0.109563
Group 2	0044781936	79,501.56	82.81	0.104161
Group 2	0044782011	337,600.68	236.17	0.069955
Group 2	0044782242	255,306.36	398.92	0.156251
Group 2	0044782356	128,225.88	40.07	0.031250
Group 2	0044782425	117,200.96	134.29	0.114581
Group 2	0044782683	292,265.40	86.45	0.029579
Group 2	0044782878	144,033.70	91.01	0.063187
Group 2	0044783015	457,312.74	301.76	0.065985
Group 2	0044783164	68,318.96	20.82	0.030475
Group 2	0044783715	160,031.63	183.37	0.114584
Group 2	0044783732	88,269.27	34.13	0.038666
Group 2	0044783744	149,751.84	24.77	0.016541
Group 2	0044784174	123,820.67	144.48	0.116685
Group 2	0044784304	284,625.09	291.02	0.102247
Group 2	0044785549	420,869.14	306.88	0.072916
Group 2	0044785566	203,326.12	105.90	0.052084
Group 2	0044785725	327,415.43	375.16	0.114582
Group 2	0044785902	63,567.04	92.70	0.145830

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044786096	194,567.04	182.41	0.093752
Group 2	0044786483	253,039.74	445.98	0.176249
Group 2	0044786559	442,861.15	395.27	0.089254
Group 2	0044787155	109,808.88	194.45	0.177080
Group 2	0044787215	316,176.12	625.77	0.197918
Group 2	0044787378	218,797.48	78.57	0.035910
Group 2	0044787721	238,087.89	396.81	0.166665
Group 2	0044788172	356,983.14	334.67	0.093750
Group 2	0044788401	416,602.67	563.80	0.135333
Group 2	0044788553	295,746.69	215.65	0.072917
Group 2	0044788704	724,300.24	795.36	0.109811
Group 2	0044788884	194,572.95	182.41	0.093749
Group 2	0044789396	172,937.62	188.44	0.108964
Group 2	0044789550	421,629.47	150.07	0.035593
Group 2	0044789903	428,900.18	848.86	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	107,088.57	22.66	0.021160
Group 2	0044791507	228,803.57	143.00	0.062499
Group 2	0044791639	331,571.46	345.39	0.104168
Group 2	0044791967	140,396.75	43.87	0.031247
Group 2	0044792074	375,294.53	541.47	0.144279
Group 2	0044792673	231,677.36	27.06	0.011680
Group 2	0044792923	161,120.23	13.16	0.008168
Group 2	0044792982	671,360.92	1,370.98	0.204209
Group 2	0044793723	330,252.12	693.31	0.209934
Group 2	0044794339	332,550.71	652.11	0.196093
Group 2	0044794431	280,614.75	145.81	0.051961
Group 2	0044795045	182,059.68	151.72	0.083335
Group 2	0044795204	186,566.47	20.54	0.011009
Group 2	0044795566	236,625.30	142.47	0.060209
Group 2	0044795768	207,966.18	363.21	0.174649
Group 2	0044796062	94,218.10	9.81	0.010412
Group 2	0044796426	339,647.96	389.18	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044796618	233,856.39	146.16	0.062500
Group 2	0044796651	144,288.35	227.59	0.157733
Group 2	0044797267	120,019.21	12.50	0.010415
Group 2	0044797940	385,180.30	726.91	0.188719
Group 2	0044798857	134,857.42	259.86	0.192692
Group 2	0044798892	258,163.51	47.11	0.018248
Group 2	0044799003	171,153.70	125.82	0.073513
Group 2	0044799092	388,755.73	508.96	0.130920
Group 2	0044799459	372,292.07	435.34	0.116935
Group 2	0044799812	353,750.42	442.19	0.125001
Group 2	0044799964	218,715.03	87.35	0.039938
Group 2	0044800366	155,030.34	169.20	0.109140
Group 2	0044800532	251,166.42	313.96	0.125001
Group 2	0044800592	261,117.18	153.47	0.058774
Group 2	0044801121	349,306.93	181.93	0.052083
Group 2	0044801175	176,228.31	183.57	0.104166
Group 2	0044801299	160,891.97	188.47	0.117141
Group 2	0044801485	104,360.04	66.97	0.064172
Group 2	0044801511	321,737.38	206.45	0.064167
Group 2	0044801593	250,887.17	287.47	0.114581
Group 2	0044802184	410,336.59	555.66	0.135416
Group 2	0044802342	211,341.25	198.13	0.093749
Group 2	0044802638	278,883.21	232.40	0.083332
Group 2	0044802731	226,725.79	212.56	0.093752
Group 2	0044802907	408,380.50	249.46	0.061085
Group 2	0044802909	332,317.31	311.55	0.093751
Group 2	0044803047	309,287.72	99.92	0.032306
Group 2	0044803082	275,899.87	349.52	0.126684
Group 2	0044803218	670,574.47	1,047.77	0.156250
Group 2	0044803223	606,707.93	1,340.13	0.220886
Group 2	0044803260	332,712.24	519.86	0.156249
Group 2	0044803492	326,545.78	374.17	0.114584
Group 2	0044803568	173,834.05	56.66	0.032594
Group 2	0044803957	271,428.77	134.10	0.049405

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044804224	217,666.59	226.74	0.104168
Group 2	0044804262	298,616.48	279.95	0.093749
Group 2	0044804420	98,672.12	9.39	0.009516
Group 2	0044805162	325,863.92	135.78	0.041668
Group 2	0044805165	316,435.95	362.58	0.114582
Group 2	0044805170	479,039.03	523.66	0.109315

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	740,488.84	404,196.08	54.585

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044774367	623,380.26	300,060.48	48.134
0044853079	117,108.58	104,135.60	88.922

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	869,590.49	8,812.22	159,265.88	18.315

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044755334	219,393.60	596.30	15,774.94	7.190
0044786849	410,861.55	8,492.11	42,272.71	10.289
0044818575	156,499.45	107.18	80,466.49	51.416
0044870157	82,835.89	(383.37)	20,751.74	25.052

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
291	50,712,208.64	7,941,707.01	15.660

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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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044770981	69,732.06	1,629.29	2.337
0044771326	92,504.19	(91.34)	(0.099)
0044771695	80,466.96	(4,251.36)	(5.283)
0044772090	63,059.37	4,702.70	7.458
0044772371	72,696.72	7,020.54	9.657
0044772427	44,518.39	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)
0044774367	623,380.26	300,060.48	48.134
0044775044	144,866.51	47,870.78	33.045
0044775571	128,793.47	(23,644.95)	(18.359)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777437	147,897.53	45,256.07	30.600
0044777594	343,123.67	(2,198.49)	(0.641)
0044777791	291,650.94	(12,465.65)	(4.274)
0044778846	115,905.27	12,208.97	10.534
0044780223	77,666.67	(785.74)	(1.012)
0044780395	191,222.35	1,085.59	0.568

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044793033	93,624.45	(46,360.18)	(49.517)
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793820	185,178.95	25,668.41	13.861
0044793838	235,758.87	(2,961.67)	(1.256)
0044794492	196,179.18	75,080.56	38.271
0044795134	223,231.95	32,875.65	14.727
0044795975	84,919.92	1,622.16	1.910
0044796009	65,069.02	3,763.67	5.784
0044796106	69,244.05	366.48	0.529
0044796133	24,095.16	12,630.46	52.419
0044796259	115,452.52	81,129.13	70.271
0044796368	336,933.15	15,152.94	4.497
0044797296	499,225.91	135,763.45	27.195
0044797657	145,799.88	71,932.94	49.337
0044797663	149,151.75	49,201.74	32.988
0044797688	71,005.83	5,483.71	7.723
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	13,974.62	6.508
0044797878	140,304.55	18,898.59	13.470
0044798155	211,200.15	(1,627.38)	(0.771)
0044798167	276,279.69	18,474.06	6.687
0044798616	413,169.57	110,359.68	26.711
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801404	118,596.86	55,175.53	46.524

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044801582	413,508.56	5,374.26	1.300
0044801764	40,152.30	96,889.88	241.306
0044801855	42,036.08	9,887.78	23.522
0044802605	58,771.00	(15,001.99)	(25.526)
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804252	80,592.03	6,178.00	7.666
0044804672	143,574.24	89,568.29	62.385
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	80,466.49	51.416
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044820883	72,416.33	35,406.58	48.893
0044821329	129,902.14	59,269.63	45.626
0044823539	187,852.73	42,484.95	22.616
0044823670	104,626.31	3,999.03	3.822
0044824715	367,864.35	51,275.39	13.939
0044824830	464,767.84	159,187.97	34.251
0044825727	415,508.11	(250.97)	(0.060)
0044826902	37,326.40	(785.06)	(2.103)
0044826929	250,523.90	92,345.11	36.861
0044827898	177,746.88	19,730.22	11.100
0044828429	163,273.29	5,051.90	3.094
0044830137	52,064.35	406.37	0.781
0044832967	151,901.55	3,814.37	2.511
0044833836	239,362.14	16,685.09	6.971
0044835446	368,146.11	55,076.99	14.961
0044837084	372,867.41	332,754.45	89.242
0044837244	172,322.12	48,885.79	28.369
0044838211	72,795.18	70,085.13	96.277
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044839116	244,154.21	(12,425.64)	(5.089)
0044839900	211,988.94	20,722.03	9.775
0044840533	65,734.93	4,355.55	6.626
0044840747	17,771.34	(35,437.12)	(199.406)
0044840858	306,160.23	147,240.07	48.092
0044841570	270,330.19	30,107.24	11.137
0044842073	145,232.38	(258.11)	(0.178)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044844452	70,339.65	16,151.80	22.963
0044845153	98,456.90	8,424.25	8.556
0044846915	62,416.15	12,900.13	20.668
0044846963	605,526.64	62,284.09	10.286
0044848568	84,308.84	2,581.77	3.062
0044848575	86,244.13	(16,406.01)	(19.023)
0044851041	70,222.58	38,936.29	55.447
0044852135	76,012.44	3,970.46	5.223
0044852320	57,671.65	19,031.10	32.999
0044853079	117,108.58	104,135.60	88.922
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

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044893201	409,316.23	45,177.08	11.037
0044893384	88,161.31	3,266.77	3.705
0044893485	111,708.27	858.65	0.769
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896076	69,743.76	24,806.42	35.568
0044896323	339,918.16	83,490.50	24.562
0044896962	29,480.46	21,796.19	73.934

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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	356,443.92	103,859.41	0.003 %	0	0.00	0.00	0.000 %	3	356,443.92	103,859.41	0.003 %
Group 2	3	1,253,635.41	309,148.89	0.019 %	0	0.00	0.00	0.000 %	3	1,253,635.41	309,148.89	0.019 %
Total	6	1,610,079.33	413,008.30	0.009 %	0	0.00	0.00	0.000 %	6	1,610,079.33	413,008.30	0.009 %

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	0044818575	176,000.00	5.125 %	IN	75.00	360	156,499.45	08/31/2025	107.18	80,466.49
Group 1	0044853079	128,000.00	4.750 %	TX	80.00	360	117,108.58	02/28/2026	104,135.60	104,135.60
Group 1	0044870157	92,000.00	4.750 %	AK	80.00	360	82,835.89	02/29/2024	(383.37)	20,751.74
Group 2	0044755334	227,000.00	4.375 %	OH	95.00	360	219,393.60	07/31/2021	596.30	15,774.94
Group 2	0044774367	461,000.00	5.125 %	NJ	95.00	360	623,380.26	02/28/2026	300,060.48	300,060.48
Group 2	0044786849	424,000.00	4.375 %	CA	93.00	360	410,861.55	01/31/2026	8,492.11	42,272.71

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

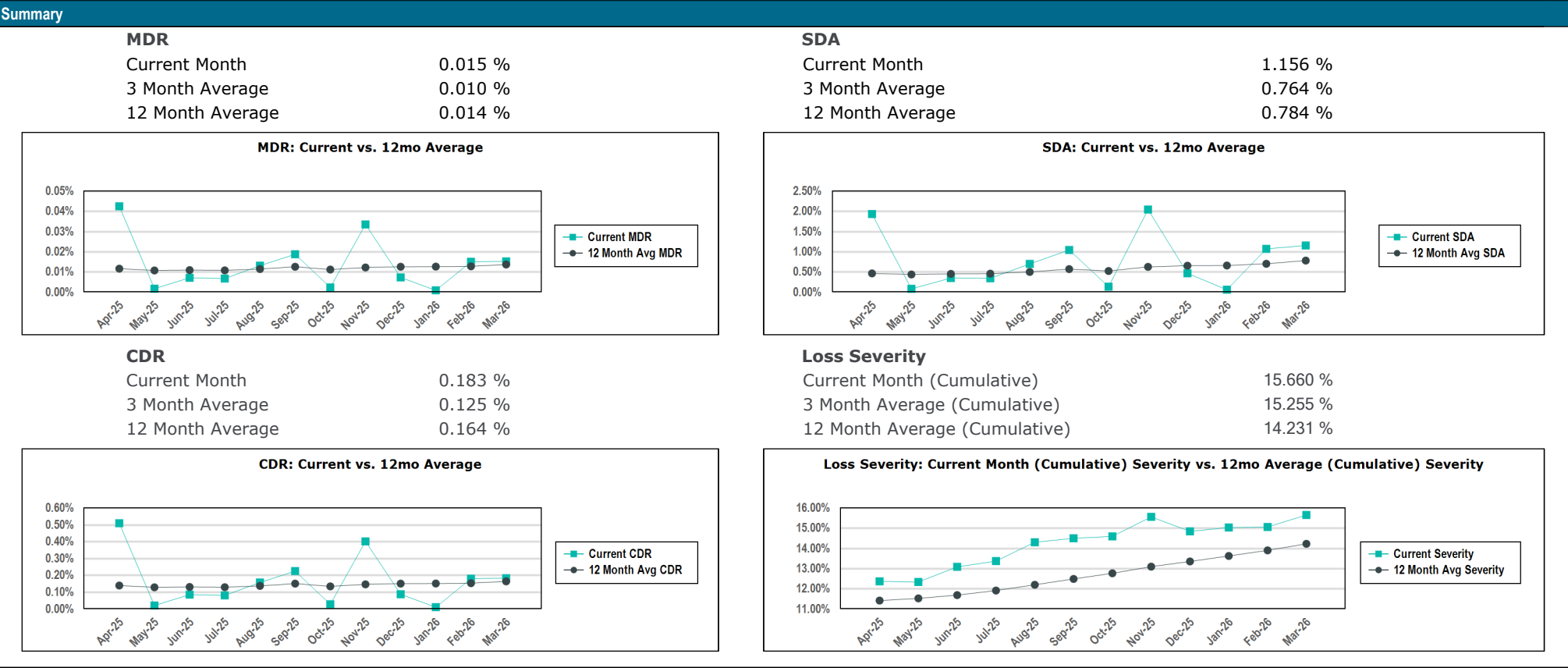
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

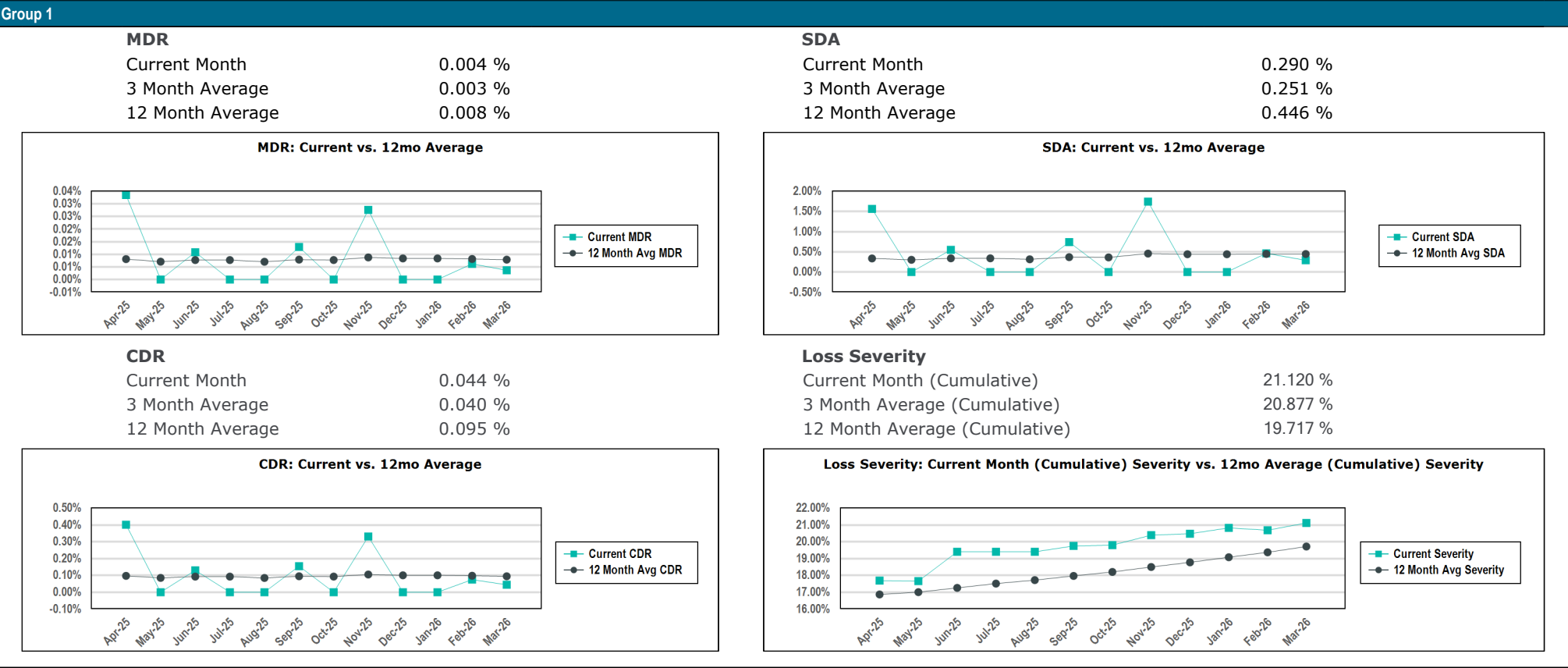
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Realized Loss Report - Collateral



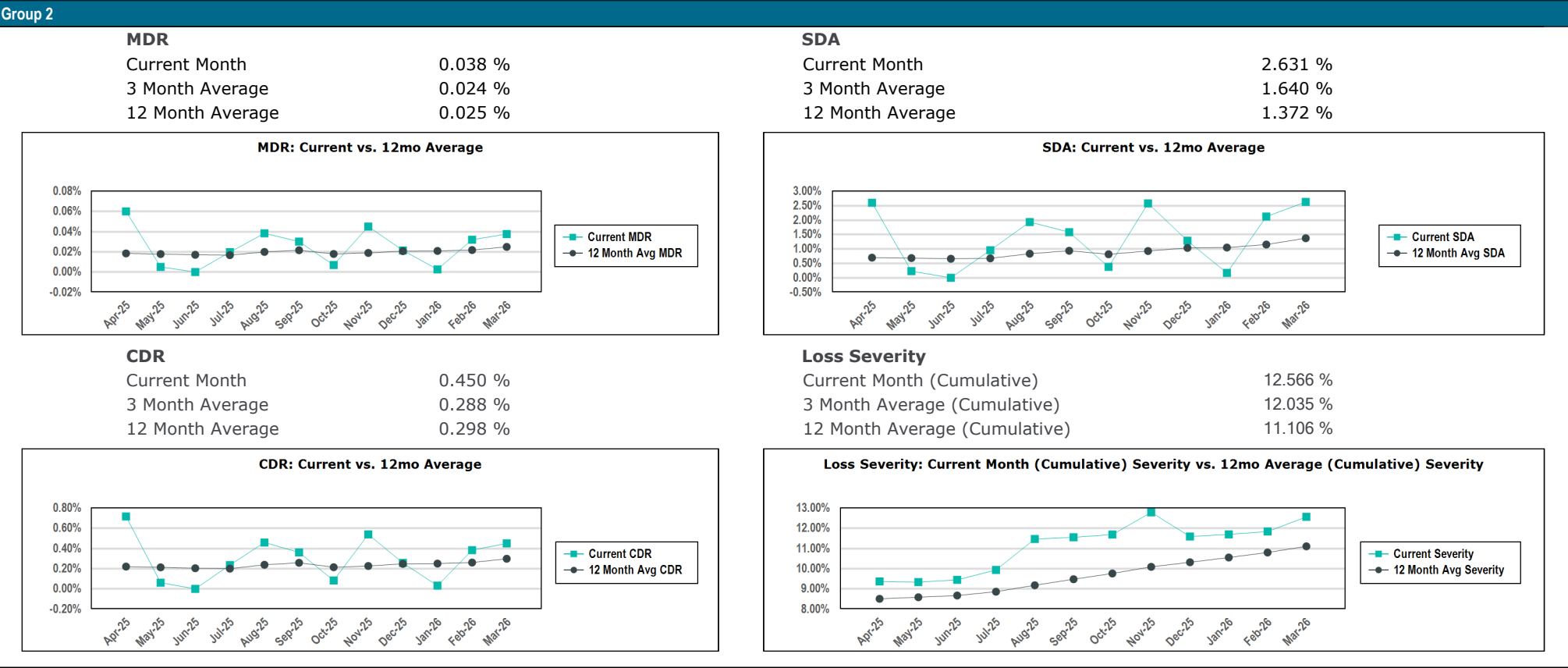
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Realized Loss Report - Collateral



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Realized Loss Report - Collateral



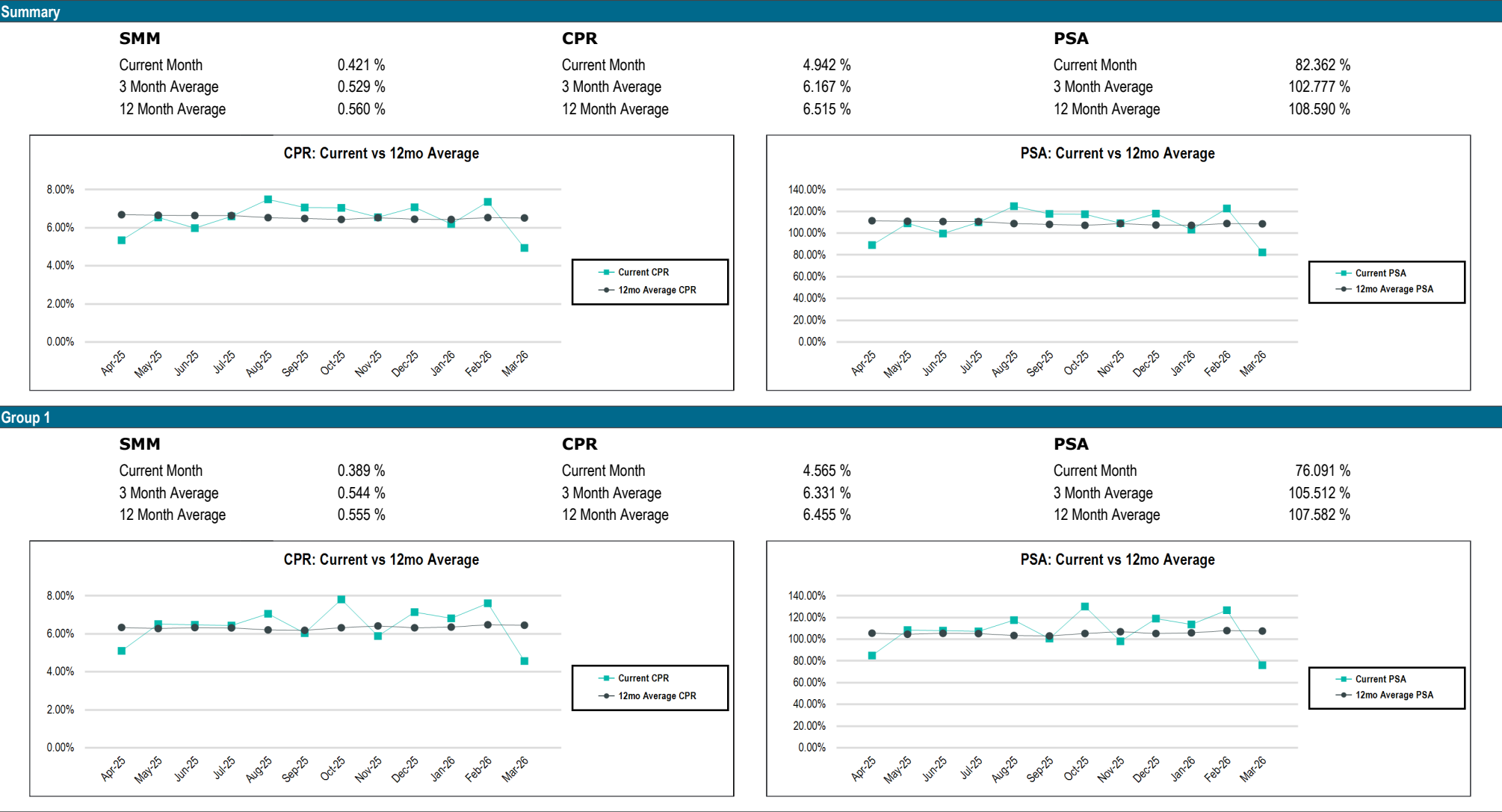
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS}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

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Prepayment Rates

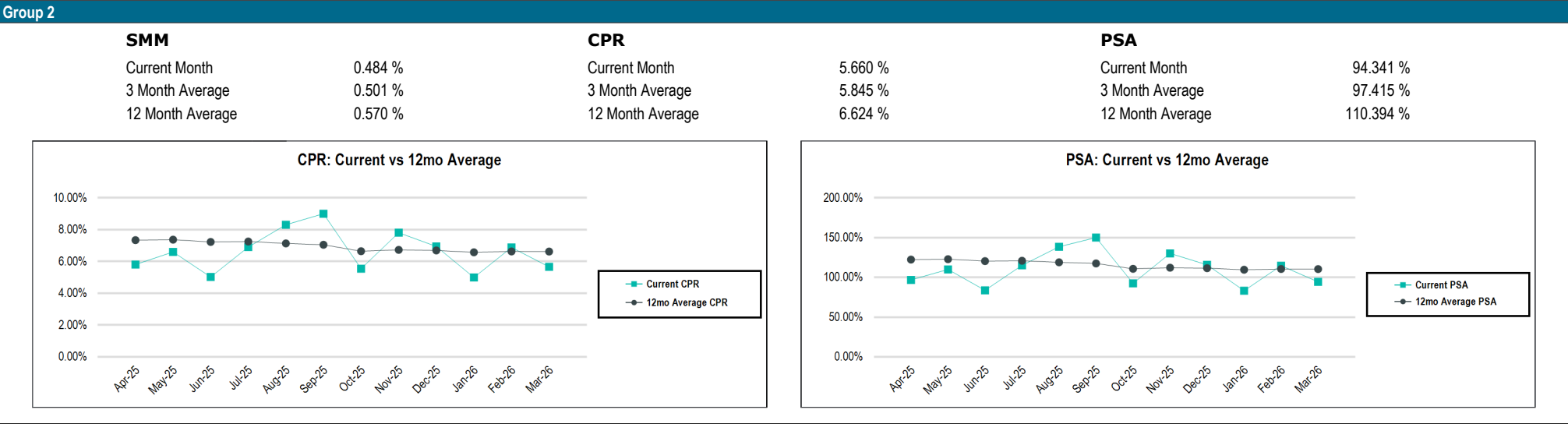


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Prepayment Rates



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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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-Mar-2026
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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective December 2022

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

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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2026
06-Mar-2026 12:42:11 PM

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Bond Retirement Detail – Effective October 2023

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

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

Fannie Mae EU/UK Risk Retention Certification

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

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

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

Bond Retirement Detail – Effective May 2025

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

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

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Supplemental Reporting

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

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