

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-2024  
 05-Mar-2024 1:46:47 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  |           | 02/29/2024  | 0.00000 %                     | 3,488,265,438.53              | 0.00                  | 21,121,890.50          | 0.00                             | 3,467,143,548.03           | 21,121,890.50      | 0.00                                  |
| 1M-1  | 30711XUS1 | 03/22/2024  | 6.08613 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-1H |           | 02/29/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2A | 30711XUT9 | 03/22/2024  | 7.83613 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-AH |           | 02/29/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2B | 30711XUU6 | 03/22/2024  | 7.83613 %                     | 7,864,672.50                  | 47,933.35             | 799,821.37             | 0.00                             | 7,064,851.12               | 847,754.72         | 0.00                                  |
| 1M-BH |           | 02/29/2024  | 0.00000 %                     | 14,016,359.33                 | 0.00                  | 1,425,435.55           | 0.00                             | 12,590,923.78              | 1,425,435.55       | 0.00                                  |
| 1M-2C | 30711XUV4 | 03/22/2024  | 7.83613 %                     | 51,159,561.03                 | 311,805.64            | 0.00                   | 0.00                             | 51,159,561.03              | 311,805.64         | 0.00                                  |
| 1M-CH |           | 02/29/2024  | 0.00000 %                     | 91,175,838.97                 | 0.00                  | 0.00                   | 0.00                             | 91,175,838.97              | 0.00               | 0.00                                  |
| 1M-2  | 30711XUX0 | 03/22/2024  | 7.83613 %                     | 59,024,233.53                 | 359,739.00            | 799,821.37             | 0.00                             | 58,224,412.15              | 1,159,560.37       | 0.00                                  |
| 1M-2H |           | 02/29/2024  | 0.00000 %                     | 105,192,198.30                | 0.00                  | 1,425,435.55           | 0.00                             | 103,766,762.75             | 1,425,435.55       | 0.00                                  |
| 1B-1  | 30711XUW2 | 03/22/2024  | 9.43613 %                     | 27,201,000.00                 | 199,633.91            | 0.00                   | 0.00                             | 27,201,000.00              | 199,633.91         | 0.00                                  |
| 1B-1H |           | 02/29/2024  | 0.00000 %                     | 75,940,594.00                 | 0.00                  | 0.00                   | 0.00                             | 75,940,594.00              | 0.00               | 0.00                                  |
| 1B-2H |           | 02/29/2024  | 0.00000 %                     | 101,148,831.32                | 0.00                  | 0.00                   | 25,103.83                        | 101,123,727.49             | 0.00               | 2,017,866.51                          |
| 1A-I1 | 30711XUY8 | 03/22/2024  | 1.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I2 | 30711XVA9 | 03/22/2024  | 1.40000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I3 | 30711XVC5 | 03/22/2024  | 1.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I4 | 30711XVE1 | 03/22/2024  | 0.60000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1B-I1 | 30711XVG6 | 03/22/2024  | 1.80000 %                     | 0.00                          | 11,010.54             | 0.00                   | 0.00                             | 0.00                       | 11,010.54          | 0.00                                  |
| 1B-I2 | 30711XVJ0 | 03/22/2024  | 1.40000 %                     | 0.00                          | 8,563.75              | 0.00                   | 0.00                             | 0.00                       | 8,563.75           | 0.00                                  |
| 1B-I3 | 30711XVL5 | 03/22/2024  | 1.00000 %                     | 0.00                          | 6,116.97              | 0.00                   | 0.00                             | 0.00                       | 6,116.97           | 0.00                                  |
| 1B-I4 | 30711XVN1 | 03/22/2024  | 0.60000 %                     | 0.00                          | 3,670.18              | 0.00                   | 0.00                             | 0.00                       | 3,670.18           | 0.00                                  |
| 1C-I1 | 30711XVQ4 | 03/22/2024  | 1.80000 %                     | 0.00                          | 71,623.39             | 0.00                   | 0.00                             | 0.00                       | 71,623.39          | 0.00                                  |
| 1C-I2 | 30711XVS0 | 03/22/2024  | 1.40000 %                     | 0.00                          | 55,707.08             | 0.00                   | 0.00                             | 0.00                       | 55,707.08          | 0.00                                  |
| 1C-I3 | 30711XVU5 | 03/22/2024  | 1.00000 %                     | 0.00                          | 39,790.77             | 0.00                   | 0.00                             | 0.00                       | 39,790.77          | 0.00                                  |
| 1C-I4 | 30711XVW1 | 03/22/2024  | 0.60000 %                     | 0.00                          | 23,874.46             | 0.00                   | 0.00                             | 0.00                       | 23,874.46          | 0.00                                  |
| 1E-A1 | 30711XUZ5 | 03/22/2024  | 6.03613 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A2 | 30711XVB7 | 03/22/2024  | 6.43613 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A3 | 30711XVD3 | 03/22/2024  | 6.83613 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A4 | 30711XVF8 | 03/22/2024  | 7.23613 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-B1 | 30711XVH4 | 03/22/2024  | 6.03613 %                     | 7,864,672.50                  | 36,922.81             | 799,821.37             | 0.00                             | 7,064,851.12               | 836,744.18         | 0.00                                  |

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## Credit-Linked Notes

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Distribution Date: 25-Mar-2024  
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## Certificateholder Distribution Summary

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|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1E-B2 | 30711XVK7 | 03/22/2024  | 6.43613 %                     | 7,864,672.50                  | 39,369.60             | 799,821.37             | 0.00                             | 7,064,851.12               | 839,190.97         | 0.00                                  |
| 1E-B3 | 30711XVM3 | 03/22/2024  | 6.83613 %                     | 7,864,672.50                  | 41,816.39             | 799,821.37             | 0.00                             | 7,064,851.12               | 841,637.76         | 0.00                                  |
| 1E-B4 | 30711XVP6 | 03/22/2024  | 7.23613 %                     | 7,864,672.50                  | 44,263.17             | 799,821.37             | 0.00                             | 7,064,851.12               | 844,084.54         | 0.00                                  |
| 1E-C1 | 30711XVR2 | 03/22/2024  | 6.03613 %                     | 51,159,561.03                 | 240,182.26            | 0.00                   | 0.00                             | 51,159,561.03              | 240,182.26         | 0.00                                  |
| 1E-C2 | 30711XVT8 | 03/22/2024  | 6.43613 %                     | 51,159,561.03                 | 256,098.57            | 0.00                   | 0.00                             | 51,159,561.03              | 256,098.57         | 0.00                                  |
| 1E-C3 | 30711XVV3 | 03/22/2024  | 6.83613 %                     | 51,159,561.03                 | 272,014.87            | 0.00                   | 0.00                             | 51,159,561.03              | 272,014.87         | 0.00                                  |
| 1E-C4 | 30711XVX9 | 03/22/2024  | 7.23613 %                     | 51,159,561.03                 | 287,931.18            | 0.00                   | 0.00                             | 51,159,561.03              | 287,931.18         | 0.00                                  |
| 1E-D1 | 30711XVY7 | 03/22/2024  | 6.03613 %                     | 7,864,672.50                  | 36,922.81             | 799,821.37             | 0.00                             | 7,064,851.12               | 836,744.18         | 0.00                                  |
| 1E-D2 | 30711XVZ4 | 03/22/2024  | 6.43613 %                     | 7,864,672.50                  | 39,369.60             | 799,821.37             | 0.00                             | 7,064,851.12               | 839,190.97         | 0.00                                  |
| 1E-D3 | 30711XWA8 | 03/22/2024  | 6.83613 %                     | 7,864,672.50                  | 41,816.39             | 799,821.37             | 0.00                             | 7,064,851.12               | 841,637.76         | 0.00                                  |
| 1E-D4 | 30711XWB6 | 03/22/2024  | 7.23613 %                     | 7,864,672.50                  | 44,263.17             | 799,821.37             | 0.00                             | 7,064,851.12               | 844,084.54         | 0.00                                  |
| 1E-D5 | 30711XWC4 | 03/22/2024  | 7.83613 %                     | 7,864,672.50                  | 47,933.35             | 799,821.37             | 0.00                             | 7,064,851.12               | 847,754.72         | 0.00                                  |
| 1E-F1 | 30711XWD2 | 03/22/2024  | 6.03613 %                     | 59,024,233.53                 | 277,105.07            | 799,821.37             | 0.00                             | 58,224,412.15              | 1,076,926.44       | 0.00                                  |
| 1E-F2 | 30711XWE0 | 03/22/2024  | 6.43613 %                     | 59,024,233.53                 | 295,468.16            | 799,821.37             | 0.00                             | 58,224,412.15              | 1,095,289.53       | 0.00                                  |
| 1E-F3 | 30711XWF7 | 03/22/2024  | 6.83613 %                     | 59,024,233.53                 | 313,831.26            | 799,821.37             | 0.00                             | 58,224,412.15              | 1,113,652.63       | 0.00                                  |
| 1E-F4 | 30711XWG5 | 03/22/2024  | 7.23613 %                     | 59,024,233.53                 | 332,194.35            | 799,821.37             | 0.00                             | 58,224,412.15              | 1,132,015.72       | 0.00                                  |
| 1E-F5 | 30711XWH3 | 03/22/2024  | 7.83613 %                     | 59,024,233.53                 | 359,739.00            | 799,821.37             | 0.00                             | 58,224,412.15              | 1,159,560.37       | 0.00                                  |
| 1X-1  | 30711XWJ9 | 03/22/2024  | 1.80000 %                     | 0.00                          | 11,010.54             | 0.00                   | 0.00                             | 0.00                       | 11,010.54          | 0.00                                  |
| 1X-2  | 30711XWK6 | 03/22/2024  | 1.40000 %                     | 0.00                          | 8,563.75              | 0.00                   | 0.00                             | 0.00                       | 8,563.75           | 0.00                                  |
| 1X-3  | 30711XWL4 | 03/22/2024  | 1.00000 %                     | 0.00                          | 6,116.97              | 0.00                   | 0.00                             | 0.00                       | 6,116.97           | 0.00                                  |
| 1X-4  | 30711XWM2 | 03/22/2024  | 0.60000 %                     | 0.00                          | 3,670.18              | 0.00                   | 0.00                             | 0.00                       | 3,670.18           | 0.00                                  |
| 1Y-1  | 30711XWN0 | 03/22/2024  | 1.80000 %                     | 0.00                          | 82,633.93             | 0.00                   | 0.00                             | 0.00                       | 82,633.93          | 0.00                                  |
| 1Y-2  | 30711XWP5 | 03/22/2024  | 1.40000 %                     | 0.00                          | 64,270.83             | 0.00                   | 0.00                             | 0.00                       | 64,270.83          | 0.00                                  |
| 1Y-3  | 30711XWQ3 | 03/22/2024  | 1.00000 %                     | 0.00                          | 45,907.74             | 0.00                   | 0.00                             | 0.00                       | 45,907.74          | 0.00                                  |
| 1Y-4  | 30711XWR1 | 03/22/2024  | 0.60000 %                     | 0.00                          | 27,544.64             | 0.00                   | 0.00                             | 0.00                       | 27,544.64          | 0.00                                  |
| 2A-H  |           | 02/29/2024  | 0.00000 %                     | 1,771,747,879.83              | 0.00                  | 11,374,615.53          | 0.00                             | 1,760,373,264.29           | 11,374,615.53      | 0.00                                  |
| 2M-1  | 30711XWS9 | 03/22/2024  | 6.08613 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-1H |           | 02/29/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2A | 30711XWT7 | 03/22/2024  | 7.93613 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-AH |           | 02/29/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2B | 30711XWU4 | 03/22/2024  | 7.93613 %                     | 571,271.32                    | 3,526.20              | 66,439.03              | 0.00                             | 504,832.29                 | 69,965.23          | 0.00                                  |

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## Credit-Linked Notes

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Distribution Date: 25-Mar-2024  
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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 |
|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 2M-BH |           | 02/29/2024  | 0.00000 %                     | 12,983,753.16                 | 0.00                  | 1,510,014.41           | 0.00                             | 11,473,738.75              | 1,510,014.41       | 0.00                                  |
| 2M-2C | 30711XWV2 | 03/22/2024  | 7.93613 %                     | 4,495,410.33                  | 27,748.13             | 0.00                   | 0.00                             | 4,495,410.33               | 27,748.13          | 0.00                                  |
| 2M-CH |           | 02/29/2024  | 0.00000 %                     | 102,170,887.67                | 0.00                  | 0.00                   | 0.00                             | 102,170,887.67             | 0.00               | 0.00                                  |
| 2M-2  | 30711XWX8 | 03/22/2024  | 7.93613 %                     | 5,066,681.65                  | 31,274.32             | 66,439.03              | 0.00                             | 5,000,242.62               | 97,713.35          | 0.00                                  |
| 2M-2H |           | 02/29/2024  | 0.00000 %                     | 115,154,640.83                | 0.00                  | 1,510,014.41           | 0.00                             | 113,644,626.42             | 1,510,014.41       | 0.00                                  |
| 2B-1  | 30711XWW0 | 03/22/2024  | 9.88613 %                     | 2,000,000.00                  | 15,378.42             | 0.00                   | 0.00                             | 2,000,000.00               | 15,378.42          | 0.00                                  |
| 2B-1H |           | 02/29/2024  | 0.00000 %                     | 64,666,436.00                 | 0.00                  | 0.00                   | 0.00                             | 64,666,436.00              | 0.00               | 0.00                                  |
| 2B-2H |           | 02/29/2024  | 0.00000 %                     | 64,681,575.70                 | 0.00                  | 0.00                   | 4,281.43                         | 64,677,294.27              | 0.00               | 1,989,142.73                          |
| 2A-I1 | 30711XWY6 | 03/22/2024  | 1.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I2 | 30711XXA7 | 03/22/2024  | 1.40000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I3 | 30711XXC3 | 03/22/2024  | 1.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I4 | 30711XXE9 | 03/22/2024  | 0.60000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I1 | 30711XXG4 | 03/22/2024  | 1.80000 %                     | 0.00                          | 799.78                | 0.00                   | 0.00                             | 0.00                       | 799.78             | 0.00                                  |
| 2B-I2 | 30711XXH2 | 03/22/2024  | 1.40000 %                     | 0.00                          | 622.05                | 0.00                   | 0.00                             | 0.00                       | 622.05             | 0.00                                  |
| 2B-I3 | 30711XXK5 | 03/22/2024  | 1.00000 %                     | 0.00                          | 444.32                | 0.00                   | 0.00                             | 0.00                       | 444.32             | 0.00                                  |
| 2B-I4 | 30711XXM1 | 03/22/2024  | 0.60000 %                     | 0.00                          | 266.59                | 0.00                   | 0.00                             | 0.00                       | 266.59             | 0.00                                  |
| 2C-I1 | 30711XXP4 | 03/22/2024  | 1.80000 %                     | 0.00                          | 6,293.57              | 0.00                   | 0.00                             | 0.00                       | 6,293.57           | 0.00                                  |
| 2C-I2 | 30711XXR0 | 03/22/2024  | 1.40000 %                     | 0.00                          | 4,895.00              | 0.00                   | 0.00                             | 0.00                       | 4,895.00           | 0.00                                  |
| 2C-I3 | 30711XXT6 | 03/22/2024  | 1.00000 %                     | 0.00                          | 3,496.43              | 0.00                   | 0.00                             | 0.00                       | 3,496.43           | 0.00                                  |
| 2C-I4 | 30711XXV1 | 03/22/2024  | 0.60000 %                     | 0.00                          | 2,097.86              | 0.00                   | 0.00                             | 0.00                       | 2,097.86           | 0.00                                  |
| 2E-A1 | 30711XWZ3 | 03/22/2024  | 6.13613 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A2 | 30711XXB5 | 03/22/2024  | 6.53613 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A3 | 30711XXD1 | 03/22/2024  | 6.93613 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A4 | 30711XXF6 | 03/22/2024  | 7.33613 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B1 | 30711XYR9 | 03/22/2024  | 6.13613 %                     | 571,271.32                    | 2,726.42              | 66,439.03              | 0.00                             | 504,832.29                 | 69,165.45          | 0.00                                  |
| 2E-B2 | 30711XXJ8 | 03/22/2024  | 6.53613 %                     | 571,271.32                    | 2,904.15              | 66,439.03              | 0.00                             | 504,832.29                 | 69,343.18          | 0.00                                  |
| 2E-B3 | 30711XXL3 | 03/22/2024  | 6.93613 %                     | 571,271.32                    | 3,081.88              | 66,439.03              | 0.00                             | 504,832.29                 | 69,520.91          | 0.00                                  |
| 2E-B4 | 30711XXN9 | 03/22/2024  | 7.33613 %                     | 571,271.32                    | 3,259.60              | 66,439.03              | 0.00                             | 504,832.29                 | 69,698.63          | 0.00                                  |
| 2E-C1 | 30711XXQ2 | 03/22/2024  | 6.13613 %                     | 4,495,410.33                  | 21,454.55             | 0.00                   | 0.00                             | 4,495,410.33               | 21,454.55          | 0.00                                  |
| 2E-C2 | 30711XXS8 | 03/22/2024  | 6.53613 %                     | 4,495,410.33                  | 22,853.12             | 0.00                   | 0.00                             | 4,495,410.33               | 22,853.12          | 0.00                                  |
| 2E-C3 | 30711XXU3 | 03/22/2024  | 6.93613 %                     | 4,495,410.33                  | 24,251.69             | 0.00                   | 0.00                             | 4,495,410.33               | 24,251.69          | 0.00                                  |

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| 2E-C4  | 30711XXW9 | 03/22/2024  | 7.33613 %                     | 4,495,410.33                  | 25,650.27             | 0.00                   | 0.00                             | 4,495,410.33               | 25,650.27          | 0.00                                  |
| 2E-D1  | 30711XX7  | 03/22/2024  | 6.13613 %                     | 571,271.32                    | 2,726.42              | 66,439.03              | 0.00                             | 504,832.29                 | 69,165.45          | 0.00                                  |
| 2E-D2  | 30711XX5  | 03/22/2024  | 6.53613 %                     | 571,271.32                    | 2,904.15              | 66,439.03              | 0.00                             | 504,832.29                 | 69,343.18          | 0.00                                  |
| 2E-D3  | 30711XXZ2 | 03/22/2024  | 6.93613 %                     | 571,271.32                    | 3,081.88              | 66,439.03              | 0.00                             | 504,832.29                 | 69,520.91          | 0.00                                  |
| 2E-D4  | 30711XYA6 | 03/22/2024  | 7.33613 %                     | 571,271.32                    | 3,259.60              | 66,439.03              | 0.00                             | 504,832.29                 | 69,698.63          | 0.00                                  |
| 2E-D5  | 30711XYB4 | 03/22/2024  | 7.93613 %                     | 571,271.32                    | 3,526.20              | 66,439.03              | 0.00                             | 504,832.29                 | 69,965.23          | 0.00                                  |
| 2E-F1  | 30711XYC2 | 03/22/2024  | 6.13613 %                     | 5,066,681.65                  | 24,180.97             | 66,439.03              | 0.00                             | 5,000,242.63               | 90,620.00          | 0.00                                  |
| 2E-F2  | 30711XYD0 | 03/22/2024  | 6.53613 %                     | 5,066,681.65                  | 25,757.27             | 66,439.03              | 0.00                             | 5,000,242.63               | 92,196.30          | 0.00                                  |
| 2E-F3  | 30711XYE8 | 03/22/2024  | 6.93613 %                     | 5,066,681.65                  | 27,333.57             | 66,439.03              | 0.00                             | 5,000,242.63               | 93,772.60          | 0.00                                  |
| 2E-F4  | 30711XYF5 | 03/22/2024  | 7.33613 %                     | 5,066,681.65                  | 28,909.87             | 66,439.03              | 0.00                             | 5,000,242.63               | 95,348.90          | 0.00                                  |
| 2E-F5  | 30711XYG3 | 03/22/2024  | 7.93613 %                     | 5,066,681.65                  | 31,274.32             | 66,439.03              | 0.00                             | 5,000,242.63               | 97,713.35          | 0.00                                  |
| 2X-1   | 30711XYH1 | 03/22/2024  | 1.80000 %                     | 0.00                          | 799.78                | 0.00                   | 0.00                             | 0.00                       | 799.78             | 0.00                                  |
| 2X-2   | 30711XYJ7 | 03/22/2024  | 1.40000 %                     | 0.00                          | 622.05                | 0.00                   | 0.00                             | 0.00                       | 622.05             | 0.00                                  |
| 2X-3   | 30711XYK4 | 03/22/2024  | 1.00000 %                     | 0.00                          | 444.32                | 0.00                   | 0.00                             | 0.00                       | 444.32             | 0.00                                  |
| 2X-4   | 30711XYL2 | 03/22/2024  | 0.60000 %                     | 0.00                          | 266.59                | 0.00                   | 0.00                             | 0.00                       | 266.59             | 0.00                                  |
| 2Y-1   | 30711XYM0 | 03/22/2024  | 1.80000 %                     | 0.00                          | 7,093.35              | 0.00                   | 0.00                             | 0.00                       | 7,093.35           | 0.00                                  |
| 2Y-2   | 30711XYN8 | 03/22/2024  | 1.40000 %                     | 0.00                          | 5,517.05              | 0.00                   | 0.00                             | 0.00                       | 5,517.05           | 0.00                                  |
| 2Y-3   | 30711XYP3 | 03/22/2024  | 1.00000 %                     | 0.00                          | 3,940.75              | 0.00                   | 0.00                             | 0.00                       | 3,940.75           | 0.00                                  |
| 2Y-4   | 30711XYQ1 | 03/22/2024  | 0.60000 %                     | 0.00                          | 2,364.45              | 0.00                   | 0.00                             | 0.00                       | 2,364.45           | 0.00                                  |
| Totals |           |             |                               | 6,783,525,219.72              | 4,773,456.57          | 52,227,572.35          | 29,385.26                        | 6,731,268,261.99           | 57,001,028.92      | 4,007,009.24                          |

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.

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

Contact:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
05-Mar-2024 1:46:47 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 |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 19,803,186,080.00    | 3,488,265,438.53              | 7,734,036.46                     | 13,387,854.04                      | 0.00      | 0.00                     | 21,121,890.50             | 3,467,143,548.03           | 0.17508009                    | 21,121,890.50                |
| 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 | 50,417,997.48        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1M-AH | 89,854,570.52        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1M-2B | 50,417,997.48        | 7,864,672.50                  | 293,666.97                       | 506,154.40                         | 0.00      | 0.00                     | 799,821.37                | 7,064,851.12               | 0.14012558                    | 799,821.37                   |
| 1M-BH | 89,854,570.52        | 14,016,359.33                 | 523,371.04                       | 902,064.51                         | 0.00      | 0.00                     | 1,425,435.55              | 12,590,923.78              | 0.14012558                    | 1,425,435.55                 |
| 1M-2C | 51,159,561.03        | 51,159,561.03                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 51,159,561.03              | 1.00000000                    | 0.00                         |
| 1M-CH | 91,175,838.97        | 91,175,838.97                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 91,175,838.97              | 1.00000000                    | 0.00                         |
| 1M-2  | 151,995,556.00       | 59,024,233.53                 | 293,666.97                       | 506,154.40                         | 0.00      | 0.00                     | 799,821.37                | 58,224,412.15              | 0.38306654                    | 799,821.37                   |
| 1M-2H | 270,884,980.00       | 105,192,198.30                | 523,371.04                       | 902,064.51                         | 0.00      | 0.00                     | 1,425,435.55              | 103,766,762.75             | 0.38306577                    | 1,425,435.55                 |
| 1B-1  | 27,201,000.00        | 27,201,000.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 27,201,000.00              | 1.00000000                    | 0.00                         |
| 1B-1H | 75,940,594.00        | 75,940,594.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 75,940,594.00              | 1.00000000                    | 0.00                         |
| 1B-2H | 103,141,594.00       | 101,148,831.32                | 0.00                             | 0.00                               | 0.00      | 25,103.83                | 25,103.83                 | 101,123,727.49             | 0.98043596                    | 0.00                         |
| 1A-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1A-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1A-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1A-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1B-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1B-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1B-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1B-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1C-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1C-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1C-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1C-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-A1 | 50,417,997.48        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-A2 | 50,417,997.48        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-A3 | 50,417,997.48        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-A4 | 50,417,997.48        | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1E-B1 | 50,417,997.48        | 7,864,672.50                  | 293,666.97                       | 506,154.40                         | 0.00      | 0.00                     | 799,821.37                | 7,064,851.12               | 0.14012558                    | 799,821.37                   |
| 1E-B2 | 50,417,997.48        | 7,864,672.50                  | 293,666.97                       | 506,154.40                         | 0.00      | 0.00                     | 799,821.37                | 7,064,851.12               | 0.14012558                    | 799,821.37                   |
| 1E-B3 | 50,417,997.48        | 7,864,672.50                  | 293,666.97                       | 506,154.40                         | 0.00      | 0.00                     | 799,821.37                | 7,064,851.12               | 0.14012558                    | 799,821.37                   |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
 05-Mar-2024 1:46:47 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 |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-B4 | 50,417,997.48        | 7,864,672.50                  | 293,666.97                       | 506,154.40                         | 0.00      | 0.00                     | 799,821.37                | 7,064,851.12               | 0.14012558                    | 799,821.37                   |
| 1E-C1 | 51,159,561.03        | 51,159,561.03                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 51,159,561.03              | 1.00000000                    | 0.00                         |
| 1E-C2 | 51,159,561.03        | 51,159,561.03                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 51,159,561.03              | 1.00000000                    | 0.00                         |
| 1E-C3 | 51,159,561.03        | 51,159,561.03                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 51,159,561.03              | 1.00000000                    | 0.00                         |
| 1E-C4 | 51,159,561.03        | 51,159,561.03                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 51,159,561.03              | 1.00000000                    | 0.00                         |
| 1E-D1 | 100,835,994.97       | 7,864,672.50                  | 293,666.97                       | 506,154.40                         | 0.00      | 0.00                     | 799,821.37                | 7,064,851.12               | 0.07006279                    | 799,821.37                   |
| 1E-D2 | 100,835,994.97       | 7,864,672.50                  | 293,666.97                       | 506,154.40                         | 0.00      | 0.00                     | 799,821.37                | 7,064,851.12               | 0.07006279                    | 799,821.37                   |
| 1E-D3 | 100,835,994.97       | 7,864,672.50                  | 293,666.97                       | 506,154.40                         | 0.00      | 0.00                     | 799,821.37                | 7,064,851.12               | 0.07006279                    | 799,821.37                   |
| 1E-D4 | 100,835,994.97       | 7,864,672.50                  | 293,666.97                       | 506,154.40                         | 0.00      | 0.00                     | 799,821.37                | 7,064,851.12               | 0.07006279                    | 799,821.37                   |
| 1E-D5 | 100,835,994.97       | 7,864,672.50                  | 293,666.97                       | 506,154.40                         | 0.00      | 0.00                     | 799,821.37                | 7,064,851.12               | 0.07006279                    | 799,821.37                   |
| 1E-F1 | 101,577,558.52       | 59,024,233.53                 | 293,666.97                       | 506,154.40                         | 0.00      | 0.00                     | 799,821.37                | 58,224,412.15              | 0.57320153                    | 799,821.37                   |
| 1E-F2 | 101,577,558.52       | 59,024,233.53                 | 293,666.97                       | 506,154.40                         | 0.00      | 0.00                     | 799,821.37                | 58,224,412.15              | 0.57320153                    | 799,821.37                   |
| 1E-F3 | 101,577,558.52       | 59,024,233.53                 | 293,666.97                       | 506,154.40                         | 0.00      | 0.00                     | 799,821.37                | 58,224,412.15              | 0.57320153                    | 799,821.37                   |
| 1E-F4 | 101,577,558.52       | 59,024,233.53                 | 293,666.97                       | 506,154.40                         | 0.00      | 0.00                     | 799,821.37                | 58,224,412.15              | 0.57320153                    | 799,821.37                   |
| 1E-F5 | 101,577,558.52       | 59,024,233.53                 | 293,666.97                       | 506,154.40                         | 0.00      | 0.00                     | 799,821.37                | 58,224,412.15              | 0.57320153                    | 799,821.37                   |
| 1X-1  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-2  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-3  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-4  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-1  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-2  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-3  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-4  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-H  | 12,766,622,601.00    | 1,771,747,879.83              | 3,712,385.60                     | 7,662,229.93                       | 0.00      | 0.00                     | 11,374,615.53             | 1,760,373,264.29           | 0.13788872                    | 11,374,615.53                |
| 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         | 571,271.32                    | 22,215.24                        | 44,223.79                          | 0.00      | 0.00                     | 66,439.03                 | 504,832.29                 | 0.11229949                    | 66,439.03                    |
| 2M-BH | 102,170,887.67       | 12,983,753.16                 | 504,903.99                       | 1,005,110.42                       | 0.00      | 0.00                     | 1,510,014.41              | 11,473,738.75              | 0.11229949                    | 1,510,014.41                 |
| 2M-2C | 4,495,410.33         | 4,495,410.33                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 4,495,410.33               | 1.00000000                    | 0.00                         |
| 2M-CH | 102,170,887.67       | 102,170,887.67                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 102,170,887.67             | 1.00000000                    | 0.00                         |
| 2M-2  | 13,486,231.00        | 5,066,681.65                  | 22,215.24                        | 44,223.79                          | 0.00      | 0.00                     | 66,439.03                 | 5,000,242.62               | 0.37076650                    | 66,439.03                    |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
05-Mar-2024 1:46:47 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 |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2M-2H | 306,512,663.00       | 115,154,640.83                | 504,903.99                       | 1,005,110.42                       | 0.00      | 0.00                     | 1,510,014.41              | 113,644,626.42             | 0.37076650                    | 1,510,014.41                 |
| 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        | 64,681,575.70                 | 0.00                             | 0.00                               | 0.00      | 4,281.43                 | 4,281.43                  | 64,677,294.27              | 0.97016276                    | 0.00                         |
| 2A-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 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         | 571,271.32                    | 22,215.24                        | 44,223.79                          | 0.00      | 0.00                     | 66,439.03                 | 504,832.29                 | 0.11229949                    | 66,439.03                    |
| 2E-B2 | 4,495,410.33         | 571,271.32                    | 22,215.24                        | 44,223.79                          | 0.00      | 0.00                     | 66,439.03                 | 504,832.29                 | 0.11229949                    | 66,439.03                    |
| 2E-B3 | 4,495,410.33         | 571,271.32                    | 22,215.24                        | 44,223.79                          | 0.00      | 0.00                     | 66,439.03                 | 504,832.29                 | 0.11229949                    | 66,439.03                    |
| 2E-B4 | 4,495,410.33         | 571,271.32                    | 22,215.24                        | 44,223.79                          | 0.00      | 0.00                     | 66,439.03                 | 504,832.29                 | 0.11229949                    | 66,439.03                    |
| 2E-C1 | 4,495,410.33         | 4,495,410.33                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 4,495,410.33               | 1.00000000                    | 0.00                         |
| 2E-C2 | 4,495,410.33         | 4,495,410.33                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 4,495,410.33               | 1.00000000                    | 0.00                         |
| 2E-C3 | 4,495,410.33         | 4,495,410.33                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 4,495,410.33               | 1.00000000                    | 0.00                         |
| 2E-C4 | 4,495,410.33         | 4,495,410.33                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 4,495,410.33               | 1.00000000                    | 0.00                         |
| 2E-D1 | 8,990,820.67         | 571,271.32                    | 22,215.24                        | 44,223.79                          | 0.00      | 0.00                     | 66,439.03                 | 504,832.29                 | 0.05614975                    | 66,439.03                    |
| 2E-D2 | 8,990,820.67         | 571,271.32                    | 22,215.24                        | 44,223.79                          | 0.00      | 0.00                     | 66,439.03                 | 504,832.29                 | 0.05614975                    | 66,439.03                    |
| 2E-D3 | 8,990,820.67         | 571,271.32                    | 22,215.24                        | 44,223.79                          | 0.00      | 0.00                     | 66,439.03                 | 504,832.29                 | 0.05614975                    | 66,439.03                    |
| 2E-D4 | 8,990,820.67         | 571,271.32                    | 22,215.24                        | 44,223.79                          | 0.00      | 0.00                     | 66,439.03                 | 504,832.29                 | 0.05614975                    | 66,439.03                    |
| 2E-D5 | 8,990,820.67         | 571,271.32                    | 22,215.24                        | 44,223.79                          | 0.00      | 0.00                     | 66,439.03                 | 504,832.29                 | 0.05614975                    | 66,439.03                    |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
05-Mar-2024 1:46:47 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-F1  | 8,990,820.67         | 5,066,681.65                  | 22,215.24                        | 44,223.79                          | 0.00      | 0.00                     | 66,439.03                 | 5,000,242.63               | 0.55614975                    | 66,439.03                    |
| 2E-F2  | 8,990,820.67         | 5,066,681.65                  | 22,215.24                        | 44,223.79                          | 0.00      | 0.00                     | 66,439.03                 | 5,000,242.63               | 0.55614975                    | 66,439.03                    |
| 2E-F3  | 8,990,820.67         | 5,066,681.65                  | 22,215.24                        | 44,223.79                          | 0.00      | 0.00                     | 66,439.03                 | 5,000,242.63               | 0.55614975                    | 66,439.03                    |
| 2E-F4  | 8,990,820.67         | 5,066,681.65                  | 22,215.24                        | 44,223.79                          | 0.00      | 0.00                     | 66,439.03                 | 5,000,242.63               | 0.55614975                    | 66,439.03                    |
| 2E-F5  | 8,990,820.67         | 5,066,681.65                  | 22,215.24                        | 44,223.79                          | 0.00      | 0.00                     | 66,439.03                 | 5,000,242.63               | 0.55614975                    | 66,439.03                    |
| 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 | 36,468,388,695.07    | 6,783,525,219.72              | 18,557,087.48                    | 33,670,484.87                      | 0.00      | 29,385.26                | 52,256,957.61             | 6,731,268,261.99           | 0.18457816                    | 52,227,572.35                |

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$249,738,444 as a result of the CAS 2017-C07 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$290,509,769 as a result of the CAS 2017-C07 tender offer. 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 in the amounts of \$70,783,000 and \$61,333,000, respectively, as a result of the CAS 2017-C07 tender offer. See Supplemental Reporting at the end of this report for additional information.

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
05-Mar-2024 1:46:47 PM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 19,803,186,080.00    | 176.14667783                  | 0.39054506                       | 0.67604546                         | 0.00000000 | 0.00000000               | 1.06659052                | 175.08008732               | 0.17508009                    | 1.06659052                   |
| 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 | 50,417,997.48        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-AH | 89,854,570.52        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1M-2B | 50,417,997.48        | 155.98938659                  | 5.82464566                       | 10.03916112                        | 0.00000000 | 0.00000000               | 15.86380677               | 140.12557962               | 0.14012558                    | 15.86380677                  |
| 1M-BH | 89,854,570.52        | 155.98938650                  | 5.82464572                       | 10.03916111                        | 0.00000000 | 0.00000000               | 15.86380684               | 140.12557967               | 0.14012558                    | 15.86380684                  |
| 1M-2C | 51,159,561.03        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1M-CH | 91,175,838.97        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1M-2  | 151,995,556.00       | 388.32867936                  | 1.93207603                       | 3.33006052                         | 0.00000000 | 0.00000000               | 5.26213655                | 383.06654275               | 0.38306654                    | 5.26213655                   |
| 1M-2H | 270,884,980.00       | 388.32791061                  | 1.93207848                       | 3.33006470                         | 0.00000000 | 0.00000000               | 5.26214318                | 383.06576743               | 0.38306577                    | 5.26214318                   |
| 1B-1  | 27,201,000.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1B-1H | 75,940,594.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1B-2H | 103,141,594.00       | 980.67934959                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.24339191               | 0.24339191                | 980.43595768               | 0.98043596                    | 0.00000000                   |
| 1A-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1A-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1A-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1A-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1B-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1B-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1B-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1B-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1C-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1C-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1C-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1C-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-A1 | 50,417,997.48        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-A2 | 50,417,997.48        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-A3 | 50,417,997.48        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-A4 | 50,417,997.48        | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1E-B1 | 50,417,997.48        | 155.98938659                  | 5.82464566                       | 10.03916112                        | 0.00000000 | 0.00000000               | 15.86380677               | 140.12557962               | 0.14012558                    | 15.86380677                  |
| 1E-B2 | 50,417,997.48        | 155.98938659                  | 5.82464566                       | 10.03916112                        | 0.00000000 | 0.00000000               | 15.86380677               | 140.12557962               | 0.14012558                    | 15.86380677                  |
| 1E-B3 | 50,417,997.48        | 155.98938659                  | 5.82464566                       | 10.03916112                        | 0.00000000 | 0.00000000               | 15.86380677               | 140.12557962               | 0.14012558                    | 15.86380677                  |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
05-Mar-2024 1:46:47 PM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-B4 | 50,417,997.48        | 155.98938659                  | 5.82464566                       | 10.03916112                        | 0.00000000 | 0.00000000               | 15.86380677               | 140.12557962               | 0.14012558                    | 15.86380677                  |
| 1E-C1 | 51,159,561.03        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-C2 | 51,159,561.03        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-C3 | 51,159,561.03        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-C4 | 51,159,561.03        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-D1 | 100,835,994.97       | 77.99469329                   | 2.91232283                       | 5.01958056                         | 0.00000000 | 0.00000000               | 7.93190339                | 70.06278980                | 0.07006279                    | 7.93190339                   |
| 1E-D2 | 100,835,994.97       | 77.99469329                   | 2.91232283                       | 5.01958056                         | 0.00000000 | 0.00000000               | 7.93190339                | 70.06278980                | 0.07006279                    | 7.93190339                   |
| 1E-D3 | 100,835,994.97       | 77.99469329                   | 2.91232283                       | 5.01958056                         | 0.00000000 | 0.00000000               | 7.93190339                | 70.06278980                | 0.07006279                    | 7.93190339                   |
| 1E-D4 | 100,835,994.97       | 77.99469329                   | 2.91232283                       | 5.01958056                         | 0.00000000 | 0.00000000               | 7.93190339                | 70.06278980                | 0.07006279                    | 7.93190339                   |
| 1E-D5 | 100,835,994.97       | 77.99469329                   | 2.91232283                       | 5.01958056                         | 0.00000000 | 0.00000000               | 7.93190339                | 70.06278980                | 0.07006279                    | 7.93190339                   |
| 1E-F1 | 101,577,558.52       | 581.07552879                  | 2.89106151                       | 4.98293528                         | 0.00000000 | 0.00000000               | 7.87399679                | 573.20153190               | 0.57320153                    | 7.87399679                   |
| 1E-F2 | 101,577,558.52       | 581.07552879                  | 2.89106151                       | 4.98293528                         | 0.00000000 | 0.00000000               | 7.87399679                | 573.20153190               | 0.57320153                    | 7.87399679                   |
| 1E-F3 | 101,577,558.52       | 581.07552879                  | 2.89106151                       | 4.98293528                         | 0.00000000 | 0.00000000               | 7.87399679                | 573.20153190               | 0.57320153                    | 7.87399679                   |
| 1E-F4 | 101,577,558.52       | 581.07552879                  | 2.89106151                       | 4.98293528                         | 0.00000000 | 0.00000000               | 7.87399679                | 573.20153190               | 0.57320153                    | 7.87399679                   |
| 1E-F5 | 101,577,558.52       | 581.07552879                  | 2.89106151                       | 4.98293528                         | 0.00000000 | 0.00000000               | 7.87399679                | 573.20153190               | 0.57320153                    | 7.87399679                   |
| 1X-1  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1X-2  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1X-3  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1X-4  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1Y-1  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1Y-2  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1Y-3  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1Y-4  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2A-H  | 12,766,622,601.00    | 138.77968631                  | 0.29078839                       | 0.60017674                         | 0.00000000 | 0.00000000               | 0.89096513                | 137.88872118               | 0.13788872                    | 0.89096513                   |
| 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         | 127.07879327                  | 4.94176023                       | 9.83754246                         | 0.00000000 | 0.00000000               | 14.77930269               | 112.29949058               | 0.11229949                    | 14.77930269                  |
| 2M-BH | 102,170,887.67       | 127.07879374                  | 4.94175984                       | 9.83754221                         | 0.00000000 | 0.00000000               | 14.77930205               | 112.29949168               | 0.11229949                    | 14.77930205                  |
| 2M-2C | 4,495,410.33         | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2M-CH | 102,170,887.67       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2M-2  | 13,486,231.00        | 375.69293081                  | 1.64725341                       | 3.27918082                         | 0.00000000 | 0.00000000               | 4.92643423                | 370.76649658               | 0.37076650                    | 4.92643423                   |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
05-Mar-2024 1:46:48 PM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2M-2H | 306,512,663.00       | 375.69293126                  | 1.64725328                       | 3.27918074                         | 0.00000000 | 0.00000000               | 4.92643402                | 370.76649724               | 0.37076650                    | 4.92643402                   |
| 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        | 970.22697793                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.06422167               | 0.06422167                | 970.16275626               | 0.97016276                    | 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                   |
| 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         | 127.07879327                  | 4.94176023                       | 9.83754246                         | 0.00000000 | 0.00000000               | 14.77930269               | 112.29949058               | 0.11229949                    | 14.77930269                  |
| 2E-B2 | 4,495,410.33         | 127.07879327                  | 4.94176023                       | 9.83754246                         | 0.00000000 | 0.00000000               | 14.77930269               | 112.29949058               | 0.11229949                    | 14.77930269                  |
| 2E-B3 | 4,495,410.33         | 127.07879327                  | 4.94176023                       | 9.83754246                         | 0.00000000 | 0.00000000               | 14.77930269               | 112.29949058               | 0.11229949                    | 14.77930269                  |
| 2E-B4 | 4,495,410.33         | 127.07879327                  | 4.94176023                       | 9.83754246                         | 0.00000000 | 0.00000000               | 14.77930269               | 112.29949058               | 0.11229949                    | 14.77930269                  |
| 2E-C1 | 4,495,410.33         | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-C2 | 4,495,410.33         | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-C3 | 4,495,410.33         | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-C4 | 4,495,410.33         | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-D1 | 8,990,820.67         | 63.53939657                   | 2.47088011                       | 4.91877122                         | 0.00000000 | 0.00000000               | 7.38965134                | 56.14974523                | 0.05614975                    | 7.38965134                   |
| 2E-D2 | 8,990,820.67         | 63.53939657                   | 2.47088011                       | 4.91877122                         | 0.00000000 | 0.00000000               | 7.38965134                | 56.14974523                | 0.05614975                    | 7.38965134                   |
| 2E-D3 | 8,990,820.67         | 63.53939657                   | 2.47088011                       | 4.91877122                         | 0.00000000 | 0.00000000               | 7.38965134                | 56.14974523                | 0.05614975                    | 7.38965134                   |
| 2E-D4 | 8,990,820.67         | 63.53939657                   | 2.47088011                       | 4.91877122                         | 0.00000000 | 0.00000000               | 7.38965134                | 56.14974523                | 0.05614975                    | 7.38965134                   |
| 2E-D5 | 8,990,820.67         | 63.53939657                   | 2.47088011                       | 4.91877122                         | 0.00000000 | 0.00000000               | 7.38965134                | 56.14974523                | 0.05614975                    | 7.38965134                   |

Contact:  
Customer Service - CTSLink  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
05-Mar-2024 1:46:48 PM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2E-F1 | 8,990,820.67         | 563.53939601                  | 2.47088011                       | 4.91877122                         | 0.00000000 | 0.00000000               | 7.38965134                | 556.14974578               | 0.55614975                    | 7.38965134                   |
| 2E-F2 | 8,990,820.67         | 563.53939601                  | 2.47088011                       | 4.91877122                         | 0.00000000 | 0.00000000               | 7.38965134                | 556.14974578               | 0.55614975                    | 7.38965134                   |
| 2E-F3 | 8,990,820.67         | 563.53939601                  | 2.47088011                       | 4.91877122                         | 0.00000000 | 0.00000000               | 7.38965134                | 556.14974578               | 0.55614975                    | 7.38965134                   |
| 2E-F4 | 8,990,820.67         | 563.53939601                  | 2.47088011                       | 4.91877122                         | 0.00000000 | 0.00000000               | 7.38965134                | 556.14974578               | 0.55614975                    | 7.38965134                   |
| 2E-F5 | 8,990,820.67         | 563.53939601                  | 2.47088011                       | 4.91877122                         | 0.00000000 | 0.00000000               | 7.38965134                | 556.14974578               | 0.55614975                    | 7.38965134                   |
| 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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
05-Mar-2024 1:46:48 PM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | N/A                 | N/A          | 0.00000 %                | 3,488,265,438.53                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 3,467,143,548.03                    |
| 1M-1  | N/A                 | N/A          | 6.08613 %                | 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          | 7.83613 %                | 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 | 02/26/24 - 03/24/24 | 28           | 7.83613 %                | 7,864,672.50                           | 47,933.35                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 47,933.35                   | 0.00                                   | 7,064,851.12                        |
| 1M-BH | N/A                 | N/A          | 0.00000 %                | 14,016,359.33                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 12,590,923.78                       |
| 1M-2C | 02/26/24 - 03/24/24 | 28           | 7.83613 %                | 51,159,561.03                          | 311,805.64               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 311,805.64                  | 0.00                                   | 51,159,561.03                       |
| 1M-CH | N/A                 | N/A          | 0.00000 %                | 91,175,838.97                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 91,175,838.97                       |
| 1M-2  | 02/26/24 - 03/24/24 | 28           | 7.83613 %                | 59,024,233.53                          | 359,739.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 359,739.00                  | 0.00                                   | 58,224,412.15                       |
| 1M-2H | N/A                 | N/A          | 0.00000 %                | 105,192,198.30                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 103,766,762.75                      |
| 1B-1  | 02/26/24 - 03/24/24 | 28           | 9.43613 %                | 27,201,000.00                          | 199,633.91               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 199,633.91                  | 0.00                                   | 27,201,000.00                       |
| 1B-1H | N/A                 | N/A          | 0.00000 %                | 75,940,594.00                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 75,940,594.00                       |
| 1B-2H | N/A                 | N/A          | 0.00000 %                | 101,148,831.32                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 101,123,727.49                      |
| 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 | 02/26/24 - 03/24/24 | 28           | 1.80000 %                | 7,864,672.50                           | 11,010.54                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 11,010.54                   | 0.00                                   | 7,064,851.12                        |
| 1B-I2 | 02/26/24 - 03/24/24 | 28           | 1.40000 %                | 7,864,672.50                           | 8,563.75                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 8,563.75                    | 0.00                                   | 7,064,851.12                        |
| 1B-I3 | 02/26/24 - 03/24/24 | 28           | 1.00000 %                | 7,864,672.50                           | 6,116.97                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 6,116.97                    | 0.00                                   | 7,064,851.12                        |
| 1B-I4 | 02/26/24 - 03/24/24 | 28           | 0.60000 %                | 7,864,672.50                           | 3,670.18                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,670.18                    | 0.00                                   | 7,064,851.12                        |
| 1C-I1 | 02/26/24 - 03/24/24 | 28           | 1.80000 %                | 51,159,561.03                          | 71,623.39                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 71,623.39                   | 0.00                                   | 51,159,561.03                       |
| 1C-I2 | 02/26/24 - 03/24/24 | 28           | 1.40000 %                | 51,159,561.03                          | 55,707.08                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 55,707.08                   | 0.00                                   | 51,159,561.03                       |
| 1C-I3 | 02/26/24 - 03/24/24 | 28           | 1.00000 %                | 51,159,561.03                          | 39,790.77                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 39,790.77                   | 0.00                                   | 51,159,561.03                       |
| 1C-I4 | 02/26/24 - 03/24/24 | 28           | 0.60000 %                | 51,159,561.03                          | 23,874.46                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 23,874.46                   | 0.00                                   | 51,159,561.03                       |
| 1E-A1 | N/A                 | N/A          | 6.03613 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A2 | N/A                 | N/A          | 6.43613 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A3 | N/A                 | N/A          | 6.83613 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A4 | N/A                 | N/A          | 7.23613 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-B1 | 02/26/24 - 03/24/24 | 28           | 6.03613 %                | 7,864,672.50                           | 36,922.81                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 36,922.81                   | 0.00                                   | 7,064,851.12                        |
| 1E-B2 | 02/26/24 - 03/24/24 | 28           | 6.43613 %                | 7,864,672.50                           | 39,369.60                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 39,369.60                   | 0.00                                   | 7,064,851.12                        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
 05-Mar-2024 1:46:48 PM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-B3 | 02/26/24 - 03/24/24 | 28           | 6.83613 %                | 7,864,672.50                           | 41,816.39                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 41,816.39                   | 0.00                                   | 7,064,851.12                        |
| 1E-B4 | 02/26/24 - 03/24/24 | 28           | 7.23613 %                | 7,864,672.50                           | 44,263.17                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 44,263.17                   | 0.00                                   | 7,064,851.12                        |
| 1E-C1 | 02/26/24 - 03/24/24 | 28           | 6.03613 %                | 51,159,561.03                          | 240,182.26               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 240,182.26                  | 0.00                                   | 51,159,561.03                       |
| 1E-C2 | 02/26/24 - 03/24/24 | 28           | 6.43613 %                | 51,159,561.03                          | 256,098.57               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 256,098.57                  | 0.00                                   | 51,159,561.03                       |
| 1E-C3 | 02/26/24 - 03/24/24 | 28           | 6.83613 %                | 51,159,561.03                          | 272,014.87               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 272,014.87                  | 0.00                                   | 51,159,561.03                       |
| 1E-C4 | 02/26/24 - 03/24/24 | 28           | 7.23613 %                | 51,159,561.03                          | 287,931.18               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 287,931.18                  | 0.00                                   | 51,159,561.03                       |
| 1E-D1 | 02/26/24 - 03/24/24 | 28           | 6.03613 %                | 7,864,672.50                           | 36,922.81                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 36,922.81                   | 0.00                                   | 7,064,851.12                        |
| 1E-D2 | 02/26/24 - 03/24/24 | 28           | 6.43613 %                | 7,864,672.50                           | 39,369.60                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 39,369.60                   | 0.00                                   | 7,064,851.12                        |
| 1E-D3 | 02/26/24 - 03/24/24 | 28           | 6.83613 %                | 7,864,672.50                           | 41,816.39                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 41,816.39                   | 0.00                                   | 7,064,851.12                        |
| 1E-D4 | 02/26/24 - 03/24/24 | 28           | 7.23613 %                | 7,864,672.50                           | 44,263.17                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 44,263.17                   | 0.00                                   | 7,064,851.12                        |
| 1E-D5 | 02/26/24 - 03/24/24 | 28           | 7.83613 %                | 7,864,672.50                           | 47,933.35                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 47,933.35                   | 0.00                                   | 7,064,851.12                        |
| 1E-F1 | 02/26/24 - 03/24/24 | 28           | 6.03613 %                | 59,024,233.53                          | 277,105.07               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 277,105.07                  | 0.00                                   | 58,224,412.15                       |
| 1E-F2 | 02/26/24 - 03/24/24 | 28           | 6.43613 %                | 59,024,233.53                          | 295,468.16               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 295,468.16                  | 0.00                                   | 58,224,412.15                       |
| 1E-F3 | 02/26/24 - 03/24/24 | 28           | 6.83613 %                | 59,024,233.53                          | 313,831.26               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 313,831.26                  | 0.00                                   | 58,224,412.15                       |
| 1E-F4 | 02/26/24 - 03/24/24 | 28           | 7.23613 %                | 59,024,233.53                          | 332,194.35               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 332,194.35                  | 0.00                                   | 58,224,412.15                       |
| 1E-F5 | 02/26/24 - 03/24/24 | 28           | 7.83613 %                | 59,024,233.53                          | 359,739.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 359,739.00                  | 0.00                                   | 58,224,412.15                       |
| 1X-1  | 02/26/24 - 03/24/24 | 28           | 1.80000 %                | 7,864,672.50                           | 11,010.54                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 11,010.54                   | 0.00                                   | 7,064,851.12                        |
| 1X-2  | 02/26/24 - 03/24/24 | 28           | 1.40000 %                | 7,864,672.50                           | 8,563.75                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 8,563.75                    | 0.00                                   | 7,064,851.12                        |
| 1X-3  | 02/26/24 - 03/24/24 | 28           | 1.00000 %                | 7,864,672.50                           | 6,116.97                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 6,116.97                    | 0.00                                   | 7,064,851.12                        |
| 1X-4  | 02/26/24 - 03/24/24 | 28           | 0.60000 %                | 7,864,672.50                           | 3,670.18                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,670.18                    | 0.00                                   | 7,064,851.12                        |
| 1Y-1  | 02/26/24 - 03/24/24 | 28           | 1.80000 %                | 59,024,233.53                          | 82,633.93                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 82,633.93                   | 0.00                                   | 58,224,412.16                       |
| 1Y-2  | 02/26/24 - 03/24/24 | 28           | 1.40000 %                | 59,024,233.53                          | 64,270.83                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 64,270.83                   | 0.00                                   | 58,224,412.16                       |
| 1Y-3  | 02/26/24 - 03/24/24 | 28           | 1.00000 %                | 59,024,233.53                          | 45,907.74                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 45,907.74                   | 0.00                                   | 58,224,412.16                       |
| 1Y-4  | 02/26/24 - 03/24/24 | 28           | 0.60000 %                | 59,024,233.53                          | 27,544.64                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 27,544.64                   | 0.00                                   | 58,224,412.16                       |
| 2A-H  | N/A                 | N/A          | 0.00000 %                | 1,771,747,879.83                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 1,760,373,264.29                    |
| 2M-1  | N/A                 | N/A          | 6.08613 %                | 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          | 7.93613 %                | 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 | 02/26/24 - 03/24/24 | 28           | 7.93613 %                | 571,271.32                             | 3,526.20                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,526.20                    | 0.00                                   | 504,832.29                          |
| 2M-BH | N/A                 | N/A          | 0.00000 %                | 12,983,753.16                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 11,473,738.75                       |
| 2M-2C | 02/26/24 - 03/24/24 | 28           | 7.93613 %                | 4,495,410.33                           | 27,748.13                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 27,748.13                   | 0.00                                   | 4,495,410.33                        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
05-Mar-2024 1:46:48 PM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2M-CH | N/A                 | N/A          | 0.00000 %                | 102,170,887.67                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 102,170,887.67                      |
| 2M-2  | 02/26/24 - 03/24/24 | 28           | 7.93613 %                | 5,066,681.65                           | 31,274.32                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 31,274.32                   | 0.00                                   | 5,000,242.62                        |
| 2M-2H | N/A                 | N/A          | 0.00000 %                | 115,154,640.83                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 113,644,626.42                      |
| 2B-1  | 02/26/24 - 03/24/24 | 28           | 9.88613 %                | 2,000,000.00                           | 15,378.42                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 15,378.42                   | 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 %                | 64,681,575.70                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 64,677,294.27                       |
| 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 | 02/26/24 - 03/24/24 | 28           | 1.80000 %                | 571,271.32                             | 799.78                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 799.78                      | 0.00                                   | 504,832.29                          |
| 2B-I2 | 02/26/24 - 03/24/24 | 28           | 1.40000 %                | 571,271.32                             | 622.05                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 622.05                      | 0.00                                   | 504,832.29                          |
| 2B-I3 | 02/26/24 - 03/24/24 | 28           | 1.00000 %                | 571,271.32                             | 444.32                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 444.32                      | 0.00                                   | 504,832.29                          |
| 2B-I4 | 02/26/24 - 03/24/24 | 28           | 0.60000 %                | 571,271.32                             | 266.59                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 266.59                      | 0.00                                   | 504,832.29                          |
| 2C-I1 | 02/26/24 - 03/24/24 | 28           | 1.80000 %                | 4,495,410.33                           | 6,293.57                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 6,293.57                    | 0.00                                   | 4,495,410.33                        |
| 2C-I2 | 02/26/24 - 03/24/24 | 28           | 1.40000 %                | 4,495,410.33                           | 4,895.00                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,895.00                    | 0.00                                   | 4,495,410.33                        |
| 2C-I3 | 02/26/24 - 03/24/24 | 28           | 1.00000 %                | 4,495,410.33                           | 3,496.43                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,496.43                    | 0.00                                   | 4,495,410.33                        |
| 2C-I4 | 02/26/24 - 03/24/24 | 28           | 0.60000 %                | 4,495,410.33                           | 2,097.86                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,097.86                    | 0.00                                   | 4,495,410.33                        |
| 2E-A1 | N/A                 | N/A          | 6.13613 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A2 | N/A                 | N/A          | 6.53613 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A3 | N/A                 | N/A          | 6.93613 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A4 | N/A                 | N/A          | 7.33613 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B1 | 02/26/24 - 03/24/24 | 28           | 6.13613 %                | 571,271.32                             | 2,726.42                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,726.42                    | 0.00                                   | 504,832.29                          |
| 2E-B2 | 02/26/24 - 03/24/24 | 28           | 6.53613 %                | 571,271.32                             | 2,904.15                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,904.15                    | 0.00                                   | 504,832.29                          |
| 2E-B3 | 02/26/24 - 03/24/24 | 28           | 6.93613 %                | 571,271.32                             | 3,081.88                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,081.88                    | 0.00                                   | 504,832.29                          |
| 2E-B4 | 02/26/24 - 03/24/24 | 28           | 7.33613 %                | 571,271.32                             | 3,259.60                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,259.60                    | 0.00                                   | 504,832.29                          |
| 2E-C1 | 02/26/24 - 03/24/24 | 28           | 6.13613 %                | 4,495,410.33                           | 21,454.55                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 21,454.55                   | 0.00                                   | 4,495,410.33                        |
| 2E-C2 | 02/26/24 - 03/24/24 | 28           | 6.53613 %                | 4,495,410.33                           | 22,853.12                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 22,853.12                   | 0.00                                   | 4,495,410.33                        |
| 2E-C3 | 02/26/24 - 03/24/24 | 28           | 6.93613 %                | 4,495,410.33                           | 24,251.69                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 24,251.69                   | 0.00                                   | 4,495,410.33                        |
| 2E-C4 | 02/26/24 - 03/24/24 | 28           | 7.33613 %                | 4,495,410.33                           | 25,650.27                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 25,650.27                   | 0.00                                   | 4,495,410.33                        |
| 2E-D1 | 02/26/24 - 03/24/24 | 28           | 6.13613 %                | 571,271.32                             | 2,726.42                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,726.42                    | 0.00                                   | 504,832.29                          |
| 2E-D2 | 02/26/24 - 03/24/24 | 28           | 6.53613 %                | 571,271.32                             | 2,904.15                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,904.15                    | 0.00                                   | 504,832.29                          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
 05-Mar-2024 1:46:48 PM

## Interest Distribution Statement

| Class         | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|---------------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-D3         | 02/26/24 - 03/24/24 | 28           | 6.93613 %                | 571,271.32                             | 3,081.88                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,081.88                    | 0.00                                   | 504,832.29                          |
| 2E-D4         | 02/26/24 - 03/24/24 | 28           | 7.33613 %                | 571,271.32                             | 3,259.60                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,259.60                    | 0.00                                   | 504,832.29                          |
| 2E-D5         | 02/26/24 - 03/24/24 | 28           | 7.93613 %                | 571,271.32                             | 3,526.20                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,526.20                    | 0.00                                   | 504,832.29                          |
| 2E-F1         | 02/26/24 - 03/24/24 | 28           | 6.13613 %                | 5,066,681.65                           | 24,180.97                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 24,180.97                   | 0.00                                   | 5,000,242.63                        |
| 2E-F2         | 02/26/24 - 03/24/24 | 28           | 6.53613 %                | 5,066,681.65                           | 25,757.27                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 25,757.27                   | 0.00                                   | 5,000,242.63                        |
| 2E-F3         | 02/26/24 - 03/24/24 | 28           | 6.93613 %                | 5,066,681.65                           | 27,333.57                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 27,333.57                   | 0.00                                   | 5,000,242.63                        |
| 2E-F4         | 02/26/24 - 03/24/24 | 28           | 7.33613 %                | 5,066,681.65                           | 28,909.87                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 28,909.87                   | 0.00                                   | 5,000,242.63                        |
| 2E-F5         | 02/26/24 - 03/24/24 | 28           | 7.93613 %                | 5,066,681.65                           | 31,274.32                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 31,274.32                   | 0.00                                   | 5,000,242.63                        |
| 2X-1          | 02/26/24 - 03/24/24 | 28           | 1.80000 %                | 571,271.32                             | 799.78                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 799.78                      | 0.00                                   | 504,832.30                          |
| 2X-2          | 02/26/24 - 03/24/24 | 28           | 1.40000 %                | 571,271.32                             | 622.05                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 622.05                      | 0.00                                   | 504,832.30                          |
| 2X-3          | 02/26/24 - 03/24/24 | 28           | 1.00000 %                | 571,271.32                             | 444.32                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 444.32                      | 0.00                                   | 504,832.30                          |
| 2X-4          | 02/26/24 - 03/24/24 | 28           | 0.60000 %                | 571,271.32                             | 266.59                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 266.59                      | 0.00                                   | 504,832.30                          |
| 2Y-1          | 02/26/24 - 03/24/24 | 28           | 1.80000 %                | 5,066,681.66                           | 7,093.35                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 7,093.35                    | 0.00                                   | 5,000,242.63                        |
| 2Y-2          | 02/26/24 - 03/24/24 | 28           | 1.40000 %                | 5,066,681.66                           | 5,517.05                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 5,517.05                    | 0.00                                   | 5,000,242.63                        |
| 2Y-3          | 02/26/24 - 03/24/24 | 28           | 1.00000 %                | 5,066,681.66                           | 3,940.75                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,940.75                    | 0.00                                   | 5,000,242.63                        |
| 2Y-4          | 02/26/24 - 03/24/24 | 28           | 0.60000 %                | 5,066,681.66                           | 2,364.45                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,364.45                    | 0.00                                   | 5,000,242.63                        |
| <b>Totals</b> |                     |              |                          |                                        | 4,773,456.57             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,773,456.57                | 0.00                                   |                                     |

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
 05-Mar-2024 1:46:48 PM

## 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 %                | 176.14667783                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 175.08008732                        |
| 1M-1  | 186,170,000.00       | 6.08613 %                | 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 | 50,417,997.48        | 7.83613 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-AH | 89,854,570.52        | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-2B | 50,417,997.48        | 7.83613 %                | 155.98938659                           | 0.95071904               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.95071904                  | 0.00000000                             | 140.12557962                        |
| 1M-BH | 89,854,570.52        | 0.00000 %                | 155.98938650                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 140.12557967                        |
| 1M-2C | 51,159,561.03        | 7.83613 %                | 1000.00000000                          | 6.09476770               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.09476770                  | 0.00000000                             | 1000.00000000                       |
| 1M-CH | 91,175,838.97        | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 1M-2  | 151,995,556.00       | 7.83613 %                | 388.32867936                           | 2.36677314               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.36677314                  | 0.00000000                             | 383.06654275                        |
| 1M-2H | 270,884,980.00       | 0.00000 %                | 388.32791061                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 383.06576743                        |
| 1B-1  | 27,201,000.00        | 9.43613 %                | 1000.00000000                          | 7.33921216               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 7.33921216                  | 0.00000000                             | 1000.00000000                       |
| 1B-1H | 75,940,594.00        | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 1B-2H | 103,141,594.00       | 0.00000 %                | 980.67934959                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 980.43595768                        |
| 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 %                | 155.98938659                           | 0.21838511               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.21838511                  | 0.00000000                             | 140.12557962                        |
| 1B-I2 | 0.00                 | 1.40000 %                | 155.98938659                           | 0.16985502               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.16985502                  | 0.00000000                             | 140.12557962                        |
| 1B-I3 | 0.00                 | 1.00000 %                | 155.98938659                           | 0.12132513               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.12132513                  | 0.00000000                             | 140.12557962                        |
| 1B-I4 | 0.00                 | 0.60000 %                | 155.98938659                           | 0.07279504               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.07279504                  | 0.00000000                             | 140.12557962                        |
| 1C-I1 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.40000009               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.40000009                  | 0.00000000                             | 1000.00000000                       |
| 1C-I2 | 0.00                 | 1.40000 %                | 1000.00000000                          | 1.08888894               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.08888894                  | 0.00000000                             | 1000.00000000                       |
| 1C-I3 | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.77777778               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.77777778                  | 0.00000000                             | 1000.00000000                       |
| 1C-I4 | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.46666663               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.46666663                  | 0.00000000                             | 1000.00000000                       |
| 1E-A1 | 50,417,997.48        | 6.03613 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-A2 | 50,417,997.48        | 6.43613 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-A3 | 50,417,997.48        | 6.83613 %                | 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-2024  
05-Mar-2024 1:46:48 PM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-A4 | 50,417,997.48        | 7.23613 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-B1 | 50,417,997.48        | 6.03613 %                | 155.98938659                           | 0.73233393               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.73233393                  | 0.00000000                             | 140.12557962                        |
| 1E-B2 | 50,417,997.48        | 6.43613 %                | 155.98938659                           | 0.78086402               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.78086402                  | 0.00000000                             | 140.12557962                        |
| 1E-B3 | 50,417,997.48        | 6.83613 %                | 155.98938659                           | 0.82939411               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.82939411                  | 0.00000000                             | 140.12557962                        |
| 1E-B4 | 50,417,997.48        | 7.23613 %                | 155.98938659                           | 0.87792400               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.87792400                  | 0.00000000                             | 140.12557962                        |
| 1E-C1 | 51,159,561.03        | 6.03613 %                | 1000.00000000                          | 4.69476780               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.69476780                  | 0.00000000                             | 1000.00000000                       |
| 1E-C2 | 51,159,561.03        | 6.43613 %                | 1000.00000000                          | 5.00587896               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.00587896                  | 0.00000000                             | 1000.00000000                       |
| 1E-C3 | 51,159,561.03        | 6.83613 %                | 1000.00000000                          | 5.31698991               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.31698991                  | 0.00000000                             | 1000.00000000                       |
| 1E-C4 | 51,159,561.03        | 7.23613 %                | 1000.00000000                          | 5.62810107               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.62810107                  | 0.00000000                             | 1000.00000000                       |
| 1E-D1 | 100,835,994.97       | 6.03613 %                | 77.99469329                            | 0.36616696               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.36616696                  | 0.00000000                             | 70.06278980                         |
| 1E-D2 | 100,835,994.97       | 6.43613 %                | 77.99469329                            | 0.39043201               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.39043201                  | 0.00000000                             | 70.06278980                         |
| 1E-D3 | 100,835,994.97       | 6.83613 %                | 77.99469329                            | 0.41469705               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.41469705                  | 0.00000000                             | 70.06278980                         |
| 1E-D4 | 100,835,994.97       | 7.23613 %                | 77.99469329                            | 0.43896200               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.43896200                  | 0.00000000                             | 70.06278980                         |
| 1E-D5 | 100,835,994.97       | 7.83613 %                | 77.99469329                            | 0.47535952               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.47535952                  | 0.00000000                             | 70.06278980                         |
| 1E-F1 | 101,577,558.52       | 6.03613 %                | 581.07552879                           | 2.72801467               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.72801467                  | 0.00000000                             | 573.20153190                        |
| 1E-F2 | 101,577,558.52       | 6.43613 %                | 581.07552879                           | 2.90879368               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.90879368                  | 0.00000000                             | 573.20153190                        |
| 1E-F3 | 101,577,558.52       | 6.83613 %                | 581.07552879                           | 3.08957278               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.08957278                  | 0.00000000                             | 573.20153190                        |
| 1E-F4 | 101,577,558.52       | 7.23613 %                | 581.07552879                           | 3.27035179               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.27035179                  | 0.00000000                             | 573.20153190                        |
| 1E-F5 | 101,577,558.52       | 7.83613 %                | 581.07552879                           | 3.54152044               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.54152044                  | 0.00000000                             | 573.20153190                        |
| 1X-1  | 0.00                 | 1.80000 %                | 77.99469329                            | 0.10919256               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.10919256                  | 0.00000000                             | 70.06278980                         |
| 1X-2  | 0.00                 | 1.40000 %                | 77.99469329                            | 0.08492751               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.08492751                  | 0.00000000                             | 70.06278980                         |
| 1X-3  | 0.00                 | 1.00000 %                | 77.99469329                            | 0.06066256               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.06066256                  | 0.00000000                             | 70.06278980                         |
| 1X-4  | 0.00                 | 0.60000 %                | 77.99469329                            | 0.03639752               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.03639752                  | 0.00000000                             | 70.06278980                         |
| 1Y-1  | 0.00                 | 1.80000 %                | 581.07552879                           | 0.81350577               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.81350577                  | 0.00000000                             | 573.20153200                        |
| 1Y-2  | 0.00                 | 1.40000 %                | 581.07552879                           | 0.63272667               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.63272667                  | 0.00000000                             | 573.20153200                        |
| 1Y-3  | 0.00                 | 1.00000 %                | 581.07552879                           | 0.45194766               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.45194766                  | 0.00000000                             | 573.20153200                        |
| 1Y-4  | 0.00                 | 0.60000 %                | 581.07552879                           | 0.27116856               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.27116856                  | 0.00000000                             | 573.20153200                        |
| 2A-H  | 12,766,622,601.00    | 0.00000 %                | 138.77968631                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 137.88872118                        |
| 2M-1  | 107,666,000.00       | 6.08613 %                | 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-2024  
05-Mar-2024 1:46:48 PM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2M-1H | 5,666,942.00         | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2A | 4,495,410.33         | 7.93613 %                | 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         | 7.93613 %                | 127.07879327                           | 0.78440003               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.78440003                  | 0.00000000                             | 112.29949058                        |
| 2M-BH | 102,170,887.67       | 0.00000 %                | 127.07879374                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 112.29949168                        |
| 2M-2C | 4,495,410.33         | 7.93613 %                | 1000.00000000                          | 6.17254666               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.17254666                  | 0.00000000                             | 1000.00000000                       |
| 2M-CH | 102,170,887.67       | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 2M-2  | 13,486,231.00        | 7.93613 %                | 375.69293081                           | 2.31898149               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.31898149                  | 0.00000000                             | 370.76649658                        |
| 2M-2H | 306,512,663.00       | 0.00000 %                | 375.69293126                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 370.76649724                        |
| 2B-1  | 2,000,000.00         | 9.88613 %                | 1000.00000000                          | 7.68921000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 7.68921000                  | 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 %                | 970.22697793                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 970.16275626                        |
| 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 %                | 127.07879327                           | 0.17791034               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.17791034                  | 0.00000000                             | 112.29949058                        |
| 2B-I2 | 0.00                 | 1.40000 %                | 127.07879327                           | 0.13837447               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.13837447                  | 0.00000000                             | 112.29949058                        |
| 2B-I3 | 0.00                 | 1.00000 %                | 127.07879327                           | 0.09883859               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.09883859                  | 0.00000000                             | 112.29949058                        |
| 2B-I4 | 0.00                 | 0.60000 %                | 127.07879327                           | 0.05930271               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.05930271                  | 0.00000000                             | 112.29949058                        |
| 2C-I1 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.39999901               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.39999901                  | 0.00000000                             | 1000.00000000                       |
| 2C-I2 | 0.00                 | 1.40000 %                | 1000.00000000                          | 1.08888836               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.08888836                  | 0.00000000                             | 1000.00000000                       |
| 2C-I3 | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.77777772               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.77777772                  | 0.00000000                             | 1000.00000000                       |
| 2C-I4 | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.46666708               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.46666708                  | 0.00000000                             | 1000.00000000                       |
| 2E-A1 | 4,495,410.33         | 6.13613 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A2 | 4,495,410.33         | 6.53613 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A3 | 4,495,410.33         | 6.93613 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A4 | 4,495,410.33         | 7.33613 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B1 | 4,495,410.33         | 6.13613 %                | 127.07879327                           | 0.60648969               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.60648969                  | 0.00000000                             | 112.29949058                        |

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



Distribution Date: 25-Mar-2024  
05-Mar-2024 1:46:48 PM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-B2 | 4,495,410.33         | 6.53613 %                | 127.07879327                           | 0.64602557               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.64602557                  | 0.00000000                             | 112.29949058                        |
| 2E-B3 | 4,495,410.33         | 6.93613 %                | 127.07879327                           | 0.68556144               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.68556144                  | 0.00000000                             | 112.29949058                        |
| 2E-B4 | 4,495,410.33         | 7.33613 %                | 127.07879327                           | 0.72509510               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.72509510                  | 0.00000000                             | 112.29949058                        |
| 2E-C1 | 4,495,410.33         | 6.13613 %                | 1000.00000000                          | 4.77254542               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.77254542                  | 0.00000000                             | 1000.00000000                       |
| 2E-C2 | 4,495,410.33         | 6.53613 %                | 1000.00000000                          | 5.08365607               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.08365607                  | 0.00000000                             | 1000.00000000                       |
| 2E-C3 | 4,495,410.33         | 6.93613 %                | 1000.00000000                          | 5.39476671               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.39476671                  | 0.00000000                             | 1000.00000000                       |
| 2E-C4 | 4,495,410.33         | 7.33613 %                | 1000.00000000                          | 5.70587958               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.70587958                  | 0.00000000                             | 1000.00000000                       |
| 2E-D1 | 8,990,820.67         | 6.13613 %                | 63.53939657                            | 0.30324484               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.30324484                  | 0.00000000                             | 56.14974523                         |
| 2E-D2 | 8,990,820.67         | 6.53613 %                | 63.53939657                            | 0.32301278               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.32301278                  | 0.00000000                             | 56.14974523                         |
| 2E-D3 | 8,990,820.67         | 6.93613 %                | 63.53939657                            | 0.34278072               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.34278072                  | 0.00000000                             | 56.14974523                         |
| 2E-D4 | 8,990,820.67         | 7.33613 %                | 63.53939657                            | 0.36254755               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.36254755                  | 0.00000000                             | 56.14974523                         |
| 2E-D5 | 8,990,820.67         | 7.93613 %                | 63.53939657                            | 0.39220001               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.39220001                  | 0.00000000                             | 56.14974523                         |
| 2E-F1 | 8,990,820.67         | 6.13613 %                | 563.53939601                           | 2.68951755               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.68951755                  | 0.00000000                             | 556.14974578                        |
| 2E-F2 | 8,990,820.67         | 6.53613 %                | 563.53939601                           | 2.86484081               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.86484081                  | 0.00000000                             | 556.14974578                        |
| 2E-F3 | 8,990,820.67         | 6.93613 %                | 563.53939601                           | 3.04016407               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.04016407                  | 0.00000000                             | 556.14974578                        |
| 2E-F4 | 8,990,820.67         | 7.33613 %                | 563.53939601                           | 3.21548734               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.21548734                  | 0.00000000                             | 556.14974578                        |
| 2E-F5 | 8,990,820.67         | 7.93613 %                | 563.53939601                           | 3.47847223               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.47847223                  | 0.00000000                             | 556.14974578                        |
| 2X-1  | 0.00                 | 1.80000 %                | 63.53939657                            | 0.08895517               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.08895517                  | 0.00000000                             | 56.14974634                         |
| 2X-2  | 0.00                 | 1.40000 %                | 63.53939657                            | 0.06918723               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.06918723                  | 0.00000000                             | 56.14974634                         |
| 2X-3  | 0.00                 | 1.00000 %                | 63.53939657                            | 0.04941929               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.04941929                  | 0.00000000                             | 56.14974634                         |
| 2X-4  | 0.00                 | 0.60000 %                | 63.53939657                            | 0.02965135               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.02965135                  | 0.00000000                             | 56.14974634                         |
| 2Y-1  | 0.00                 | 1.80000 %                | 563.53939712                           | 0.78895468               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.78895468                  | 0.00000000                             | 556.14974578                        |
| 2Y-2  | 0.00                 | 1.40000 %                | 563.53939712                           | 0.61363141               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.61363141                  | 0.00000000                             | 556.14974578                        |
| 2Y-3  | 0.00                 | 1.00000 %                | 563.53939712                           | 0.43830815               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.43830815                  | 0.00000000                             | 556.14974578                        |
| 2Y-4  | 0.00                 | 0.60000 %                | 563.53939712                           | 0.26298489               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.26298489                  | 0.00000000                             | 556.14974578                        |

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

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
 05-Mar-2024 1:46:48 PM

## Certificateholder Account Statement

| CERTIFICATE ACCOUNT                             |              |
|-------------------------------------------------|--------------|
| Beginning Balance                               | 0.00         |
| Deposits                                        |              |
| Payments of Interest and Principal              | 1,520,837.97 |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | (29,385.26)  |
| Total Deposits                                  | 1,491,452.71 |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 1,472,286.05 |
| Total Withdrawals (Pool Distribution Amount)    | 1,491,452.71 |
| 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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## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
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## Additional Reporting - Deal Level

| Informational Reporting |           |
|-------------------------|-----------|
| Adjusted SOFR           | 5.436130% |

## Additional Reporting - Group Level

| Cash Reporting                                              |                   |
|-------------------------------------------------------------|-------------------|
| <b>Group 1</b>                                              |                   |
| Total Principal Reduction Current                           | 23,372,251.25     |
| Total Principal Reduction Cumulative                        | 16,794,918,789.25 |
| Scheduled Principal Current                                 | 8,551,074.47      |
| Scheduled Principal Cumulative                              | 1,344,074,553.31  |
| Unscheduled Principal Current                               | 14,796,072.95     |
| Unscheduled Principal Cumulative                            | 15,448,826,368.69 |
| Senior Reduction Amount                                     | 21,121,890.50     |
| Subordinate Reduction Amount                                | 2,225,256.92      |
| Calculated Tranche Write-Down Amount                        | 25,103.83         |
| Calculated Tranche Write-Up Amount                          | 0.00              |
| Modification Loss Amount                                    | 69,622.24         |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00              |
| Recovery Principal on Previously Liquidated Loan Cumulative | 45,881.14         |
| <b>Group 2</b>                                              |                   |
| Total Principal Reduction Current                           | 12,955,350.40     |
| Total Principal Reduction Cumulative                        | 11,322,925,448.06 |
| Scheduled Principal Current                                 | 4,239,504.83      |
| Scheduled Principal Cumulative                              | 802,759,610.23    |
| Unscheduled Principal Current                               | 8,711,564.14      |
| Unscheduled Principal Cumulative                            | 10,518,177,193.38 |
| Senior Reduction Amount                                     | 11,374,615.53     |
| Subordinate Reduction Amount                                | 1,576,453.44      |
| Calculated Tranche Write-Down Amount                        | 4,281.43          |
| Calculated Tranche Write-Up Amount                          | 0.00              |
| Modification Loss Amount                                    | 71,514.46         |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00              |
| Recovery Principal on Previously Liquidated Loan Cumulative | 34,978.74         |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



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## Additional Reporting - Group Level

| Informational Reporting                  |                   |
|------------------------------------------|-------------------|
| <b>Group 1</b>                           |                   |
| At Issuance Loan Count                   | 88483             |
| Period Beginning Loan Count              | 22823             |
| Period Reference Pool Removal Loan Count | 101               |
| Period Ending Loan Count                 | 22722             |
| UPB at Origination                       | 20,922,895,000.00 |
| UPB at Issuance                          | 20,628,318,833.65 |
| UPB Actual Current                       | 3,833,400,044.40  |
| Period PIF Loan Count Current            | 100               |
| PIF Loan Count Cumulative                | 65578             |
| Period PIF Loan UPB Current              | 12,193,702.37     |
| PIF Loan UPB Cumulative                  | 14,950,403,392.72 |
| Period Partial Prepayment Amount         | 2,598,968.87      |
| Repurchase Prior CE Loan Count Curr      | 0                 |
| Repurchase Prior CE Loan Count Cum       | 106               |
| Repurchase Prior Credit Event UPB Curr   | 0.00              |
| Repurchase Prior Credit Event UPB Cum    | 19,209,695.01     |
| Credit Event Amount Current              | 82,835.89         |
| Credit Event Amount Cumulative           | 11,970,063.52     |
| Total Active Modified Loan Count         | 469               |
| Total Active Modified Loan UPB           | 120,745,265.75    |
| <b>Group 2</b>                           |                   |
| At Issuance Loan Count                   | 56296             |
| Period Beginning Loan Count              | 12243             |
| Period Reference Pool Removal Loan Count | 49                |
| Period Ending Loan Count                 | 12195             |
| UPB at Origination                       | 13,475,810,000.00 |
| UPB at Issuance                          | 13,333,287,311.68 |
| UPB Actual Current                       | 2,010,361,863.62  |
| Period PIF Loan Count Current            | 48                |
| PIF Loan Count Cumulative                | 43892             |
| Period PIF Loan UPB Current              | 7,687,072.57      |
| PIF Loan UPB Cumulative                  | 10,314,178,426.33 |
| Period Partial Prepayment Amount         | 774,555.32        |
| Repurchase Prior CE Loan Count Curr      | 0                 |
| Repurchase Prior CE Loan Count Cum       | 83                |
| Repurchase Prior Credit Event UPB Curr   | 0.00              |

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## Credit-Linked Notes

### Series 2017-C07



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## Additional Reporting - Group Level

| Informational Reporting               |                |
|---------------------------------------|----------------|
| <b>Group 2</b>                        |                |
| Repurchase Prior Credit Event UPB Cum | 16,036,170.45  |
| Credit Event Amount Current           | 276,279.69     |
| Credit Event Amount Cumulative        | 23,879,148.13  |
| Total Active Modified Loan Count      | 447            |
| Total Active Modified Loan UPB        | 110,285,549.37 |
| Structural Reporting                  |                |
| <b>Group 1</b>                        |                |
| Senior Percentage                     | 90.445201%     |
| Subordinate Percentage                | 9.554799%      |
| Minimum Credit Enhancement Test Pass? | YES            |
| Delinquency Test Pass?                | YES            |
| Overcollateralization                 | 0.00           |
| <b>Group 2</b>                        |                |
| Senior Percentage                     | 87.566491%     |
| Subordinate Percentage                | 12.433509%     |
| 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 %     | 9.550000 %       | 9.550000 %    |
| 1M-1  | 0.00                         | 0.00                       | 3.050000 %     | 9.550000 %       | 9.550000 %    |
| 1M-1H | 0.00                         | 0.00                       | 3.050000 %     | 9.550000 %       | 9.550000 %    |
| 1M-2A | 0.00                         | 0.00                       | 2.370000 %     | 9.550000 %       | 9.550000 %    |
| 1M-2B | 0.00                         | 0.00                       | 1.690000 %     | 8.990000 %       | 9.040000 %    |
| 1M-2C | 0.00                         | 0.00                       | 1.000000 %     | 5.300000 %       | 5.330000 %    |
| 1M-2  | 0.00                         | 0.00                       | 1.000000 %     | 5.300000 %       | 5.330000 %    |
| 1M-2H | 0.00                         | 0.00                       | 1.000000 %     | 5.300000 %       | 5.330000 %    |
| 1B-1  | 0.00                         | 0.00                       | 0.500000 %     | 2.620000 %       | 2.640000 %    |
| 1B-1H | 0.00                         | 0.00                       | 0.500000 %     | 2.620000 %       | 2.640000 %    |
| 1B-2H | 25,103.83                    | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |
| 2A-H  | 0.00                         | 0.00                       | 4.250000 %     | 12.430000 %      | 12.440000 %   |
| 2M-1  | 0.00                         | 0.00                       | 3.400000 %     | 12.430000 %      | 12.440000 %   |
| 2M-1H | 0.00                         | 0.00                       | 3.400000 %     | 12.430000 %      | 12.440000 %   |
| 2M-2A | 0.00                         | 0.00                       | 2.600000 %     | 12.430000 %      | 12.440000 %   |
| 2M-2B | 0.00                         | 0.00                       | 1.800000 %     | 11.760000 %      | 11.840000 %   |
| 2M-2C | 0.00                         | 0.00                       | 1.000000 %     | 6.490000 %       | 6.530000 %    |
| 2B-1  | 0.00                         | 0.00                       | 0.500000 %     | 3.200000 %       | 3.220000 %    |
| 2B-1H | 0.00                         | 0.00                       | 0.500000 %     | 3.200000 %       | 3.220000 %    |
| 2B-2H | 4,281.43                     | 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          | 87,145,936.56  | 1.366097 % | 1.491264 % |
| 60 Days     | 162          | 31,258,000.90  | 0.463957 % | 0.534895 % |
| 90 Days     | 67           | 14,216,428.84  | 0.191884 % | 0.243275 % |
| 120 Days    | 43           | 7,886,043.19   | 0.123149 % | 0.134948 % |
| 150 Days    | 20           | 4,575,811.23   | 0.057279 % | 0.078302 % |
| 180+ Days   | 199          | 43,962,045.14  | 0.569923 % | 0.752290 % |
| Totals      | 968          | 189,044,265.86 | 2.772289 % | 3.234975 % |

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



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## Delinquency Status By Group

| Delinquency Group 1 |              |               |            |            |
|---------------------|--------------|---------------|------------|------------|
| No. of Days         | No. of Loans | UPB           | % of Loans | UPB %      |
| 30 Days             | 245          | 46,037,875.45 | 1.078250 % | 1.200967 % |
| 60 Days             | 70           | 13,540,258.95 | 0.308071 % | 0.353218 % |
| 90 Days             | 34           | 7,434,412.35  | 0.149635 % | 0.193938 % |
| 120 Days            | 22           | 3,690,270.43  | 0.096822 % | 0.096266 % |
| 150 Days            | 10           | 2,017,479.27  | 0.044010 % | 0.052629 % |
| 180+ Days           | 112          | 22,790,816.11 | 0.492914 % | 0.594533 % |
| Totals              | 493          | 95,511,112.56 | 2.169703 % | 2.491551 % |

| Delinquency Group 2 |              |               |            |            |
|---------------------|--------------|---------------|------------|------------|
| No. of Days         | No. of Loans | UPB           | % of Loans | UPB %      |
| 30 Days             | 232          | 41,108,061.11 | 1.902419 % | 2.044809 % |
| 60 Days             | 92           | 17,717,741.95 | 0.754408 % | 0.881321 % |
| 90 Days             | 33           | 6,782,016.49  | 0.270603 % | 0.337353 % |
| 120 Days            | 21           | 4,195,772.76  | 0.172202 % | 0.208707 % |
| 150 Days            | 10           | 2,558,331.96  | 0.082001 % | 0.127257 % |
| 180+ Days           | 87           | 21,171,229.03 | 0.713407 % | 1.053105 % |
| Totals              | 475          | 93,533,153.30 | 3.895039 % | 4.652553 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
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## Modification Loss Summary

| Group   | Count of loans | Current UPB   | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|----------------|---------------|------------------------|-----------------|
| Group 1 | 212            | 59,496,093.24 | 69,622.24              | 0.117020        |
| Group 2 | 249            | 66,307,072.91 | 71,514.46              | 0.107853        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044805914  | 448,632.69  | 700.99                 | 0.156250        |
| Group 1 | 0044806054  | 150,109.26  | 218.91                 | 0.145834        |
| Group 1 | 0044806072  | 156,304.55  | 195.38                 | 0.125000        |
| Group 1 | 0044806448  | 288,306.36  | 420.45                 | 0.145834        |
| Group 1 | 0044806745  | 188,383.59  | 117.74                 | 0.062500        |
| Group 1 | 0044806911  | 284,191.26  | 59.21                  | 0.020835        |
| Group 1 | 0044806948  | 405,508.36  | 295.68                 | 0.072916        |
| Group 1 | 0044806960  | 168,112.80  | 87.56                  | 0.052084        |
| Group 1 | 0044807099  | 80,065.68   | 8.34                   | 0.010416        |
| Group 1 | 0044807295  | 225,200.53  | 281.50                 | 0.125000        |
| Group 1 | 0044807364  | 201,268.98  | 251.59                 | 0.125002        |
| Group 1 | 0044807768  | 278,231.42  | 347.79                 | 0.125000        |
| Group 1 | 0044808210  | 391,579.88  | 530.26                 | 0.135416        |
| Group 1 | 0044808465  | 359,848.95  | 74.97                  | 0.020834        |
| Group 1 | 0044808483  | 980,203.50  | 1,123.15               | 0.114583        |
| Group 1 | 0044808487  | 221,067.48  | 253.31                 | 0.114585        |
| Group 1 | 0044809764  | 150,766.21  | 78.52                  | 0.052081        |
| Group 1 | 0044809973  | 140,973.43  | 146.85                 | 0.104169        |
| Group 1 | 0044811411  | 489,873.97  | 373.28                 | 0.076199        |
| Group 1 | 0044812046  | 411,126.30  | 256.95                 | 0.062499        |
| Group 1 | 0044812987  | 202,617.12  | 0.24                   | 0.000118        |
| Group 1 | 0044813124  | 395,302.65  | 700.02                 | 0.177085        |
| Group 1 | 0044813191  | 552,646.81  | 863.51                 | 0.156250        |
| Group 1 | 0044813223  | 621,639.24  | 971.31                 | 0.156250        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044813232  | 115,504.08  | 39.07                  | 0.033826        |
| Group 1 | 0044813559  | 68,238.84   | 99.51                  | 0.145826        |
| Group 1 | 0044813561  | 180,385.02  | 50.31                  | 0.027890        |
| Group 1 | 0044813829  | 618,298.89  | 720.47                 | 0.116525        |
| Group 1 | 0044814163  | 328,655.38  | 352.33                 | 0.107203        |
| Group 1 | 0044814207  | 224,738.96  | 234.10                 | 0.104165        |
| Group 1 | 0044814635  | 160,410.17  | 7.58                   | 0.004725        |
| Group 1 | 0044814850  | 217,443.76  | 158.55                 | 0.072915        |
| Group 1 | 0044815627  | 182,020.93  | 151.68                 | 0.083331        |
| Group 1 | 0044815760  | 352,327.50  | 330.31                 | 0.093751        |
| Group 1 | 0044816052  | 288,714.99  | 300.74                 | 0.104165        |
| Group 1 | 0044816392  | 232,489.78  | 314.83                 | 0.135417        |
| Group 1 | 0044816534  | 384,706.04  | 160.29                 | 0.041666        |
| Group 1 | 0044817798  | 366,659.52  | 7.72                   | 0.002105        |
| Group 1 | 0044817836  | 323,049.36  | 134.60                 | 0.041665        |
| Group 1 | 0044818208  | 181,211.74  | 320.90                 | 0.177086        |
| Group 1 | 0044818277  | 235,059.12  | 391.77                 | 0.166669        |
| Group 1 | 0044818389  | 391,029.67  | 285.13                 | 0.072918        |
| Group 1 | 0044818457  | 245,613.45  | 307.02                 | 0.125001        |
| Group 1 | 0044818923  | 189,736.27  | 237.17                 | 0.125000        |
| Group 1 | 0044818961  | 408,912.30  | 383.36                 | 0.093751        |
| Group 1 | 0044819021  | 241,880.13  | 277.15                 | 0.114582        |
| Group 1 | 0044819057  | 332,266.61  | 449.94                 | 0.135415        |
| Group 1 | 0044819609  | 329,606.50  | 446.34                 | 0.135416        |
| Group 1 | 0044819660  | 513,837.55  | 428.20                 | 0.083334        |
| Group 1 | 0044819897  | 362,111.53  | 264.04                 | 0.072917        |
| Group 1 | 0044820223  | 70,961.46   | 155.23                 | 0.218753        |
| Group 1 | 0044820644  | 159,775.02  | 199.72                 | 0.125001        |
| Group 1 | 0044821330  | 133,375.52  | 111.15                 | 0.083336        |
| Group 1 | 0044821335  | 128,522.77  | 214.20                 | 0.166663        |
| Group 1 | 0044821589  | 188,924.79  | 314.87                 | 0.166664        |
| Group 1 | 0044822713  | 446,127.18  | 232.36                 | 0.052084        |
| Group 1 | 0044822792  | 458,291.93  | 763.82                 | 0.166667        |
| Group 1 | 0044822833  | 337,108.43  | 561.85                 | 0.166667        |

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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044824330  | 282,258.56  | 499.83                 | 0.177082        |
| Group 1 | 0044824735  | 238,444.81  | 173.87                 | 0.072918        |
| Group 1 | 0044824753  | 309,853.28  | 225.93                 | 0.072915        |
| Group 1 | 0044825421  | 303,862.97  | 316.52                 | 0.104165        |
| Group 1 | 0044826299  | 639,954.64  | 999.93                 | 0.156250        |
| Group 1 | 0044826309  | 393,372.79  | 409.76                 | 0.104166        |
| Group 1 | 0044826428  | 274,781.81  | 200.36                 | 0.072916        |
| Group 1 | 0044826791  | 146,730.37  | 275.12                 | 0.187500        |
| Group 1 | 0044827108  | 333,975.97  | 452.26                 | 0.135417        |
| Group 1 | 0044827115  | 275,056.02  | 330.06                 | 0.119997        |
| Group 1 | 0044827171  | 203,481.27  | 169.57                 | 0.083334        |
| Group 1 | 0044827297  | 415,754.46  | 129.92                 | 0.031249        |
| Group 1 | 0044827499  | 641,778.11  | 869.07                 | 0.135416        |
| Group 1 | 0044827509  | 62,019.73   | 103.37                 | 0.166673        |
| Group 1 | 0044827806  | 156,138.60  | 113.85                 | 0.072916        |
| Group 1 | 0044828502  | 168,671.59  | 263.55                 | 0.156250        |
| Group 1 | 0044828810  | 240,832.53  | 326.13                 | 0.135418        |
| Group 1 | 0044828911  | 314,224.00  | 490.98                 | 0.156252        |
| Group 1 | 0044828949  | 238,631.86  | 348.00                 | 0.145831        |
| Group 1 | 0044829078  | 349,253.69  | 545.71                 | 0.156250        |
| Group 1 | 0044829512  | 197,977.24  | 226.85                 | 0.114584        |
| Group 1 | 0044829576  | 61,448.50   | 96.01                  | 0.156245        |
| Group 1 | 0044830027  | 331,905.43  | 118.71                 | 0.035766        |
| Group 1 | 0044830603  | 309,000.26  | 450.63                 | 0.145835        |
| Group 1 | 0044830936  | 320,199.74  | 233.48                 | 0.072917        |
| Group 1 | 0044831214  | 129,533.87  | 53.97                  | 0.041665        |
| Group 1 | 0044831220  | 96,329.25   | 25.57                  | 0.026544        |
| Group 1 | 0044831561  | 298,036.14  | 372.55                 | 0.125002        |
| Group 1 | 0044832141  | 313,721.45  | 196.08                 | 0.062501        |
| Group 1 | 0044832707  | 282,677.64  | 500.57                 | 0.177082        |
| Group 1 | 0044832889  | 155,670.51  | 243.24                 | 0.156253        |
| Group 1 | 0044833032  | 207,237.79  | 177.51                 | 0.085655        |
| Group 1 | 0044834072  | 312,239.09  | 422.82                 | 0.135415        |
| Group 1 | 0044834537  | 404,467.11  | 589.85                 | 0.145834        |

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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044835751  | 113,441.26  | 153.62                 | 0.135418        |
| Group 1 | 0044836102  | 191,947.63  | 339.91                 | 0.177085        |
| Group 1 | 0044836184  | 64,303.84   | 120.57                 | 0.187500        |
| Group 1 | 0044837128  | 222,878.31  | 301.81                 | 0.135415        |
| Group 1 | 0044837217  | 156,000.41  | 211.25                 | 0.135416        |
| Group 1 | 0044837378  | 212,946.40  | 375.32                 | 0.176251        |
| Group 1 | 0044838036  | 307,210.93  | 448.02                 | 0.145835        |
| Group 1 | 0044838535  | 298,237.61  | 62.13                  | 0.020832        |
| Group 1 | 0044838642  | 348,673.50  | 544.80                 | 0.156249        |
| Group 1 | 0044839116  | 244,154.21  | 381.49                 | 0.156250        |
| Group 1 | 0044839349  | 151,704.41  | 115.30                 | 0.076003        |
| Group 1 | 0044839660  | 235,084.22  | 465.27                 | 0.197916        |
| Group 1 | 0044839829  | 71,706.33   | 120.17                 | 0.167586        |
| Group 1 | 0044839996  | 397,048.52  | 579.03                 | 0.145834        |
| Group 1 | 0044840174  | 406,058.23  | 676.76                 | 0.166666        |
| Group 1 | 0044840298  | 163,680.90  | 170.50                 | 0.104166        |
| Group 1 | 0044840478  | 119,260.52  | 198.77                 | 0.166669        |
| Group 1 | 0044841406  | 265,775.30  | 304.53                 | 0.114582        |
| Group 1 | 0044841572  | 497,075.28  | 1,087.35               | 0.218750        |
| Group 1 | 0044841818  | 123,901.38  | 167.78                 | 0.135414        |
| Group 1 | 0044842578  | 389,049.60  | 121.58                 | 0.031251        |
| Group 1 | 0044842579  | 297,940.04  | 302.17                 | 0.101420        |
| Group 1 | 0044842682  | 447,052.04  | 558.82                 | 0.125001        |
| Group 1 | 0044842745  | 685,821.09  | 715.42                 | 0.104316        |
| Group 1 | 0044843227  | 112,642.18  | 176.00                 | 0.156247        |
| Group 1 | 0044843375  | 114,508.91  | 155.06                 | 0.135413        |
| Group 1 | 0044844111  | 403,909.87  | 631.11                 | 0.156250        |
| Group 1 | 0044845082  | 76,876.11   | 96.10                  | 0.125006        |
| Group 1 | 0044845615  | 272,898.39  | 397.98                 | 0.145834        |
| Group 1 | 0044845787  | 391,172.54  | 816.63                 | 0.208765        |
| Group 1 | 0044847282  | 464,336.46  | 628.79                 | 0.135417        |
| Group 1 | 0044848246  | 378,611.31  | 473.26                 | 0.124999        |
| Group 1 | 0044848866  | 177,843.94  | 202.45                 | 0.113836        |
| Group 1 | 0044849263  | 299,718.85  | 299.62                 | 0.099967        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
 05-Mar-2024 1:46:48 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044849348  | 96,369.72   | 100.39                 | 0.104172        |
| Group 1 | 0044849480  | 396,398.96  | 412.92                 | 0.104168        |
| Group 1 | 0044849965  | 383,100.41  | 119.72                 | 0.031250        |
| Group 1 | 0044850019  | 481,424.88  | 274.81                 | 0.057083        |
| Group 1 | 0044850962  | 225,619.01  | 188.02                 | 0.083335        |
| Group 1 | 0044851303  | 113,680.29  | 177.63                 | 0.156254        |
| Group 1 | 0044851394  | 92,096.62   | 143.13                 | 0.155413        |
| Group 1 | 0044851511  | 234,762.89  | 172.45                 | 0.073457        |
| Group 1 | 0044851529  | 379,169.11  | 710.94                 | 0.187499        |
| Group 1 | 0044851626  | 106,725.98  | 188.10                 | 0.176246        |
| Group 1 | 0044851808  | 151,049.65  | 225.52                 | 0.149302        |
| Group 1 | 0044852769  | 271,638.84  | 339.55                 | 0.125001        |
| Group 1 | 0044852811  | 171,953.55  | 358.24                 | 0.208335        |
| Group 1 | 0044853799  | 202,584.22  | 295.44                 | 0.145836        |
| Group 1 | 0044853950  | 267,215.95  | 389.69                 | 0.145833        |
| Group 1 | 0044853969  | 299,158.48  | 527.27                 | 0.176251        |
| Group 1 | 0044854061  | 378,676.80  | 631.13                 | 0.166667        |
| Group 1 | 0044855303  | 135,806.54  | 42.44                  | 0.031250        |
| Group 1 | 0044855371  | 221,011.92  | 92.09                  | 0.041667        |
| Group 1 | 0044855740  | 250,916.09  | 392.06                 | 0.156251        |
| Group 1 | 0044856091  | 215,720.58  | 314.59                 | 0.145832        |
| Group 1 | 0044856316  | 282,919.93  | 218.08                 | 0.077082        |
| Group 1 | 0044856837  | 112,429.16  | 11.71                  | 0.010415        |
| Group 1 | 0044857022  | 167,157.44  | 259.79                 | 0.155416        |
| Group 1 | 0044857956  | 254,451.31  | 291.56                 | 0.114584        |
| Group 1 | 0044858421  | 217,555.84  | 249.28                 | 0.114582        |
| Group 1 | 0044858907  | 164,108.16  | 222.23                 | 0.135417        |
| Group 1 | 0044860921  | 376,384.83  | 313.65                 | 0.083332        |
| Group 1 | 0044861358  | 280,974.30  | 497.56                 | 0.177084        |
| Group 1 | 0044861394  | 325,184.61  | 268.74                 | 0.082642        |
| Group 1 | 0044861837  | 234,421.63  | 219.77                 | 0.093750        |
| Group 1 | 0044862118  | 619,904.65  | 839.45                 | 0.135416        |
| Group 1 | 0044864005  | 201,838.04  | 210.71                 | 0.104396        |
| Group 1 | 0044864798  | 171,865.93  | 107.42                 | 0.062502        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044866952  | 386,160.51  | 160.90                 | 0.041667        |
| Group 1 | 0044867497  | 269,075.97  | 280.29                 | 0.104168        |
| Group 1 | 0044867842  | 134,068.89  | 30.72                  | 0.022914        |
| Group 1 | 0044869452  | 100,659.75  | 167.77                 | 0.166670        |
| Group 1 | 0044869954  | 422,045.41  | 107.45                 | 0.025459        |
| Group 1 | 0044870081  | 397,018.55  | 82.71                  | 0.020833        |
| Group 1 | 0044871012  | 91,867.75   | 162.68                 | 0.177081        |
| Group 1 | 0044872567  | 435,622.67  | 499.15                 | 0.114583        |
| Group 1 | 0044872600  | 436,906.86  | 591.64                 | 0.135416        |
| Group 1 | 0044874465  | 477,487.24  | 742.09                 | 0.155416        |
| Group 1 | 0044874522  | 178,992.90  | 186.45                 | 0.104166        |
| Group 1 | 0044874812  | 416,226.34  | 518.03                 | 0.124459        |
| Group 1 | 0044874903  | 151,321.45  | 283.73                 | 0.187502        |
| Group 1 | 0044875036  | 80,435.84   | 108.92                 | 0.135412        |
| Group 1 | 0044875467  | 516,290.82  | 699.14                 | 0.135416        |
| Group 1 | 0044875996  | 596,819.80  | 621.69                 | 0.104167        |
| Group 1 | 0044877109  | 255,020.94  | 451.60                 | 0.177083        |
| Group 1 | 0044877322  | 532,923.57  | 777.18                 | 0.145833        |
| Group 1 | 0044877340  | 170,307.18  | 147.95                 | 0.086872        |
| Group 1 | 0044878110  | 371,257.45  | 464.07                 | 0.125000        |
| Group 1 | 0044878458  | 190,017.04  | 319.41                 | 0.168095        |
| Group 1 | 0044879698  | 98,949.40   | 10.31                  | 0.010419        |
| Group 1 | 0044881228  | 330,441.97  | 582.40                 | 0.176249        |
| Group 1 | 0044881278  | 198,509.07  | 310.17                 | 0.156250        |
| Group 1 | 0044881784  | 161,841.70  | 33.72                  | 0.020835        |
| Group 1 | 0044882773  | 886,294.49  | 1,477.16               | 0.166667        |
| Group 1 | 0044883436  | 283,287.37  | 354.11                 | 0.125000        |
| Group 1 | 0044883504  | 133,638.65  | 97.44                  | 0.072913        |
| Group 1 | 0044884377  | 259,607.45  | 108.17                 | 0.041667        |
| Group 1 | 0044884394  | 338,044.22  | 528.19                 | 0.156249        |
| Group 1 | 0044885516  | 134,653.71  | 246.55                 | 0.183099        |
| Group 1 | 0044886172  | 191,049.93  | 318.42                 | 0.166668        |
| Group 1 | 0044886499  | 560,511.53  | 875.80                 | 0.156250        |
| Group 1 | 0044887098  | 390,659.81  | 651.10                 | 0.166667        |

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## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044887309  | 407,568.14  | 636.83                 | 0.156251        |
| Group 1 | 0044887752  | 176,555.53  | 36.78                  | 0.020832        |
| Group 1 | 0044888343  | 159,442.49  | 33.22                  | 0.020835        |
| Group 1 | 0044888520  | 118,150.44  | 61.54                  | 0.052086        |
| Group 1 | 0044889608  | 334,901.09  | 482.17                 | 0.143974        |
| Group 1 | 0044890342  | 147,637.21  | 138.41                 | 0.093750        |
| Group 1 | 0044890890  | 274,352.25  | 257.21                 | 0.093752        |
| Group 1 | 0044890987  | 173,722.98  | 271.44                 | 0.156249        |
| Group 1 | 0044891025  | 96,575.97   | 112.47                 | 0.116458        |
| Group 1 | 0044891053  | 232,422.57  | 193.69                 | 0.083335        |
| Group 1 | 0044891490  | 385,396.77  | 642.33                 | 0.166667        |
| Group 1 | 0044891943  | 91,423.28   | 142.85                 | 0.156251        |
| Group 1 | 0044893376  | 290,893.60  | 333.32                 | 0.114585        |
| Group 1 | 0044893553  | 268,208.38  | 251.45                 | 0.093752        |
| Group 1 | 0044893739  | 64,373.02   | 100.58                 | 0.156246        |
| Group 1 | 0044896338  | 607,438.97  | 759.30                 | 0.125000        |
| Group 1 | 0044896416  | 309,425.78  | 386.78                 | 0.124999        |
| Group 1 | 0044896786  | 592,364.41  | 863.86                 | 0.145833        |
| Group 2 | 0044747820  | 285,782.78  | 178.22                 | 0.062362        |
| Group 2 | 0044748498  | 456,516.15  | 184.89                 | 0.040500        |
| Group 2 | 0044748506  | 263,519.68  | 109.80                 | 0.041667        |
| Group 2 | 0044748576  | 245,393.90  | 332.30                 | 0.135415        |
| Group 2 | 0044748760  | 123,656.32  | 193.21                 | 0.156248        |
| Group 2 | 0044748804  | 265,934.31  | 332.42                 | 0.125001        |
| Group 2 | 0044748806  | 298,390.00  | 310.82                 | 0.104166        |
| Group 2 | 0044749167  | 381,329.16  | 516.38                 | 0.135416        |
| Group 2 | 0044749674  | 442,961.82  | 507.56                 | 0.114583        |
| Group 2 | 0044749678  | 303,499.37  | 189.69                 | 0.062501        |
| Group 2 | 0044749735  | 290,377.42  | 332.72                 | 0.114582        |
| Group 2 | 0044749811  | 384,010.97  | 520.01                 | 0.135415        |
| Group 2 | 0044749868  | 360,261.32  | 412.80                 | 0.114583        |
| Group 2 | 0044749952  | 400,840.41  | 883.43                 | 0.220394        |
| Group 2 | 0044750426  | 191,785.43  | 61.72                  | 0.032182        |
| Group 2 | 0044750687  | 351,413.65  | 585.69                 | 0.166667        |

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## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044750693  | 255,938.48  | 266.60                 | 0.104166        |
| Group 2 | 0044750776  | 302,851.07  | 437.68                 | 0.144520        |
| Group 2 | 0044750799  | 192,337.40  | 360.63                 | 0.187499        |
| Group 2 | 0044750829  | 188,702.71  | 334.16                 | 0.177083        |
| Group 2 | 0044751285  | 180,675.38  | 207.02                 | 0.114581        |
| Group 2 | 0044751437  | 354,445.49  | 516.90                 | 0.145833        |
| Group 2 | 0044751696  | 150,886.12  | 251.48                 | 0.166669        |
| Group 2 | 0044751748  | 147,973.91  | 291.72                 | 0.197143        |
| Group 2 | 0044751958  | 400,765.94  | 250.48                 | 0.062500        |
| Group 2 | 0044752524  | 185,866.31  | 96.81                  | 0.052086        |
| Group 2 | 0044752585  | 163,650.71  | 287.08                 | 0.175422        |
| Group 2 | 0044752670  | 200,425.33  | 274.73                 | 0.137073        |
| Group 2 | 0044753054  | 141,212.31  | 161.37                 | 0.114275        |
| Group 2 | 0044753109  | 68,742.42   | 92.47                  | 0.134517        |
| Group 2 | 0044753161  | 87,823.40   | 91.48                  | 0.104164        |
| Group 2 | 0044753298  | 130,486.89  | 231.07                 | 0.177083        |
| Group 2 | 0044753433  | 327,192.09  | 443.07                 | 0.135416        |
| Group 2 | 0044753485  | 149,738.65  | 187.17                 | 0.124998        |
| Group 2 | 0044753494  | 186,480.32  | 194.25                 | 0.104166        |
| Group 2 | 0044754347  | 302,011.23  | 220.22                 | 0.072918        |
| Group 2 | 0044754446  | 333,506.75  | 559.82                 | 0.167859        |
| Group 2 | 0044755122  | 104,480.26  | 108.81                 | 0.104144        |
| Group 2 | 0044755313  | 236,590.83  | 271.09                 | 0.114582        |
| Group 2 | 0044755505  | 632,872.06  | 791.09                 | 0.125000        |
| Group 2 | 0044756174  | 185,198.58  | 16.66                  | 0.008996        |
| Group 2 | 0044756304  | 69,090.30   | 21.59                  | 0.031249        |
| Group 2 | 0044756498  | 255,955.31  | 533.24                 | 0.208333        |
| Group 2 | 0044756744  | 293,991.29  | 398.11                 | 0.135416        |
| Group 2 | 0044757058  | 302,750.58  | 631.19                 | 0.208485        |
| Group 2 | 0044757099  | 225,828.08  | 282.29                 | 0.125002        |
| Group 2 | 0044757100  | 369,655.94  | 385.06                 | 0.104167        |
| Group 2 | 0044757616  | 270,808.99  | 223.95                 | 0.082697        |
| Group 2 | 0044757684  | 243,350.59  | 354.89                 | 0.145835        |
| Group 2 | 0044758110  | 217,889.86  | 90.79                  | 0.041668        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044758112  | 165,691.71  | 77.91                  | 0.047021        |
| Group 2 | 0044758371  | 104,446.13  | 154.77                 | 0.148182        |
| Group 2 | 0044758489  | 138,760.10  | 245.72                 | 0.177083        |
| Group 2 | 0044758496  | 131,995.15  | 109.61                 | 0.083041        |
| Group 2 | 0044758625  | 196,573.61  | 368.58                 | 0.187502        |
| Group 2 | 0044758640  | 122,551.11  | 191.49                 | 0.156253        |
| Group 2 | 0044758660  | 176,426.13  | 73.51                  | 0.041666        |
| Group 2 | 0044758666  | 238,963.43  | 323.60                 | 0.135418        |
| Group 2 | 0044758724  | 193,084.95  | 106.61                 | 0.055214        |
| Group 2 | 0044758823  | 167,957.48  | 214.76                 | 0.127866        |
| Group 2 | 0044758955  | 576,425.10  | 780.58                 | 0.135417        |
| Group 2 | 0044759268  | 246,564.86  | 333.89                 | 0.135417        |
| Group 2 | 0044759277  | 356,888.59  | 557.64                 | 0.156250        |
| Group 2 | 0044759604  | 155,824.01  | 55.04                  | 0.035322        |
| Group 2 | 0044759749  | 317,672.80  | 496.36                 | 0.156249        |
| Group 2 | 0044759896  | 258,695.48  | 37.12                  | 0.014349        |
| Group 2 | 0044760451  | 118,231.19  | 98.53                  | 0.083337        |
| Group 2 | 0044760644  | 235,105.67  | 244.90                 | 0.104166        |
| Group 2 | 0044760650  | 94,386.37   | 88.49                  | 0.093753        |
| Group 2 | 0044760774  | 265,886.34  | 276.96                 | 0.104165        |
| Group 2 | 0044761328  | 142,755.55  | 133.83                 | 0.093748        |
| Group 2 | 0044761353  | 393,471.96  | 450.85                 | 0.114582        |
| Group 2 | 0044761419  | 380,682.19  | 634.47                 | 0.166667        |
| Group 2 | 0044761489  | 171,779.31  | 115.81                 | 0.067418        |
| Group 2 | 0044761818  | 83,915.58   | 43.45                  | 0.051778        |
| Group 2 | 0044762100  | 134,816.91  | 60.83                  | 0.045120        |
| Group 2 | 0044762129  | 401,065.18  | 640.18                 | 0.159620        |
| Group 2 | 0044762306  | 305,192.88  | 95.37                  | 0.031249        |
| Group 2 | 0044762564  | 385,986.18  | 522.69                 | 0.135417        |
| Group 2 | 0044762765  | 111,769.16  | 94.80                  | 0.084818        |
| Group 2 | 0044762776  | 199,600.15  | 228.71                 | 0.114584        |
| Group 2 | 0044762870  | 378,694.59  | 365.92                 | 0.096627        |
| Group 2 | 0044762915  | 174,612.85  | 72.76                  | 0.041669        |
| Group 2 | 0044763001  | 165,815.30  | 293.63                 | 0.177083        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044763194  | 85,940.79   | 188.00                 | 0.218755        |
| Group 2 | 0044763976  | 388,730.56  | 295.02                 | 0.075893        |
| Group 2 | 0044763998  | 367,375.24  | 344.41                 | 0.093749        |
| Group 2 | 0044764439  | 243,500.84  | 279.01                 | 0.114583        |
| Group 2 | 0044764724  | 467,005.79  | 294.21                 | 0.062999        |
| Group 2 | 0044764890  | 426,857.61  | 116.58                 | 0.027311        |
| Group 2 | 0044765019  | 342,413.09  | 356.68                 | 0.104167        |
| Group 2 | 0044765071  | 344,176.54  | 490.55                 | 0.142529        |
| Group 2 | 0044765475  | 106,998.77  | 200.62                 | 0.187497        |
| Group 2 | 0044765513  | 415,201.13  | 497.06                 | 0.119715        |
| Group 2 | 0044766070  | 114,322.74  | 226.26                 | 0.197913        |
| Group 2 | 0044766135  | 299,965.81  | 249.97                 | 0.083333        |
| Group 2 | 0044766541  | 146,195.49  | 142.30                 | 0.097335        |
| Group 2 | 0044766618  | 381,979.56  | 170.41                 | 0.044612        |
| Group 2 | 0044767025  | 339,019.74  | 741.61                 | 0.218751        |
| Group 2 | 0044767243  | 444,492.09  | 694.52                 | 0.156250        |
| Group 2 | 0044767644  | 379,419.00  | 513.80                 | 0.135418        |
| Group 2 | 0044767648  | 342,049.92  | 356.30                 | 0.104166        |
| Group 2 | 0044768165  | 465,502.95  | 630.37                 | 0.135417        |
| Group 2 | 0044768220  | 246,398.85  | 205.33                 | 0.083332        |
| Group 2 | 0044768223  | 202,861.41  | 253.58                 | 0.125002        |
| Group 2 | 0044768338  | 131,267.81  | 245.03                 | 0.186664        |
| Group 2 | 0044768569  | 302,588.17  | 315.20                 | 0.104168        |
| Group 2 | 0044768571  | 348,879.93  | 472.44                 | 0.135416        |
| Group 2 | 0044768786  | 149,673.52  | 47.20                  | 0.031535        |
| Group 2 | 0044769181  | 88,386.60   | 47.60                  | 0.053854        |
| Group 2 | 0044769400  | 296,934.94  | 247.45                 | 0.083335        |
| Group 2 | 0044769588  | 251,594.59  | 366.91                 | 0.145834        |
| Group 2 | 0044769843  | 257,530.45  | 481.41                 | 0.186933        |
| Group 2 | 0044770245  | 282,382.33  | 147.07                 | 0.052082        |
| Group 2 | 0044770421  | 252,577.71  | 78.93                  | 0.031250        |
| Group 2 | 0044770455  | 281,700.64  | 440.16                 | 0.156251        |
| Group 2 | 0044771203  | 329,865.87  | 618.50                 | 0.187500        |
| Group 2 | 0044771262  | 86,297.65   | 58.84                  | 0.068183        |

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 Telephone: 1-866-846-4526

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
 05-Mar-2024 1:46:48 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044771856  | 304,628.48  | 501.16                 | 0.164515        |
| Group 2 | 0044772205  | 218,948.68  | 136.50                 | 0.062343        |
| Group 2 | 0044772207  | 431,587.33  | 314.70                 | 0.072917        |
| Group 2 | 0044772687  | 249,073.87  | 311.34                 | 0.124999        |
| Group 2 | 0044772744  | 161,087.92  | 192.27                 | 0.119357        |
| Group 2 | 0044772895  | 336,657.94  | 165.59                 | 0.049186        |
| Group 2 | 0044773059  | 333,990.94  | 605.60                 | 0.181322        |
| Group 2 | 0044773158  | 261,433.73  | 145.50                 | 0.055655        |
| Group 2 | 0044773738  | 120,604.38  | 201.01                 | 0.166669        |
| Group 2 | 0044773900  | 147,261.75  | 16.20                  | 0.011001        |
| Group 2 | 0044773907  | 215,988.06  | 152.72                 | 0.070708        |
| Group 2 | 0044774367  | 623,380.26  | 752.59                 | 0.120727        |
| Group 2 | 0044774428  | 56,432.34   | 82.30                  | 0.145838        |
| Group 2 | 0044774693  | 199,582.16  | 207.90                 | 0.104168        |
| Group 2 | 0044775457  | 178,005.67  | 151.10                 | 0.084885        |
| Group 2 | 0044775468  | 146,763.13  | 122.30                 | 0.083332        |
| Group 2 | 0044775546  | 410,720.37  | 535.63                 | 0.130412        |
| Group 2 | 0044775587  | 469,470.60  | 635.74                 | 0.135416        |
| Group 2 | 0044775838  | 465,249.89  | 561.99                 | 0.120793        |
| Group 2 | 0044776233  | 212,184.34  | 107.26                 | 0.050550        |
| Group 2 | 0044776861  | 191,307.07  | 119.57                 | 0.062502        |
| Group 2 | 0044777714  | 151,050.71  | 110.14                 | 0.072916        |
| Group 2 | 0044779309  | 102,055.01  | 85.05                  | 0.083337        |
| Group 2 | 0044779312  | 98,437.45   | 153.81                 | 0.156252        |
| Group 2 | 0044779844  | 197,844.16  | 42.99                  | 0.021729        |
| Group 2 | 0044780048  | 135,312.43  | 84.57                  | 0.062500        |
| Group 2 | 0044780062  | 85,398.06   | 63.01                  | 0.073784        |
| Group 2 | 0044780466  | 149,003.54  | 186.25                 | 0.124997        |
| Group 2 | 0044780495  | 212,526.63  | 265.66                 | 0.125001        |
| Group 2 | 0044780530  | 106,908.60  | 89.09                  | 0.083333        |
| Group 2 | 0044781122  | 388,183.22  | 566.10                 | 0.145833        |
| Group 2 | 0044781165  | 217,885.65  | 145.65                 | 0.066847        |
| Group 2 | 0044781185  | 266,996.81  | 278.12                 | 0.104166        |
| Group 2 | 0044781334  | 212,390.47  | 176.99                 | 0.083332        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044781674  | 343,460.50  | 354.91                 | 0.103334        |
| Group 2 | 0044781752  | 224,379.57  | 12.12                  | 0.005402        |
| Group 2 | 0044781936  | 81,793.56   | 85.20                  | 0.104165        |
| Group 2 | 0044782011  | 348,816.78  | 242.02                 | 0.069383        |
| Group 2 | 0044782242  | 262,663.59  | 410.41                 | 0.156249        |
| Group 2 | 0044782356  | 131,491.89  | 41.09                  | 0.031249        |
| Group 2 | 0044782425  | 120,013.44  | 137.52                 | 0.114587        |
| Group 2 | 0044782683  | 294,347.66  | 86.45                  | 0.029370        |
| Group 2 | 0044782878  | 147,516.69  | 91.67                  | 0.062142        |
| Group 2 | 0044783715  | 215,624.90  | 247.07                 | 0.114583        |
| Group 2 | 0044783732  | 88,333.07   | 34.15                  | 0.038660        |
| Group 2 | 0044784764  | 418,131.97  | 273.67                 | 0.065451        |
| Group 2 | 0044785549  | 430,920.11  | 314.21                 | 0.072916        |
| Group 2 | 0044785566  | 208,181.76  | 108.43                 | 0.052084        |
| Group 2 | 0044785725  | 337,348.50  | 386.55                 | 0.114585        |
| Group 2 | 0044785902  | 65,525.37   | 95.56                  | 0.145837        |
| Group 2 | 0044786096  | 193,646.43  | 181.54                 | 0.093748        |
| Group 2 | 0044786483  | 255,855.99  | 450.95                 | 0.176251        |
| Group 2 | 0044786559  | 403,034.09  | 154.36                 | 0.038299        |
| Group 2 | 0044787155  | 111,272.27  | 197.04                 | 0.177079        |
| Group 2 | 0044787215  | 325,643.62  | 644.50                 | 0.197916        |
| Group 2 | 0044787378  | 225,990.33  | 78.57                  | 0.034767        |
| Group 2 | 0044787721  | 245,423.13  | 409.04                 | 0.166667        |
| Group 2 | 0044788172  | 367,981.09  | 344.98                 | 0.093749        |
| Group 2 | 0044788401  | 429,390.02  | 581.11                 | 0.135334        |
| Group 2 | 0044788553  | 302,525.90  | 220.59                 | 0.072916        |
| Group 2 | 0044788704  | 638,930.25  | 99.48                  | 0.015570        |
| Group 2 | 0044788884  | 192,794.75  | 180.75                 | 0.093753        |
| Group 2 | 0044789396  | 174,065.65  | 188.44                 | 0.108258        |
| Group 2 | 0044789903  | 441,259.99  | 873.33                 | 0.197917        |
| Group 2 | 0044790339  | 276,092.43  | 454.26                 | 0.164532        |
| Group 2 | 0044790382  | 353,651.52  | 362.28                 | 0.102440        |
| Group 2 | 0044790949  | 178,089.28  | 250.07                 | 0.140418        |
| Group 2 | 0044791507  | 243,189.93  | 151.99                 | 0.062498        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044791639  | 342,017.85  | 356.27                 | 0.104167        |
| Group 2 | 0044791685  | 405,458.54  | 253.41                 | 0.062500        |
| Group 2 | 0044791967  | 142,956.06  | 44.67                  | 0.031247        |
| Group 2 | 0044792074  | 371,525.44  | 540.29                 | 0.145425        |
| Group 2 | 0044792593  | 284,370.62  | 296.22                 | 0.104167        |
| Group 2 | 0044792673  | 238,687.91  | 27.79                  | 0.011643        |
| Group 2 | 0044792982  | 672,887.79  | 1,051.39               | 0.156250        |
| Group 2 | 0044793087  | 289,926.67  | 211.40                 | 0.072915        |
| Group 2 | 0044793723  | 304,907.05  | 444.66                 | 0.145835        |
| Group 2 | 0044793820  | 185,584.11  | 211.88                 | 0.114169        |
| Group 2 | 0044794339  | 340,873.94  | 665.12                 | 0.195122        |
| Group 2 | 0044795027  | 220,686.66  | 413.79                 | 0.187501        |
| Group 2 | 0044795045  | 187,871.42  | 156.56                 | 0.083334        |
| Group 2 | 0044795082  | 438,433.48  | 685.05                 | 0.156249        |
| Group 2 | 0044795288  | 429,629.22  | 402.78                 | 0.093751        |
| Group 2 | 0044795432  | 254,573.69  | 318.22                 | 0.125001        |
| Group 2 | 0044795509  | 405,103.77  | 548.58                 | 0.135417        |
| Group 2 | 0044795768  | 203,620.20  | 254.53                 | 0.125002        |
| Group 2 | 0044796062  | 95,541.01   | 9.95                   | 0.010414        |
| Group 2 | 0044796426  | 350,115.80  | 401.17                 | 0.114582        |
| Group 2 | 0044796618  | 240,113.61  | 150.07                 | 0.062500        |
| Group 2 | 0044796878  | 143,165.31  | 164.04                 | 0.114581        |
| Group 2 | 0044797267  | 122,504.69  | 12.76                  | 0.010416        |
| Group 2 | 0044797296  | 468,519.36  | 536.85                 | 0.114584        |
| Group 2 | 0044797940  | 371,538.89  | 464.42                 | 0.124999        |
| Group 2 | 0044797958  | 395,644.23  | 260.47                 | 0.065834        |
| Group 2 | 0044798616  | 352,351.79  | 403.74                 | 0.114584        |
| Group 2 | 0044798781  | 245,520.36  | 25.58                  | 0.010419        |
| Group 2 | 0044798857  | 140,533.26  | 268.72                 | 0.191215        |
| Group 2 | 0044798892  | 262,699.94  | 47.11                  | 0.017933        |
| Group 2 | 0044799003  | 175,620.49  | 129.08                 | 0.073499        |
| Group 2 | 0044799092  | 374,258.09  | 467.82                 | 0.124999        |
| Group 2 | 0044799362  | 432,223.27  | 420.73                 | 0.097341        |
| Group 2 | 0044799725  | 235,104.65  | 51.21                  | 0.021782        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044799812  | 352,715.43  | 440.89                 | 0.124999        |
| Group 2 | 0044799964  | 218,151.38  | 70.50                  | 0.032317        |
| Group 2 | 0044800532  | 258,404.22  | 323.01                 | 0.125002        |
| Group 2 | 0044800592  | 265,221.41  | 153.47                 | 0.057865        |
| Group 2 | 0044801121  | 365,431.99  | 190.33                 | 0.052084        |
| Group 2 | 0044801175  | 181,397.47  | 188.96                 | 0.104169        |
| Group 2 | 0044801377  | 256,557.04  | 293.97                 | 0.114583        |
| Group 2 | 0044801461  | 121,977.92  | 44.59                  | 0.036556        |
| Group 2 | 0044801511  | 324,408.14  | 207.28                 | 0.063895        |
| Group 2 | 0044801593  | 258,147.01  | 295.79                 | 0.114582        |
| Group 2 | 0044802184  | 422,484.75  | 572.11                 | 0.135416        |
| Group 2 | 0044802342  | 216,326.86  | 202.81                 | 0.093752        |
| Group 2 | 0044802638  | 287,097.41  | 239.25                 | 0.083334        |
| Group 2 | 0044802731  | 233,766.43  | 219.16                 | 0.093752        |
| Group 2 | 0044802909  | 341,998.40  | 320.62                 | 0.093749        |
| Group 2 | 0044803047  | 315,101.25  | 99.92                  | 0.031710        |
| Group 2 | 0044803082  | 276,146.62  | 230.12                 | 0.083333        |
| Group 2 | 0044803218  | 691,233.91  | 1,080.05               | 0.156250        |
| Group 2 | 0044803223  | 589,821.69  | 921.60                 | 0.156251        |
| Group 2 | 0044803260  | 341,770.76  | 534.02                 | 0.156251        |
| Group 2 | 0044803492  | 336,683.94  | 385.78                 | 0.114582        |
| Group 2 | 0044803568  | 177,154.72  | 56.66                  | 0.031983        |
| Group 2 | 0044803642  | 437,834.65  | 638.51                 | 0.145834        |
| Group 2 | 0044803957  | 275,900.22  | 134.10                 | 0.048605        |
| Group 2 | 0044804224  | 224,162.79  | 233.50                 | 0.104165        |
| Group 2 | 0044804262  | 308,690.55  | 289.40                 | 0.093751        |
| Group 2 | 0044804420  | 101,106.81  | 9.39                   | 0.009287        |
| Group 2 | 0044805162  | 332,747.39  | 138.64                 | 0.041665        |
| Group 2 | 0044805165  | 326,100.50  | 373.66                 | 0.114584        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
 05-Mar-2024 1:46:48 PM

## Realized Loss Summary

### Realized Dispositions in Current Period

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|--------------------|
| 2          | 359,115.58        | 25,814.04             | 7.188              |

## Realized Loss Detail

### Realized Dispositions in Current Period

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0044798167     | 276,279.69        | 4,678.93              | 1.694              |
| 0044870157     | 82,835.89         | 21,135.11             | 25.514             |

## Realized Loss Summary

### Current Adjustments to Previous Dispositions

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|-----------------------------|--------------------|
| 2          | 443,552.49        | 3,571.22              | (10,507.78)                 | (2.369)            |

## Realized Loss Detail

### Current Adjustments to Previous Dispositions

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|-----------------------------|--------------------|
| 0044777791     | 291,650.94        | (397.50)              | (14,322.15)                 | (4.911)            |
| 0044832967     | 151,901.55        | 3,968.72              | 3,814.37                    | 2.511              |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
 05-Mar-2024 1:46:48 PM

## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 203            | 35,849,211.65     | 4,007,011.70          | 11.177             |

## Cumulative Realized Loss Detail

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0044748219     | 218,519.26        | (2,015.79)            | (0.922)            |
| 0044748623     | 213,865.61        | (1,329.84)            | (0.622)            |
| 0044749194     | 225,283.79        | (23,957.31)           | (10.634)           |
| 0044749446     | 327,117.67        | 105,522.88            | 32.258             |
| 0044749681     | 236,616.19        | 2,834.73              | 1.198              |
| 0044749981     | 305,739.97        | 3,185.97              | 1.042              |
| 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             |
| 0044752026     | 330,230.00        | (1,207.33)            | (0.366)            |
| 0044752427     | 212,783.26        | 5,126.30              | 2.409              |
| 0044753480     | 29,707.43         | 1,479.87              | 4.981              |
| 0044753935     | 59,563.42         | 2,546.07              | 4.275              |
| 0044754914     | 148,553.61        | 4,612.59              | 3.105              |
| 0044754916     | 201,791.42        | 76,281.25             | 37.802             |
| 0044755334     | 219,393.60        | 15,178.64             | 6.918              |
| 0044755351     | 73,916.06         | 8,011.18              | 10.838             |
| 0044755417     | 200,594.01        | 2,700.07              | 1.346              |
| 0044755657     | 86,052.76         | 242.70                | 0.282              |
| 0044755728     | 292,662.84        | (42,370.08)           | (14.477)           |
| 0044755792     | 228,435.64        | 5,645.30              | 2.471              |
| 0044756060     | 112,805.29        | 3,445.93              | 3.055              |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Mar-2024  
 05-Mar-2024 1:46:48 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044756303  | 81,375.84      | 1,504.32           | 1.849           |
| 0044756480  | 397,523.84     | (413.89)           | (0.104)         |
| 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     | 32,292.22          | 27.332          |
| 0044758509  | 160,506.51     | 5,842.32           | 3.640           |
| 0044758998  | 169,360.27     | 41,296.60          | 24.384          |
| 0044759320  | 261,251.60     | 24,633.50          | 9.429           |
| 0044760659  | 163,665.98     | (5,918.51)         | (3.616)         |
| 0044760857  | 317,084.32     | 122,211.22         | 38.542          |
| 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         |
| 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          |
| 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           |
| 0044767397  | 99,317.27      | (2,528.53)         | (2.546)         |

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



Distribution Date: 25-Mar-2024  
 05-Mar-2024 1:46:48 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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     | 7,740.65           | 2.339           |
| 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      | (7,969.37)         | (8.405)         |
| 0044770440  | 342,151.11     | 136,907.23         | 40.014          |
| 0044770943  | 149,615.30     | (8,439.27)         | (5.641)         |
| 0044771326  | 92,504.19      | (91.34)            | (0.099)         |
| 0044771695  | 80,466.96      | (4,251.36)         | (5.283)         |
| 0044772371  | 72,696.72      | 7,020.54           | 9.657           |
| 0044772546  | 244,358.71     | 8,185.57           | 3.350           |
| 0044772563  | 410,099.39     | 6,395.64           | 1.560           |
| 0044772608  | 326,590.24     | 147,729.53         | 45.234          |
| 0044772924  | 68,511.58      | 1,922.19           | 2.806           |
| 0044773175  | 59,777.54      | (5,943.67)         | (9.943)         |
| 0044773707  | 305,130.59     | 6,449.73           | 2.114           |
| 0044773956  | 294,698.22     | 74,117.45          | 25.150          |
| 0044774169  | 89,009.68      | (5,196.78)         | (5.838)         |
| 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          |
| 0044777594  | 343,123.67     | (2,198.49)         | (0.641)         |
| 0044777791  | 291,650.94     | (14,322.15)        | (4.911)         |
| 0044778846  | 115,905.27     | 12,208.97          | 10.534          |

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



Distribution Date: 25-Mar-2024  
 05-Mar-2024 1:46:48 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044780223  | 77,666.67      | (777.74)           | (1.001)         |
| 0044781418  | 181,245.45     | 4,779.96           | 2.637           |
| 0044781952  | 81,828.87      | 24,977.92          | 30.525          |
| 0044782210  | 494,402.01     | 4,355.93           | 0.881           |
| 0044782214  | 57,261.93      | 4,293.20           | 7.497           |
| 0044783328  | 67,874.89      | 1,133.55           | 1.670           |
| 0044783443  | 141,907.44     | (2,582.29)         | (1.820)         |
| 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     | 58,551.83          | 14.328          |
| 0044785788  | 282,960.19     | 72,274.82          | 25.542          |
| 0044786024  | 133,106.00     | (11,413.67)        | (8.575)         |
| 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)         |
| 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     | 67,398.62          | 21.521          |
| 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           |
| 0044793838  | 235,758.87     | (2,961.67)         | (1.256)         |
| 0044794431  | 287,841.28     | 298,857.10         | 103.827         |
| 0044795134  | 223,231.95     | 32,875.65          | 14.727          |
| 0044795975  | 84,919.92      | 1,622.16           | 1.910           |
| 0044797688  | 71,005.83      | 5,483.71           | 7.723           |

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



Distribution Date: 25-Mar-2024  
 05-Mar-2024 1:46:48 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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     | 4,678.93           | 1.694           |
| 0044799336  | 107,230.22     | 8,492.28           | 7.920           |
| 0044799743  | 327,537.49     | (76,196.12)        | (23.263)        |
| 0044800412  | 97,366.08      | 384.59             | 0.395           |
| 0044800954  | 260,426.44     | 5,000.97           | 1.920           |
| 0044801118  | 46,208.19      | (758.09)           | (1.641)         |
| 0044801582  | 413,508.56     | 5,374.26           | 1.300           |
| 0044801764  | 40,152.30      | 96,889.88          | 241.306         |
| 0044801855  | 42,036.08      | 9,887.78           | 23.522          |
| 0044804043  | 63,817.02      | (33,677.31)        | (52.772)        |
| 0044804144  | 368,947.61     | (265.88)           | (0.072)         |
| 0044804252  | 80,592.03      | 6,103.00           | 7.573           |
| 0044804672  | 143,574.24     | 89,568.29          | 62.385          |
| 0044807002  | 257,251.04     | (2,521.84)         | (0.980)         |
| 0044809085  | 199,862.17     | 5,786.55           | 2.895           |
| 0044810839  | 236,574.15     | 103,879.04         | 43.910          |
| 0044811285  | 158,668.82     | 3,866.53           | 2.437           |
| 0044812180  | 282,811.50     | 16,732.79          | 5.917           |
| 0044812677  | 34,976.14      | 11,526.95          | 32.957          |
| 0044818514  | 141,504.14     | 13,001.63          | 9.188           |
| 0044818537  | 189,838.49     | 38,219.12          | 20.132          |
| 0044818674  | 137,217.92     | 75,941.00          | 55.343          |
| 0044819176  | 211,563.10     | 56,256.21          | 26.591          |
| 0044820242  | 59,036.79      | 25,422.99          | 43.063          |
| 0044820498  | 95,599.70      | 90,559.61          | 94.728          |

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



Distribution Date: 25-Mar-2024  
 05-Mar-2024 1:46:48 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044820537  | 85,022.87      | 24,355.33          | 28.646          |
| 0044820701  | 165,574.88     | 22,518.67          | 13.600          |
| 0044820772  | 86,673.96      | 4,250.54           | 4.904           |
| 0044820883  | 72,416.33      | 31,672.82          | 43.737          |
| 0044821329  | 129,902.14     | 59,269.63          | 45.626          |
| 0044823539  | 187,852.73     | 42,484.95          | 22.616          |
| 0044824830  | 464,767.84     | 159,187.97         | 34.251          |
| 0044825727  | 415,508.11     | (250.97)           | (0.060)         |
| 0044826929  | 250,523.90     | 92,345.11          | 36.861          |
| 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           |
| 0044838453  | 171,619.92     | 5,152.12           | 3.002           |
| 0044838936  | 414,498.72     | (4,708.27)         | (1.136)         |
| 0044840533  | 65,734.93      | 4,355.55           | 6.626           |
| 0044840858  | 306,160.23     | 121,830.64         | 39.793          |
| 0044842073  | 145,232.38     | (201.11)           | (0.138)         |
| 0044842136  | 45,893.16      | 1,967.47           | 4.287           |
| 0044842394  | 91,514.55      | (1,112.16)         | (1.215)         |
| 0044845153  | 98,456.90      | 8,424.25           | 8.556           |
| 0044846915  | 62,416.15      | 6,148.03           | 9.850           |
| 0044846963  | 605,526.64     | 34,806.51          | 5.748           |
| 0044848575  | 86,244.13      | (16,406.01)        | (19.023)        |
| 0044852135  | 76,012.44      | 3,970.46           | 5.223           |
| 0044852320  | 57,671.65      | 19,031.10          | 32.999          |
| 0044853639  | 77,057.23      | 4,052.54           | 5.259           |
| 0044854365  | 409,144.52     | 145,530.17         | 35.569          |
| 0044855999  | 289,014.42     | (5,198.61)         | (1.799)         |
| 0044856794  | 382,226.84     | 72,867.39          | 19.064          |

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



Distribution Date: 25-Mar-2024  
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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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     | 42,334.21          | 29.841          |
| 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          |
| 0044866817  | 159,988.28     | 35,758.60          | 22.351          |
| 0044868502  | 91,132.65      | 15,130.33          | 16.603          |
| 0044870057  | 67,341.58      | 34,646.95          | 51.450          |
| 0044870157  | 82,835.89      | 21,135.11          | 25.514          |
| 0044870236  | 24,260.08      | 23,945.76          | 98.704          |
| 0044871742  | 66,802.48      | 4,215.02           | 6.310           |
| 0044875065  | 319,977.86     | 44,625.95          | 13.947          |
| 0044875934  | 116,310.68     | 27,872.28          | 23.964          |
| 0044876276  | 87,864.09      | 16,028.15          | 18.242          |
| 0044878148  | 88,078.90      | (12,475.65)        | (14.164)        |
| 0044878279  | 67,349.94      | 2,746.21           | 4.078           |
| 0044878797  | 120,472.23     | 34,315.77          | 28.484          |
| 0044879621  | 121,513.13     | 47,300.49          | 38.926          |
| 0044884041  | 193,444.60     | 3,825.62           | 1.978           |
| 0044884468  | 76,127.26      | (4,920.53)         | (6.464)         |
| 0044884842  | 116,825.95     | (11,771.00)        | (10.076)        |
| 0044888011  | 128,820.78     | 3,345.17           | 2.597           |
| 0044889705  | 71,388.48      | 1,385.37           | 1.941           |
| 0044891734  | 270,663.30     | 2,990.60           | 1.105           |
| 0044892267  | 63,367.40      | 28,381.20          | 44.788          |
| 0044893201  | 409,316.23     | 49,862.82          | 12.182          |

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



## Cumulative Realized Loss Detail

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

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



Distribution Date: 25-Mar-2024  
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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 | 2                   | 234,737.44                | 25,103.83                   | 0.001 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 2                   | 234,737.44                          | 25,103.83                   | 0.001 %                 |
| Group 2 | 2                   | 567,930.63                | 4,281.43                    | 0.000 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 2                   | 567,930.63                          | 4,281.43                    | 0.000 %                 |
| Total   | 4                   | 802,668.07                | 29,385.26                   | 0.001 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 4                   | 802,668.07                          | 29,385.26                   | 0.001 %                 |

## 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 | 0044832967  | 170,000.00                   | 4.500 %           | CA    | 74.00              | 360           | 151,901.55                          | 01/31/2024                 | 3,968.72             | 3,814.37                        |
| Group 1 | 0044870157  | 92,000.00                    | 4.750 %           | AK    | 80.00              | 360           | 82,835.89                           | 02/29/2024                 | 21,135.11            | 21,135.11                       |
| Group 2 | 0044777791  | 308,000.00                   | 3.250 %           | MD    | 87.00              | 360           | 291,650.94                          | 06/30/2023                 | (397.50)             | (14,322.15)                     |
| Group 2 | 0044798167  | 259,000.00                   | 4.750 %           | TX    | 95.00              | 360           | 276,279.69                          | 02/29/2024                 | 4,678.93             | 4,678.93                        |

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.

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

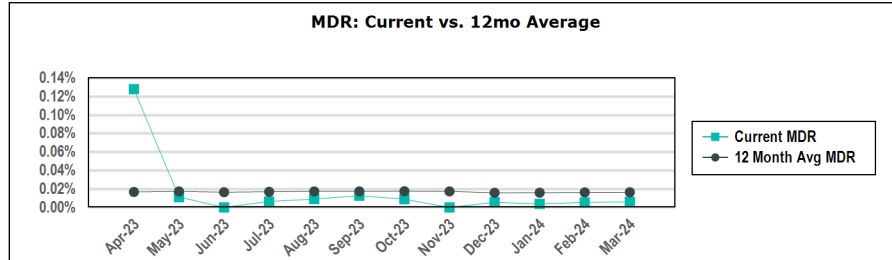
Distribution Date: 25-Mar-2024  
 05-Mar-2024 1:46:48 PM

## Realized Loss Report - Collateral

### Summary

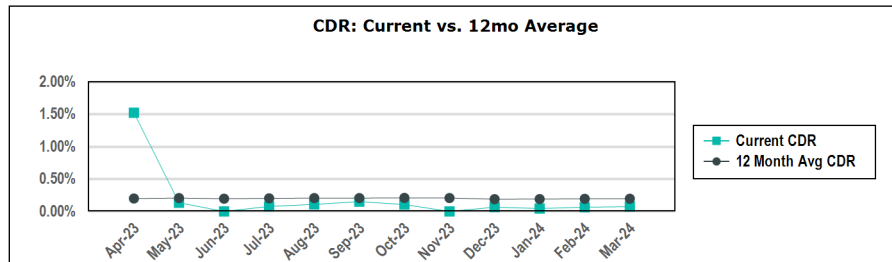
#### MDR

Current Month 0.006 %  
 3 Month Average 0.005 %  
 12 Month Average 0.016 %



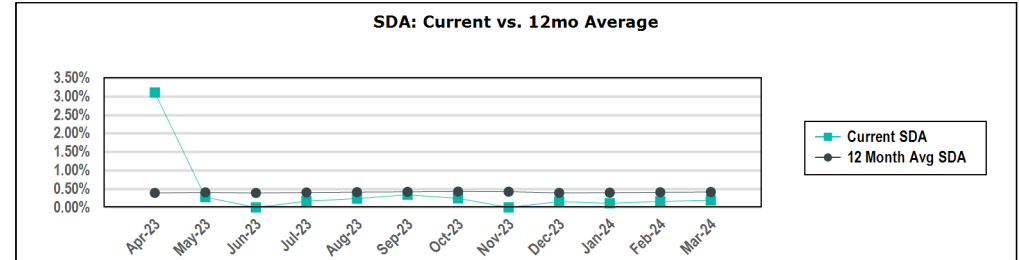
#### CDR

Current Month 0.073 %  
 3 Month Average 0.061 %  
 12 Month Average 0.196 %



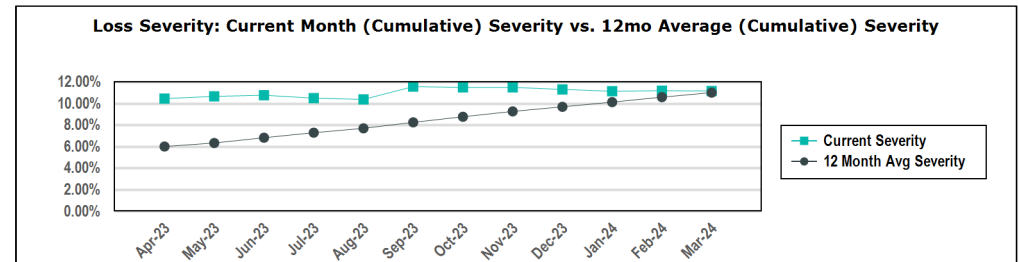
#### SDA

Current Month 0.189 %  
 3 Month Average 0.155 %  
 12 Month Average 0.417 %



#### Loss Severity

Current Month (Cumulative) 11.177 %  
 3 Month Average (Cumulative) 11.180 %  
 12 Month Average (Cumulative) 11.027 %



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

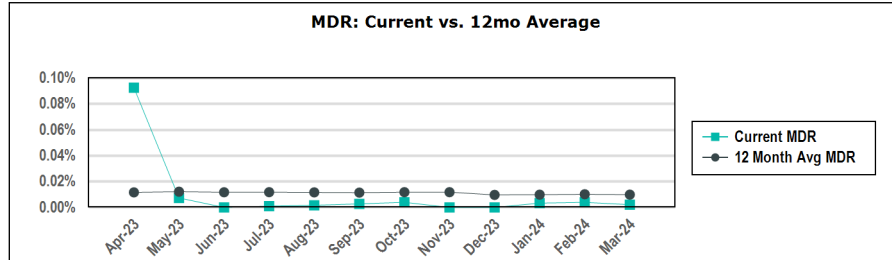
Distribution Date: 25-Mar-2024  
 05-Mar-2024 1:46:49 PM

## Realized Loss Report - Collateral

### Group 1

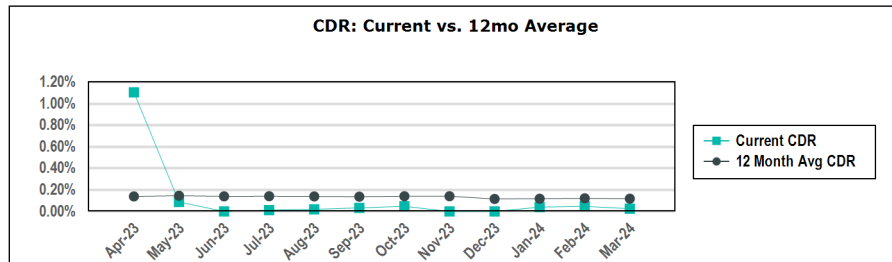
#### MDR

Current Month 0.002 %  
 3 Month Average 0.003 %  
 12 Month Average 0.010 %



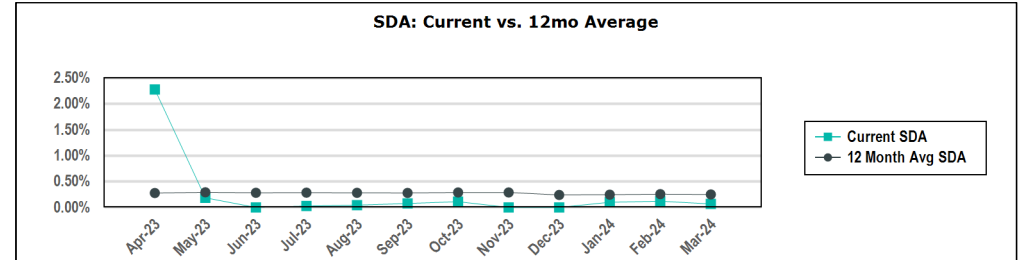
#### CDR

Current Month 0.026 %  
 3 Month Average 0.038 %  
 12 Month Average 0.118 %



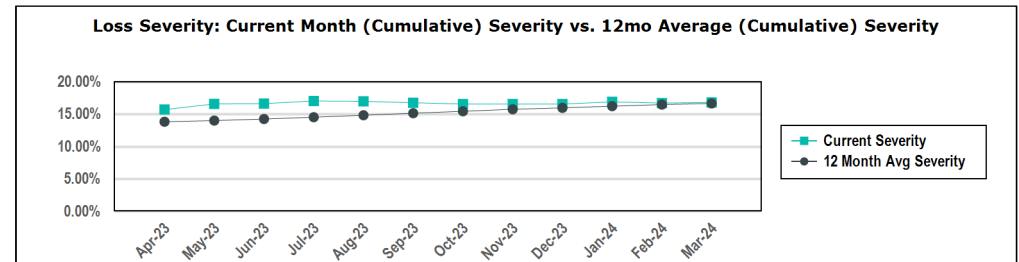
#### SDA

Current Month 0.068 %  
 3 Month Average 0.096 %  
 12 Month Average 0.251 %



#### Loss Severity

Current Month (Cumulative) 16.858 %  
 3 Month Average (Cumulative) 16.856 %  
 12 Month Average (Cumulative) 16.701 %



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



Distribution Date: 25-Mar-2024  
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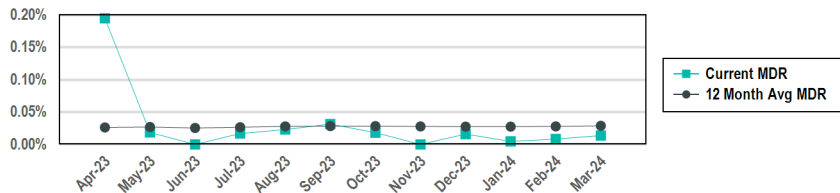
## Realized Loss Report - Collateral

### Group 2

#### MDR

Current Month 0.014 %  
 3 Month Average 0.009 %  
 12 Month Average 0.029 %

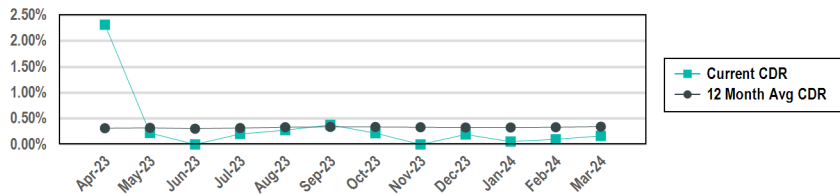
MDR: Current vs. 12mo Average



#### CDR

Current Month 0.164 %  
 3 Month Average 0.106 %  
 12 Month Average 0.343 %

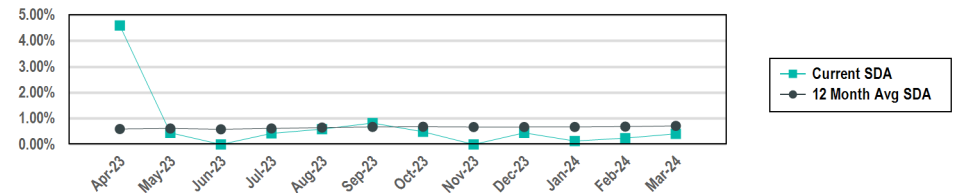
CDR: Current vs. 12mo Average



#### SDA

Current Month 0.410 %  
 3 Month Average 0.262 %  
 12 Month Average 0.718 %

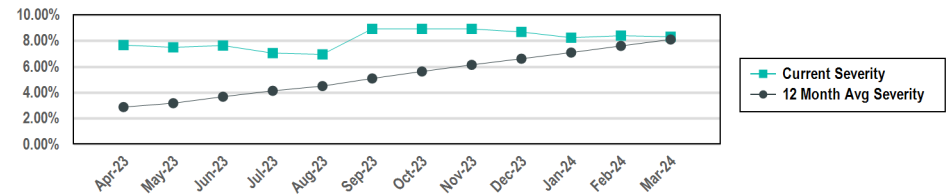
SDA: Current vs. 12mo Average



#### Loss Severity

Current Month (Cumulative) 8.330 %  
 3 Month Average (Cumulative) 8.331 %  
 12 Month Average (Cumulative) 8.115 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



### Calculation Methodology:

Monthly Default Rate (MDR):  $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$ .

Conditional Default Rate (CDR):  $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If  $\text{WAS} \leq 30$  then  $\text{CDR} / (\text{WAS} * 0.02)$  else if  $30 < \text{WAS} \leq 60$  then  $\text{CDR} / 0.6$  else if  $60 < \text{WAS} \leq 120$  then  $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$  else if  $\text{WAS} > 120$  then  $\text{CDR} / 0.03$

Cumulative Loss Severity:  $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$ .  
 3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07

Distribution Date: 25-Mar-2024  
 05-Mar-2024 1:46:49 PM

## Prepayment Rates

### Summary

#### SMM

|                  |         |
|------------------|---------|
| Current Month    | 0.401 % |
| 3 Month Average  | 0.444 % |
| 12 Month Average | 0.603 % |

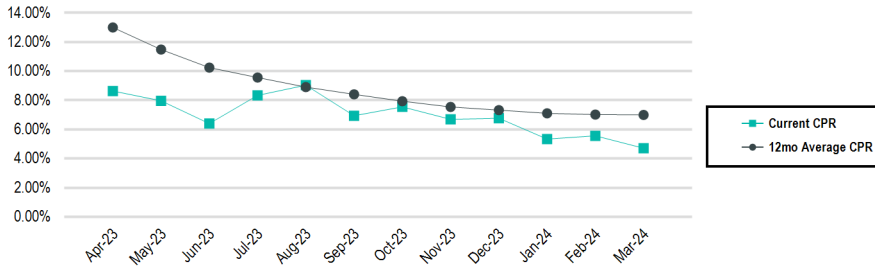
#### CPR

|                  |         |
|------------------|---------|
| Current Month    | 4.709 % |
| 3 Month Average  | 5.203 % |
| 12 Month Average | 6.995 % |

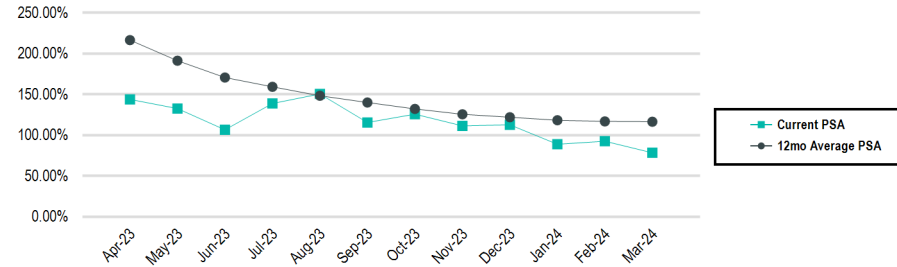
#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 78.484 %  |
| 3 Month Average  | 86.719 %  |
| 12 Month Average | 116.576 % |

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



### Group 1

#### SMM

|                  |         |
|------------------|---------|
| Current Month    | 0.385 % |
| 3 Month Average  | 0.410 % |
| 12 Month Average | 0.564 % |

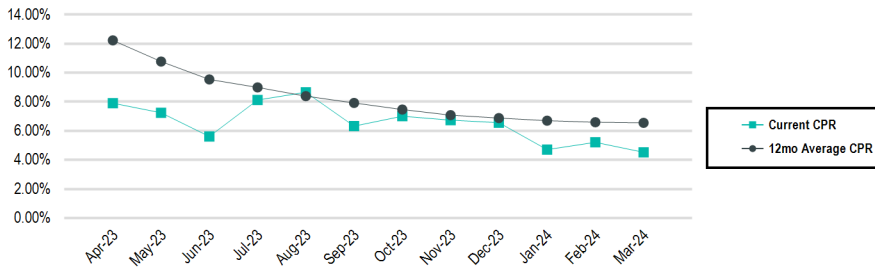
#### CPR

|                  |         |
|------------------|---------|
| Current Month    | 4.525 % |
| 3 Month Average  | 4.816 % |
| 12 Month Average | 6.553 % |

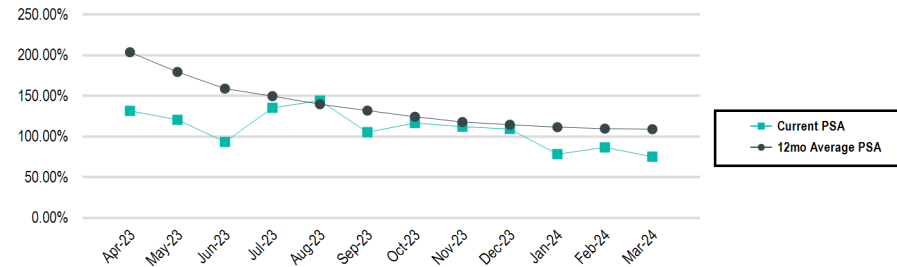
#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 75.418 %  |
| 3 Month Average  | 80.260 %  |
| 12 Month Average | 109.216 % |

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07

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## Prepayment Rates

### Group 2

#### SMM

|                  |         |
|------------------|---------|
| Current Month    | 0.432 % |
| 3 Month Average  | 0.509 % |
| 12 Month Average | 0.678 % |

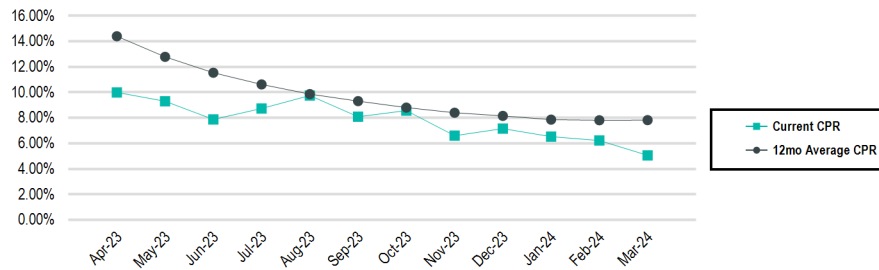
#### CPR

|                  |         |
|------------------|---------|
| Current Month    | 5.059 % |
| 3 Month Average  | 5.936 % |
| 12 Month Average | 7.824 % |

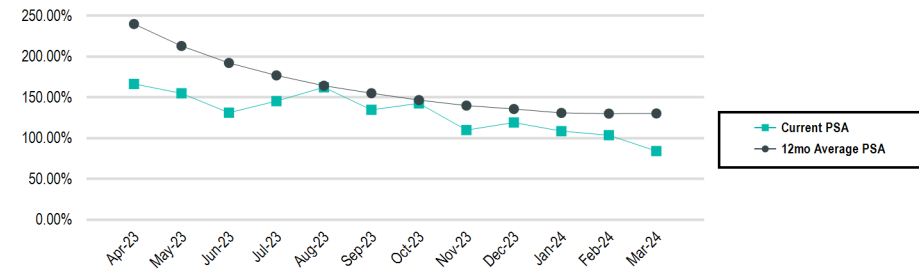
#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 84.314 %  |
| 3 Month Average  | 98.931 %  |
| 12 Month Average | 130.401 % |

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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

Contact:  
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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 |
|--------------------------------------------|-----------------------------------------------------------|
| 189                                        | 35,245,865.46                                             |

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



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## Supplemental Reporting

| Closing Date            |
|-------------------------|
| Means November 21, 2017 |

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

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

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

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

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

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Supplemental Reporting

| Bond Retirement Detail – Effective October 2023                                                                                                                                                                   |           |                         |                              |                                 |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-------------------------|------------------------------|---------------------------------|
| Class                                                                                                                                                                                                             | CUSIP     | Original<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>Face Amount |
| 1B-1                                                                                                                                                                                                              | 30711XUW2 | 97,984,000              | 70,783,000                   | 27,201,000                      |
| 1B-1H                                                                                                                                                                                                             | N/A       | 5,157,594               | (70,783,000)                 | 75,940,594                      |
| 2B-1                                                                                                                                                                                                              | 30711XVW0 | 63,333,000              | 61,333,000                   | 2,000,000                       |
| 2B-1H                                                                                                                                                                                                             | N/A       | 3,333,436               | (61,333,000)                 | 64,666,436                      |
| <a href="https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes">https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes</a> |           |                         |                              |                                 |