

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: 26-May-2026
 04-May-2026 1:13:26 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		04/30/2026	0.00000%	2,839,802,426.21	0.00	22,939,447.51	0.00	2,816,862,978.70	22,939,447.51	0.00
1M-1	30711XUS1	05/22/2026	4.40964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	05/22/2026	6.15964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		04/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	05/22/2026	6.15964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		04/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XUV4	05/22/2026	6.15964%	682,053.33	3,384.30	17,089.73	0.00	664,963.60	20,474.03	0.00
1M-CH		04/30/2026	0.00000%	95,620,658.51	0.00	2,395,899.38	0.00	93,224,759.13	2,395,899.38	0.00
1M-2	30711XUX0	05/22/2026	6.15964%	682,053.33	3,384.30	17,089.73	0.00	664,963.60	20,474.03	0.00
1M-2H		04/30/2026	0.00000%	95,620,550.02	0.00	2,395,899.38	0.00	93,224,650.64	2,395,899.38	0.00
1B-1	30711XUW2	05/22/2026	7.75964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-1H		04/30/2026	0.00000%	103,141,594.00	0.00	0.00	0.00	103,141,594.00	0.00	0.00
1B-2H		04/30/2026	0.00000%	99,273,103.33	0.00	0.00	0.00	99,273,103.33	0.00	3,868,490.67
1A-I1	30711XUY8	05/22/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	05/22/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	05/22/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	05/22/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	05/22/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XVJ0	05/22/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XVL5	05/22/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XVN1	05/22/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XVQ4	05/22/2026	1.80000%	0.00	988.98	0.00	0.00	0.00	988.98	0.00
1C-I2	30711XVS0	05/22/2026	1.40000%	0.00	769.20	0.00	0.00	0.00	769.20	0.00
1C-I3	30711XVU5	05/22/2026	1.00000%	0.00	549.43	0.00	0.00	0.00	549.43	0.00

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-May-2026
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1C-I4	30711XVW1	05/22/2026	0.60000%	0.00	329.66	0.00	0.00	0.00	329.66	0.00
1E-A1	30711XUZ5	05/22/2026	4.35964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	05/22/2026	4.75964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	05/22/2026	5.15964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	05/22/2026	5.55964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	05/22/2026	4.35964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XVK7	05/22/2026	4.75964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XVM3	05/22/2026	5.15964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XVP6	05/22/2026	5.55964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XVR2	05/22/2026	4.35964%	682,053.33	2,395.33	17,089.73	0.00	664,963.60	19,485.06	0.00
1E-C2	30711XVT8	05/22/2026	4.75964%	682,053.33	2,615.10	17,089.73	0.00	664,963.60	19,704.83	0.00
1E-C3	30711XVV3	05/22/2026	5.15964%	682,053.33	2,834.87	17,089.73	0.00	664,963.60	19,924.60	0.00
1E-C4	30711XVX9	05/22/2026	5.55964%	682,053.33	3,054.64	17,089.73	0.00	664,963.60	20,144.37	0.00
1E-D1	30711XVY7	05/22/2026	4.35964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XVZ4	05/22/2026	4.75964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XWA8	05/22/2026	5.15964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XWB6	05/22/2026	5.55964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XWC4	05/22/2026	6.15964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XWD2	05/22/2026	4.35964%	682,053.33	2,395.33	17,089.73	0.00	664,963.60	19,485.06	0.00
1E-F2	30711XWE0	05/22/2026	4.75964%	682,053.33	2,615.10	17,089.73	0.00	664,963.60	19,704.83	0.00
1E-F3	30711XWF7	05/22/2026	5.15964%	682,053.33	2,834.87	17,089.73	0.00	664,963.60	19,924.60	0.00
1E-F4	30711XWG5	05/22/2026	5.55964%	682,053.33	3,054.64	17,089.73	0.00	664,963.60	20,144.37	0.00
1E-F5	30711XWH3	05/22/2026	6.15964%	682,053.33	3,384.30	17,089.73	0.00	664,963.60	20,474.03	0.00
1X-1	30711XWJ9	05/22/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XWK6	05/22/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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1X-3	30711XWL4	05/22/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XWM2	05/22/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XWN0	05/22/2026	1.80000%	0.00	988.98	0.00	0.00	0.00	988.98	0.00
1Y-2	30711XWP5	05/22/2026	1.40000%	0.00	769.20	0.00	0.00	0.00	769.20	0.00
1Y-3	30711XWQ3	05/22/2026	1.00000%	0.00	549.43	0.00	0.00	0.00	549.43	0.00
1Y-4	30711XWR1	05/22/2026	0.60000%	0.00	329.66	0.00	0.00	0.00	329.66	0.00
2A-H		04/30/2026	0.00000%	1,432,393,459.51	0.00	11,491,863.85	0.00	1,420,965,643.61	11,491,863.85	0.00
2M-1	30711XWS9	05/22/2026	4.40964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	05/22/2026	6.25964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		04/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	05/22/2026	6.25964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		04/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XWV2	05/22/2026	6.25964%	3,085,002.44	15,556.09	68,462.51	0.00	3,016,539.93	84,018.60	0.00
2M-CH		04/30/2026	0.00000%	70,115,387.50	0.00	1,556,003.77	0.00	68,559,383.73	1,556,003.77	0.00
2M-2	30711XWX8	05/22/2026	6.25964%	3,085,002.44	15,556.09	68,462.51	0.00	3,016,539.93	84,018.60	0.00
2M-2H		04/30/2026	0.00000%	70,115,387.50	0.00	1,556,003.77	0.00	68,559,383.73	1,556,003.77	0.00
2B-1	30711XWW0	05/22/2026	8.20964%	2,000,000.00	13,226.64	0.00	0.00	2,000,000.00	13,226.64	0.00
2B-1H		04/30/2026	0.00000%	64,666,436.00	0.00	0.00	0.00	64,666,436.00	0.00	0.00
2B-2H		04/30/2026	0.00000%	62,613,373.20	0.00	0.00	64,047.95	62,549,325.25	0.00	4,117,111.75
2A-I1	30711XWY6	05/22/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	05/22/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	05/22/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	05/22/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	05/22/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2B-I2	30711XXH2	05/22/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XXK5	05/22/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XXM1	05/22/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XXP4	05/22/2026	1.80000%	0.00	4,473.25	0.00	0.00	0.00	4,473.25	0.00
2C-I2	30711XXR0	05/22/2026	1.40000%	0.00	3,479.20	0.00	0.00	0.00	3,479.20	0.00
2C-I3	30711XXT6	05/22/2026	1.00000%	0.00	2,485.14	0.00	0.00	0.00	2,485.14	0.00
2C-I4	30711XXV1	05/22/2026	0.60000%	0.00	1,491.08	0.00	0.00	0.00	1,491.08	0.00
2E-A1	30711XWZ3	05/22/2026	4.45964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	05/22/2026	4.85964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	05/22/2026	5.25964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	05/22/2026	5.65964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	05/22/2026	4.45964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XXJ8	05/22/2026	4.85964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XXL3	05/22/2026	5.25964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XXN9	05/22/2026	5.65964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XXQ2	05/22/2026	4.45964%	3,085,002.44	11,082.83	68,462.51	0.00	3,016,539.93	79,545.34	0.00
2E-C2	30711XXS8	05/22/2026	4.85964%	3,085,002.44	12,076.89	68,462.51	0.00	3,016,539.93	80,539.40	0.00
2E-C3	30711XXU3	05/22/2026	5.25964%	3,085,002.44	13,070.95	68,462.51	0.00	3,016,539.93	81,533.46	0.00
2E-C4	30711XXW9	05/22/2026	5.65964%	3,085,002.44	14,065.00	68,462.51	0.00	3,016,539.93	82,527.51	0.00
2E-D1	30711XXX7	05/22/2026	4.45964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XXY5	05/22/2026	4.85964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XXZ2	05/22/2026	5.25964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XYA6	05/22/2026	5.65964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XYB4	05/22/2026	6.25964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XYC2	05/22/2026	4.45964%	3,085,002.44	11,082.83	68,462.51	0.00	3,016,539.93	79,545.34	0.00

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Certificateholder Distribution Summary

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2E-F2	30711XYD0	05/22/2026	4.85964%	3,085,002.44	12,076.89	68,462.51	0.00	3,016,539.93	80,539.40	0.00
2E-F3	30711XYE8	05/22/2026	5.25964%	3,085,002.44	13,070.95	68,462.51	0.00	3,016,539.93	81,533.46	0.00
2E-F4	30711XYF5	05/22/2026	5.65964%	3,085,002.44	14,065.00	68,462.51	0.00	3,016,539.93	82,527.51	0.00
2E-F5	30711XYG3	05/22/2026	6.25964%	3,085,002.44	15,556.09	68,462.51	0.00	3,016,539.93	84,018.60	0.00
2X-1	30711XYH1	05/22/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XYJ7	05/22/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XYK4	05/22/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XYL2	05/22/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XYM0	05/22/2026	1.80000%	0.00	4,473.25	0.00	0.00	0.00	4,473.25	0.00
2Y-2	30711XYN8	05/22/2026	1.40000%	0.00	3,479.20	0.00	0.00	0.00	3,479.20	0.00
2Y-3	30711XYP3	05/22/2026	1.00000%	0.00	2,485.14	0.00	0.00	0.00	2,485.14	0.00
2Y-4	30711XYQ1	05/22/2026	0.60000%	0.00	1,491.08	0.00	0.00	0.00	1,491.08	0.00
Totals				4,976,799,989.25	221,570.91	43,276,192.30	64,047.95	4,933,523,796.95	43,497,763.21	7,985,602.42

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

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	2,839,802,426.21	7,635,396.65	15,304,050.86	0.00	0.00	22,939,447.51	2,816,862,978.70	0.14224292	22,939,447.51
1M-1	186,170,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	9,799,029.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	139,279,105.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	139,279,105.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	1,008,074.77	682,053.33	5,688.32	11,401.41	0.00	0.00	17,089.73	664,963.60	0.65963718	17,089.73
1M-CH	141,327,325.20	95,620,658.51	797,475.27	1,598,424.11	0.00	0.00	2,395,899.38	93,224,759.13	0.65963719	2,395,899.38
1M-2	2,995,000.00	682,053.33	5,688.32	11,401.41	0.00	0.00	17,089.73	664,963.60	0.22202457	17,089.73
1M-2H	419,885,536.00	95,620,550.02	797,475.27	1,598,424.11	0.00	0.00	2,395,899.38	93,224,650.64	0.22202396	2,395,899.38
1B-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-1H	103,141,594.00	103,141,594.00	0.00	0.00	0.00	0.00	0.00	103,141,594.00	1.00000000	0.00
1B-2H	103,141,594.00	99,273,103.33	0.00	0.00	0.00	0.00	0.00	99,273,103.33	0.96249340	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-May-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	993,462.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	1,008,074.77	682,053.33	5,688.32	11,401.41	0.00	0.00	17,089.73	664,963.60	0.65963718	17,089.73
1E-C2	1,008,074.77	682,053.33	5,688.32	11,401.41	0.00	0.00	17,089.73	664,963.60	0.65963718	17,089.73
1E-C3	1,008,074.77	682,053.33	5,688.32	11,401.41	0.00	0.00	17,089.73	664,963.60	0.65963718	17,089.73
1E-C4	1,008,074.77	682,053.33	5,688.32	11,401.41	0.00	0.00	17,089.73	664,963.60	0.65963718	17,089.73
1E-D1	1,986,925.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	1,986,925.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	1,986,925.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	1,986,925.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	1,986,925.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	2,001,537.40	682,053.33	5,688.32	11,401.41	0.00	0.00	17,089.73	664,963.60	0.33222642	17,089.73
1E-F2	2,001,537.40	682,053.33	5,688.32	11,401.41	0.00	0.00	17,089.73	664,963.60	0.33222642	17,089.73
1E-F3	2,001,537.40	682,053.33	5,688.32	11,401.41	0.00	0.00	17,089.73	664,963.60	0.33222642	17,089.73
1E-F4	2,001,537.40	682,053.33	5,688.32	11,401.41	0.00	0.00	17,089.73	664,963.60	0.33222642	17,089.73
1E-F5	2,001,537.40	682,053.33	5,688.32	11,401.41	0.00	0.00	17,089.73	664,963.60	0.33222642	17,089.73
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 26-May-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	1,432,393,459.51	3,655,396.07	7,836,467.79	0.00	0.00	11,491,863.85	1,420,965,643.61	0.11130318	11,491,863.85
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	4,495,410.33	3,085,002.44	21,776.94	46,685.57	0.00	0.00	68,462.51	3,016,539.93	0.67102660	68,462.51
2M-CH	102,170,887.67	70,115,387.50	494,942.35	1,061,061.43	0.00	0.00	1,556,003.77	68,559,383.73	0.67102660	1,556,003.77
2M-2	13,486,231.00	3,085,002.44	21,776.94	46,685.57	0.00	0.00	68,462.51	3,016,539.93	0.22367553	68,462.51
2M-2H	306,512,663.00	70,115,387.50	494,942.35	1,061,061.43	0.00	0.00	1,556,003.77	68,559,383.73	0.22367553	1,556,003.77
2B-1	2,000,000.00	2,000,000.00	0.00	0.00	0.00	0.00	0.00	2,000,000.00	1.00000000	0.00
2B-1H	64,666,436.00	64,666,436.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00	1.00000000	0.00
2B-2H	66,666,437.00	62,613,373.20	0.00	0.00	0.00	64,047.95	64,047.95	62,549,325.25	0.93824311	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-May-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	4,495,410.33	3,085,002.44	21,776.94	46,685.57	0.00	0.00	68,462.51	3,016,539.93	0.67102660	68,462.51
2E-C2	4,495,410.33	3,085,002.44	21,776.94	46,685.57	0.00	0.00	68,462.51	3,016,539.93	0.67102660	68,462.51
2E-C3	4,495,410.33	3,085,002.44	21,776.94	46,685.57	0.00	0.00	68,462.51	3,016,539.93	0.67102660	68,462.51
2E-C4	4,495,410.33	3,085,002.44	21,776.94	46,685.57	0.00	0.00	68,462.51	3,016,539.93	0.67102660	68,462.51
2E-D1	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	8,990,820.67	3,085,002.44	21,776.94	46,685.57	0.00	0.00	68,462.51	3,016,539.93	0.33551330	68,462.51

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Distribution Date: 26-May-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	8,990,820.67	3,085,002.44	21,776.94	46,685.57	0.00	0.00	68,462.51	3,016,539.93	0.33551330	68,462.51
2E-F3	8,990,820.67	3,085,002.44	21,776.94	46,685.57	0.00	0.00	68,462.51	3,016,539.93	0.33551330	68,462.51
2E-F4	8,990,820.67	3,085,002.44	21,776.94	46,685.57	0.00	0.00	68,462.51	3,016,539.93	0.33551330	68,462.51
2E-F5	8,990,820.67	3,085,002.44	21,776.94	46,685.57	0.00	0.00	68,462.51	3,016,539.93	0.33551330	68,462.51
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,880,261,016.83	4,976,799,989.25	14,177,745.82	29,098,446.51	0.00	64,047.95	43,340,240.25	4,933,523,796.95	0.14144171	43,276,192.30

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

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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-May-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	143.40128981	0.38556405	0.77280751	0.00000000	0.00000000	1.15837156	142.24291825	0.14224292	1.15837156
1M-1	186,170,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	139,279,105.40	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	139,279,105.40	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	1,008,074.77	676.59002052	5.64275604	11.31008366	0.00000000	0.00000000	16.95283970	659.63718082	0.65963718	16.95283970
1M-CH	141,327,325.20	676.59002514	5.64275358	11.31008535	0.00000000	0.00000000	16.95283893	659.63718621	0.65963719	16.95283893
1M-2	2,995,000.00	227.73066110	1.89927212	3.80681469	0.00000000	0.00000000	5.70608681	222.02457429	0.22202457	5.70608681
1M-2H	419,885,536.00	227.73004027	1.89926826	3.80680917	0.00000000	0.00000000	5.70607743	222.02396284	0.22202396	5.70607743
1B-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-1H	103,141,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	962.49339844	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	962.49339844	0.96249340	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-May-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	1,008,074.77	676.59002052	5.64275604	11.31008366	0.00000000	0.00000000	16.95283970	659.63718082	0.65963718	16.95283970
1E-C2	1,008,074.77	676.59002052	5.64275604	11.31008366	0.00000000	0.00000000	16.95283970	659.63718082	0.65963718	16.95283970
1E-C3	1,008,074.77	676.59002052	5.64275604	11.31008366	0.00000000	0.00000000	16.95283970	659.63718082	0.65963718	16.95283970
1E-C4	1,008,074.77	676.59002052	5.64275604	11.31008366	0.00000000	0.00000000	16.95283970	659.63718082	0.65963718	16.95283970
1E-D1	1,986,925.24	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	1,986,925.24	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	1,986,925.24	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	1,986,925.24	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	1,986,925.24	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	2,001,537.40	340.76472001	2.84197538	5.69632625	0.00000000	0.00000000	8.53830163	332.22641838	0.33222642	8.53830163
1E-F2	2,001,537.40	340.76472001	2.84197538	5.69632625	0.00000000	0.00000000	8.53830163	332.22641838	0.33222642	8.53830163
1E-F3	2,001,537.40	340.76472001	2.84197538	5.69632625	0.00000000	0.00000000	8.53830163	332.22641838	0.33222642	8.53830163
1E-F4	2,001,537.40	340.76472001	2.84197538	5.69632625	0.00000000	0.00000000	8.53830163	332.22641838	0.33222642	8.53830163
1E-F5	2,001,537.40	340.76472001	2.84197538	5.69632625	0.00000000	0.00000000	8.53830163	332.22641838	0.33222642	8.53830163
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-May-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	12,766,622,601.00	112.19830838	0.28632444	0.61382466	0.00000000	0.00000000	0.90014910	111.30317610	0.11130318	0.90014910
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	102,170,887.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	4,495,410.33	686.25602860	4.84426079	10.38516322	0.00000000	0.00000000	15.22942401	671.02660459	0.67102660	15.22942401
2M-CH	102,170,887.67	686.25602751	4.84426006	10.38516405	0.00000000	0.00000000	15.22942401	671.02660350	0.67102660	15.22942401
2M-2	13,486,231.00	228.75200936	1.61475360	3.46172107	0.00000000	0.00000000	5.07647467	223.67553470	0.22367553	5.07647467
2M-2H	306,512,663.00	228.75200918	1.61475335	3.46172135	0.00000000	0.00000000	5.07647467	223.67553451	0.22367553	5.07647467
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	939.20383356	0.00000000	0.00000000	0.00000000	0.96072256	0.96072256	938.24311100	0.93824311	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C07



Distribution Date: 26-May-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	4,495,410.33	686.25602860	4.84426079	10.38516322	0.00000000	0.00000000	15.22942401	671.02660459	0.67102660	15.22942401
2E-C2	4,495,410.33	686.25602860	4.84426079	10.38516322	0.00000000	0.00000000	15.22942401	671.02660459	0.67102660	15.22942401
2E-C3	4,495,410.33	686.25602860	4.84426079	10.38516322	0.00000000	0.00000000	15.22942401	671.02660459	0.67102660	15.22942401
2E-C4	4,495,410.33	686.25602860	4.84426079	10.38516322	0.00000000	0.00000000	15.22942401	671.02660459	0.67102660	15.22942401
2E-D1	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	8,990,820.67	343.12801392	2.42213039	5.19258160	0.00000000	0.00000000	7.61471199	335.51330192	0.33551330	7.61471199

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	8,990,820.67	343.12801392	2.42213039	5.19258160	0.00000000	0.00000000	7.61471199	335.51330192	0.33551330	7.61471199
2E-F3	8,990,820.67	343.12801392	2.42213039	5.19258160	0.00000000	0.00000000	7.61471199	335.51330192	0.33551330	7.61471199
2E-F4	8,990,820.67	343.12801392	2.42213039	5.19258160	0.00000000	0.00000000	7.61471199	335.51330192	0.33551330	7.61471199
2E-F5	8,990,820.67	343.12801392	2.42213039	5.19258160	0.00000000	0.00000000	7.61471199	335.51330192	0.33551330	7.61471199
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Distribution Date: 26-May-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	2,839,802,426.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,816,862,978.70
1M-1	N/A	N/A	4.40964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	6.15964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	N/A	N/A	6.15964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	04/27/26 - 05/25/26	29	6.15964 %	682,053.33	3,384.30	0.00	0.00	0.00	0.00	3,384.30	0.00	664,963.60
1M-CH	N/A	N/A	0.00000 %	95,620,658.51	0.00	0.00	0.00	0.00	0.00	0.00	0.00	93,224,759.13
1M-2	04/27/26 - 05/25/26	29	6.15964 %	682,053.33	3,384.30	0.00	0.00	0.00	0.00	3,384.30	0.00	664,963.60
1M-2H	N/A	N/A	0.00000 %	95,620,550.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	93,224,650.64
1B-1	N/A	N/A	7.75964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-1H	N/A	N/A	0.00000 %	103,141,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,141,594.00
1B-2H	N/A	N/A	0.00000 %	99,273,103.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	99,273,103.33
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	04/27/26 - 05/25/26	29	1.80000 %	682,053.33	988.98	0.00	0.00	0.00	0.00	988.98	0.00	664,963.60
1C-I2	04/27/26 - 05/25/26	29	1.40000 %	682,053.33	769.20	0.00	0.00	0.00	0.00	769.20	0.00	664,963.60
1C-I3	04/27/26 - 05/25/26	29	1.00000 %	682,053.33	549.43	0.00	0.00	0.00	0.00	549.43	0.00	664,963.60

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Distribution Date: 26-May-2026
 04-May-2026 1:13:27 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
1C-I4	04/27/26 - 05/25/26	29	0.60000 %	682,053.33	329.66	0.00	0.00	0.00	0.00	329.66	0.00	664,963.60
1E-A1	N/A	N/A	4.35964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.75964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.15964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.55964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.35964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.75964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	5.15964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.55964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	04/27/26 - 05/25/26	29	4.35964 %	682,053.33	2,395.33	0.00	0.00	0.00	0.00	2,395.33	0.00	664,963.60
1E-C2	04/27/26 - 05/25/26	29	4.75964 %	682,053.33	2,615.10	0.00	0.00	0.00	0.00	2,615.10	0.00	664,963.60
1E-C3	04/27/26 - 05/25/26	29	5.15964 %	682,053.33	2,834.87	0.00	0.00	0.00	0.00	2,834.87	0.00	664,963.60
1E-C4	04/27/26 - 05/25/26	29	5.55964 %	682,053.33	3,054.64	0.00	0.00	0.00	0.00	3,054.64	0.00	664,963.60
1E-D1	N/A	N/A	4.35964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.75964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.15964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.55964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.15964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	04/27/26 - 05/25/26	29	4.35964 %	682,053.33	2,395.33	0.00	0.00	0.00	0.00	2,395.33	0.00	664,963.60
1E-F2	04/27/26 - 05/25/26	29	4.75964 %	682,053.33	2,615.10	0.00	0.00	0.00	0.00	2,615.10	0.00	664,963.60
1E-F3	04/27/26 - 05/25/26	29	5.15964 %	682,053.33	2,834.87	0.00	0.00	0.00	0.00	2,834.87	0.00	664,963.60
1E-F4	04/27/26 - 05/25/26	29	5.55964 %	682,053.33	3,054.64	0.00	0.00	0.00	0.00	3,054.64	0.00	664,963.60
1E-F5	04/27/26 - 05/25/26	29	6.15964 %	682,053.33	3,384.30	0.00	0.00	0.00	0.00	3,384.30	0.00	664,963.60
1X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-May-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	04/27/26 - 05/25/26	29	1.80000 %	682,053.34	988.98	0.00	0.00	0.00	0.00	988.98	0.00	664,963.61
1Y-2	04/27/26 - 05/25/26	29	1.40000 %	682,053.34	769.20	0.00	0.00	0.00	0.00	769.20	0.00	664,963.61
1Y-3	04/27/26 - 05/25/26	29	1.00000 %	682,053.34	549.43	0.00	0.00	0.00	0.00	549.43	0.00	664,963.61
1Y-4	04/27/26 - 05/25/26	29	0.60000 %	682,053.34	329.66	0.00	0.00	0.00	0.00	329.66	0.00	664,963.61
2A-H	N/A	N/A	0.00000 %	1,432,393,459.51	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,420,965,643.61
2M-1	N/A	N/A	4.40964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	6.25964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	N/A	N/A	6.25964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	04/27/26 - 05/25/26	29	6.25964 %	3,085,002.44	15,556.09	0.00	0.00	0.00	0.00	15,556.09	0.00	3,016,539.93
2M-CH	N/A	N/A	0.00000 %	70,115,387.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	68,559,383.73
2M-2	04/27/26 - 05/25/26	29	6.25964 %	3,085,002.44	15,556.09	0.00	0.00	0.00	0.00	15,556.09	0.00	3,016,539.93
2M-2H	N/A	N/A	0.00000 %	70,115,387.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	68,559,383.73
2B-1	04/27/26 - 05/25/26	29	8.20964 %	2,000,000.00	13,226.64	0.00	0.00	0.00	0.00	13,226.64	0.00	2,000,000.00
2B-1H	N/A	N/A	0.00000 %	64,666,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00
2B-2H	N/A	N/A	0.00000 %	62,613,373.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	62,549,325.25
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-May-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	04/27/26 - 05/25/26	29	1.80000 %	3,085,002.44	4,473.25	0.00	0.00	0.00	0.00	4,473.25	0.00	3,016,539.93
2C-I2	04/27/26 - 05/25/26	29	1.40000 %	3,085,002.44	3,479.20	0.00	0.00	0.00	0.00	3,479.20	0.00	3,016,539.93
2C-I3	04/27/26 - 05/25/26	29	1.00000 %	3,085,002.44	2,485.14	0.00	0.00	0.00	0.00	2,485.14	0.00	3,016,539.93
2C-I4	04/27/26 - 05/25/26	29	0.60000 %	3,085,002.44	1,491.08	0.00	0.00	0.00	0.00	1,491.08	0.00	3,016,539.93
2E-A1	N/A	N/A	4.45964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.85964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.25964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.65964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.45964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	4.85964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.25964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.65964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	04/27/26 - 05/25/26	29	4.45964 %	3,085,002.44	11,082.83	0.00	0.00	0.00	0.00	11,082.83	0.00	3,016,539.93
2E-C2	04/27/26 - 05/25/26	29	4.85964 %	3,085,002.44	12,076.89	0.00	0.00	0.00	0.00	12,076.89	0.00	3,016,539.93
2E-C3	04/27/26 - 05/25/26	29	5.25964 %	3,085,002.44	13,070.95	0.00	0.00	0.00	0.00	13,070.95	0.00	3,016,539.93
2E-C4	04/27/26 - 05/25/26	29	5.65964 %	3,085,002.44	14,065.00	0.00	0.00	0.00	0.00	14,065.00	0.00	3,016,539.93
2E-D1	N/A	N/A	4.45964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	4.85964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.25964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.65964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	6.25964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	04/27/26 - 05/25/26	29	4.45964 %	3,085,002.44	11,082.83	0.00	0.00	0.00	0.00	11,082.83	0.00	3,016,539.93

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-May-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-F2	04/27/26 - 05/25/26	29	4.85964 %	3,085,002.44	12,076.89	0.00	0.00	0.00	0.00	12,076.89	0.00	3,016,539.93
2E-F3	04/27/26 - 05/25/26	29	5.25964 %	3,085,002.44	13,070.95	0.00	0.00	0.00	0.00	13,070.95	0.00	3,016,539.93
2E-F4	04/27/26 - 05/25/26	29	5.65964 %	3,085,002.44	14,065.00	0.00	0.00	0.00	0.00	14,065.00	0.00	3,016,539.93
2E-F5	04/27/26 - 05/25/26	29	6.25964 %	3,085,002.44	15,556.09	0.00	0.00	0.00	0.00	15,556.09	0.00	3,016,539.93
2X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	04/27/26 - 05/25/26	29	1.80000 %	3,085,002.44	4,473.25	0.00	0.00	0.00	0.00	4,473.25	0.00	3,016,539.93
2Y-2	04/27/26 - 05/25/26	29	1.40000 %	3,085,002.44	3,479.20	0.00	0.00	0.00	0.00	3,479.20	0.00	3,016,539.93
2Y-3	04/27/26 - 05/25/26	29	1.00000 %	3,085,002.44	2,485.14	0.00	0.00	0.00	0.00	2,485.14	0.00	3,016,539.93
2Y-4	04/27/26 - 05/25/26	29	0.60000 %	3,085,002.44	1,491.08	0.00	0.00	0.00	0.00	1,491.08	0.00	3,016,539.93
Totals					221,570.91	0.00	0.00	0.00	0.00	221,570.91	0.00	

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

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Distribution Date: 26-May-2026
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	143.40128981	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	142.24291825
1M-1	186,170,000.00	4.40964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	993,462.61	6.15964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	139,279,105.40	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	993,462.61	6.15964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	139,279,105.40	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	1,008,074.77	6.15964 %	676.59002052	3.35719145	0.00000000	0.00000000	0.00000000	0.00000000	3.35719145	0.00000000	659.63718082
1M-CH	141,327,325.20	0.00000 %	676.59002514	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	659.63718621
1M-2	2,995,000.00	6.15964 %	227.73066110	1.12998331	0.00000000	0.00000000	0.00000000	0.00000000	1.12998331	0.00000000	222.02457429
1M-2H	419,885,536.00	0.00000 %	227.73004027	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	222.02396284
1B-1	0.00	7.75964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-1H	103,141,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	962.49339844	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	962.49339844
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	1.80000 %	676.59002052	0.98105818	0.00000000	0.00000000	0.00000000	0.00000000	0.98105818	0.00000000	659.63718082
1C-I2	0.00	1.40000 %	676.59002052	0.76303864	0.00000000	0.00000000	0.00000000	0.00000000	0.76303864	0.00000000	659.63718082
1C-I3	0.00	1.00000 %	676.59002052	0.54502902	0.00000000	0.00000000	0.00000000	0.00000000	0.54502902	0.00000000	659.63718082

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Distribution Date: 26-May-2026
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1C-I4	0.00	0.60000 %	676.59002052	0.32701939	0.00000000	0.00000000	0.00000000	0.00000000	0.32701939	0.00000000	659.63718082
1E-A1	993,462.61	4.35964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	993,462.61	4.75964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	993,462.61	5.15964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	993,462.61	5.55964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	993,462.61	4.35964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	993,462.61	4.75964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	993,462.61	5.15964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	993,462.61	5.55964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	1,008,074.77	4.35964 %	676.59002052	2.37614319	0.00000000	0.00000000	0.00000000	0.00000000	2.37614319	0.00000000	659.63718082
1E-C2	1,008,074.77	4.75964 %	676.59002052	2.59415281	0.00000000	0.00000000	0.00000000	0.00000000	2.59415281	0.00000000	659.63718082
1E-C3	1,008,074.77	5.15964 %	676.59002052	2.81216243	0.00000000	0.00000000	0.00000000	0.00000000	2.81216243	0.00000000	659.63718082
1E-C4	1,008,074.77	5.55964 %	676.59002052	3.03017205	0.00000000	0.00000000	0.00000000	0.00000000	3.03017205	0.00000000	659.63718082
1E-D1	1,986,925.24	4.35964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	1,986,925.24	4.75964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	1,986,925.24	5.15964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	1,986,925.24	5.55964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	1,986,925.24	6.15964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	2,001,537.40	4.35964 %	340.76472001	1.19674507	0.00000000	0.00000000	0.00000000	0.00000000	1.19674507	0.00000000	332.22641838
1E-F2	2,001,537.40	4.75964 %	340.76472001	1.30654566	0.00000000	0.00000000	0.00000000	0.00000000	1.30654566	0.00000000	332.22641838
1E-F3	2,001,537.40	5.15964 %	340.76472001	1.41634626	0.00000000	0.00000000	0.00000000	0.00000000	1.41634626	0.00000000	332.22641838
1E-F4	2,001,537.40	5.55964 %	340.76472001	1.52614685	0.00000000	0.00000000	0.00000000	0.00000000	1.52614685	0.00000000	332.22641838
1E-F5	2,001,537.40	6.15964 %	340.76472001	1.69085025	0.00000000	0.00000000	0.00000000	0.00000000	1.69085025	0.00000000	332.22641838
1X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	1.80000 %	340.76472501	0.49411018	0.00000000	0.00000000	0.00000000	0.00000000	0.49411018	0.00000000	332.22642338
1Y-2	0.00	1.40000 %	340.76472501	0.38430459	0.00000000	0.00000000	0.00000000	0.00000000	0.38430459	0.00000000	332.22642338
1Y-3	0.00	1.00000 %	340.76472501	0.27450399	0.00000000	0.00000000	0.00000000	0.00000000	0.27450399	0.00000000	332.22642338
1Y-4	0.00	0.60000 %	340.76472501	0.16470339	0.00000000	0.00000000	0.00000000	0.00000000	0.16470339	0.00000000	332.22642338
2A-H	12,766,622,601.00	0.00000 %	112.19830838	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	111.30317610
2M-1	107,666,000.00	4.40964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	6.25964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	6.25964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	102,170,887.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	4,495,410.33	6.25964 %	686.25602860	3.46043828	0.00000000	0.00000000	0.00000000	0.00000000	3.46043828	0.00000000	671.02660459
2M-CH	102,170,887.67	0.00000 %	686.25602751	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	671.02660350
2M-2	13,486,231.00	6.25964 %	228.75200936	1.15347943	0.00000000	0.00000000	0.00000000	0.00000000	1.15347943	0.00000000	223.67553470
2M-2H	306,512,663.00	0.00000 %	228.75200918	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	223.67553451
2B-1	2,000,000.00	8.20964 %	1000.00000000	6.61332000	0.00000000	0.00000000	0.00000000	0.00000000	6.61332000	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 %	939.20383356	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	938.24311100
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

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
2B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	1.80000 %	686.25602860	0.99507045	0.00000000	0.00000000	0.00000000	0.00000000	0.99507045	0.00000000	671.02660459
2C-I2	0.00	1.40000 %	686.25602860	0.77394492	0.00000000	0.00000000	0.00000000	0.00000000	0.77394492	0.00000000	671.02660459
2C-I3	0.00	1.00000 %	686.25602860	0.55281717	0.00000000	0.00000000	0.00000000	0.00000000	0.55281717	0.00000000	671.02660459
2C-I4	0.00	0.60000 %	686.25602860	0.33168941	0.00000000	0.00000000	0.00000000	0.00000000	0.33168941	0.00000000	671.02660459
2E-A1	4,495,410.33	4.45964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	4.85964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	5.25964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	5.65964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	4.45964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	4,495,410.33	4.85964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	4,495,410.33	5.25964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	4,495,410.33	5.65964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	4,495,410.33	4.45964 %	686.25602860	2.46536560	0.00000000	0.00000000	0.00000000	0.00000000	2.46536560	0.00000000	671.02660459
2E-C2	4,495,410.33	4.85964 %	686.25602860	2.68649336	0.00000000	0.00000000	0.00000000	0.00000000	2.68649336	0.00000000	671.02660459
2E-C3	4,495,410.33	5.25964 %	686.25602860	2.90762112	0.00000000	0.00000000	0.00000000	0.00000000	2.90762112	0.00000000	671.02660459
2E-C4	4,495,410.33	5.65964 %	686.25602860	3.12874665	0.00000000	0.00000000	0.00000000	0.00000000	3.12874665	0.00000000	671.02660459
2E-D1	8,990,820.67	4.45964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	8,990,820.67	4.85964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	8,990,820.67	5.25964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	8,990,820.67	5.65964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	8,990,820.67	6.25964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	8,990,820.67	4.45964 %	343.12801392	1.23268280	0.00000000	0.00000000	0.00000000	0.00000000	1.23268280	0.00000000	335.51330192

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Interest Distribution Factors Statement

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2E-F2	8,990,820.67	4.85964 %	343.12801392	1.34324668	0.00000000	0.00000000	0.00000000	0.00000000	1.34324668	0.00000000	335.51330192
2E-F3	8,990,820.67	5.25964 %	343.12801392	1.45381056	0.00000000	0.00000000	0.00000000	0.00000000	1.45381056	0.00000000	335.51330192
2E-F4	8,990,820.67	5.65964 %	343.12801392	1.56437332	0.00000000	0.00000000	0.00000000	0.00000000	1.56437332	0.00000000	335.51330192
2E-F5	8,990,820.67	6.25964 %	343.12801392	1.73021914	0.00000000	0.00000000	0.00000000	0.00000000	1.73021914	0.00000000	335.51330192
2X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	1.80000 %	343.12801392	0.49753523	0.00000000	0.00000000	0.00000000	0.00000000	0.49753523	0.00000000	335.51330192
2Y-2	0.00	1.40000 %	343.12801392	0.38697246	0.00000000	0.00000000	0.00000000	0.00000000	0.38697246	0.00000000	335.51330192
2Y-3	0.00	1.00000 %	343.12801392	0.27640858	0.00000000	0.00000000	0.00000000	0.00000000	0.27640858	0.00000000	335.51330192
2Y-4	0.00	0.60000 %	343.12801392	0.16584470	0.00000000	0.00000000	0.00000000	0.00000000	0.16584470	0.00000000	335.51330192

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	200,933.88
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(64,047.95)
Total Deposits	136,885.93
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	117,719.27
Total Withdrawals (Pool Distribution Amount)	136,885.93
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	3.759640%

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Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	25,352,436.62
Total Principal Reduction Cumulative	17,515,151,434.91
Scheduled Principal Current	8,438,560.24
Scheduled Principal Cumulative	1,565,141,478.46
Unscheduled Principal Current	16,913,876.38
Unscheduled Principal Cumulative	15,946,141,465.04
Senior Reduction Amount	22,939,447.51
Subordinate Reduction Amount	2,412,989.11
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	62,111.22
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	132,785.10
Group 2	
Total Principal Reduction Current	13,116,330.14
Total Principal Reduction Cumulative	11,711,529,983.16
Scheduled Principal Current	4,172,115.35
Scheduled Principal Cumulative	909,979,337.92
Unscheduled Principal Current	8,880,166.84
Unscheduled Principal Cumulative	10,797,434,031.77
Senior Reduction Amount	11,427,815.90
Subordinate Reduction Amount	1,624,466.29
Calculated Tranche Write-Down Amount	64,047.95
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	67,697.19
Recovery Principal on Previously Liquidated Loan Current	64,047.95
Recovery Principal on Previously Liquidated Loan Cumulative	156,022.28
Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	19694
Period Reference Pool Removal Loan Count	114
Period Ending Loan Count	19580
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65

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Additional Reporting - Group Level

Informational Reporting	
<u>Group 1</u>	
UPB Actual Current	3,113,167,398.74
Period PIF Loan Count Current	114
PIF Loan Count Cumulative	68679
Period PIF Loan UPB Current	14,886,510.08
PIF Loan UPB Cumulative	15,385,945,388.44
Period Partial Prepayment Amount	2,096,549.21
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	108
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	20,270,014.18
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	18,343,869.47
Total Active Modified Loan Count	467
Total Active Modified Loan UPB	117,068,178.23
<u>Group 2</u>	
At Issuance Loan Count	56296
Period Beginning Loan Count	10524
Period Reference Pool Removal Loan Count	57
Period Ending Loan Count	10467
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	1,621,757,328.52
Period PIF Loan Count Current	57
PIF Loan Count Cumulative	45570
Period PIF Loan UPB Current	7,969,274.66
PIF Loan UPB Cumulative	10,562,261,252.46
Period Partial Prepayment Amount	1,015,054.24
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	16,036,170.45
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	32,788,855.44
Total Active Modified Loan Count	453
Total Active Modified Loan UPB	105,747,484.29

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Additional Reporting - Group Level

Structural Reporting	
<u>Group 1</u>	
Senior Percentage	90.482220%
Subordinate Percentage	9.517780%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
<u>Group 2</u>	
Senior Percentage	87.614933%
Subordinate Percentage	12.385067%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.520000 %	9.520000 %
1M-1	0.00	0.00	3.050000 %	9.520000 %	9.520000 %
1M-1H	0.00	0.00	3.050000 %	9.520000 %	9.520000 %
1M-2A	0.00	0.00	2.370000 %	9.520000 %	9.520000 %
1M-2B	0.00	0.00	1.690000 %	9.520000 %	9.520000 %
1M-2C	0.00	0.00	1.000000 %	6.450000 %	6.500000 %
1M-2	0.00	0.00	1.000000 %	6.450000 %	6.500000 %
1M-2H	0.00	0.00	1.000000 %	6.450000 %	6.500000 %
1B-1	0.00	0.00	0.500000 %	3.160000 %	3.190000 %
1B-1H	0.00	0.00	0.500000 %	3.160000 %	3.190000 %
1B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.390000 %	12.380000 %
2M-1	0.00	0.00	3.400000 %	12.390000 %	12.380000 %
2M-1H	0.00	0.00	3.400000 %	12.390000 %	12.380000 %
2M-2A	0.00	0.00	2.600000 %	12.390000 %	12.380000 %
2M-2B	0.00	0.00	1.800000 %	12.390000 %	12.380000 %
2M-2C	0.00	0.00	1.000000 %	7.910000 %	7.970000 %
2M-2	0.00	0.00	1.000000 %	7.910000 %	7.970000 %
2M-2H	0.00	0.00	1.000000 %	7.910000 %	7.970000 %
2B-1	0.00	0.00	0.500000 %	3.830000 %	3.860000 %
2B-1H	0.00	0.00	0.500000 %	3.830000 %	3.860000 %
2B-2H	64,047.95	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	437	78,880,866.22	1.454388 %	1.665937 %
60 Days	124	21,817,579.35	0.412687 %	0.460780 %
90 Days	54	11,892,447.39	0.179718 %	0.251164 %
120 Days	36	8,780,144.75	0.119812 %	0.185434 %
150 Days	30	5,507,019.03	0.099844 %	0.116306 %
180+ Days	147	31,337,285.94	0.489234 %	0.661833 %
Totals	828	158,215,342.68	2.755683 %	3.341454 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	234	44,174,766.25	1.195097 %	1.418965 %
60 Days	47	7,849,479.17	0.240041 %	0.252138 %
90 Days	32	7,756,040.50	0.163432 %	0.249137 %
120 Days	16	4,103,548.30	0.081716 %	0.131813 %
150 Days	16	2,853,752.98	0.081716 %	0.091667 %
180+ Days	73	16,380,478.56	0.372829 %	0.526168 %
Totals	418	83,118,065.76	2.134831 %	2.669887 %
Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	203	34,706,099.97	1.939429 %	2.140030 %
60 Days	77	13,968,100.18	0.735645 %	0.861294 %
90 Days	22	4,136,406.89	0.210184 %	0.255057 %
120 Days	20	4,676,596.45	0.191077 %	0.288366 %
150 Days	14	2,653,266.05	0.133754 %	0.163604 %
180+ Days	74	14,956,807.38	0.706984 %	0.922259 %
Totals	410	75,097,276.92	3.917073 %	4.630611 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	198	54,715,827.45	62,111.22	0.113516
Group 2	244	62,843,573.71	67,697.19	0.107723

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805274	292,336.29	353.75	0.121008
Group 1	0044805914	433,861.22	677.91	0.156250
Group 1	0044806054	145,237.28	211.80	0.145830
Group 1	0044806072	150,517.01	188.15	0.125002
Group 1	0044806448	278,725.95	406.48	0.145835
Group 1	0044806456	81,286.18	0.11	0.000135
Group 1	0044806745	187,661.28	117.29	0.062501
Group 1	0044806911	276,919.46	57.69	0.020833
Group 1	0044806948	399,364.92	291.20	0.072916
Group 1	0044806960	162,713.36	84.75	0.052085
Group 1	0044807099	78,035.86	8.13	0.010418
Group 1	0044807219	179,272.98	76.83	0.042856
Group 1	0044807768	268,384.23	335.48	0.125000
Group 1	0044808161	312,527.35	112.34	0.035946
Group 1	0044808483	949,193.79	1,087.62	0.114584
Group 1	0044809953	128,554.54	140.14	0.109012
Group 1	0044811411	472,781.08	362.60	0.076695
Group 1	0044812987	198,074.30	0.24	0.000121
Group 1	0044813124	382,472.41	677.29	0.177082
Group 1	0044813191	534,774.25	835.58	0.156249
Group 1	0044813307	287,436.59	256.72	0.089314
Group 1	0044813559	65,978.23	96.22	0.145836
Group 1	0044813561	176,220.51	50.31	0.028549
Group 1	0044813829	610,535.43	720.47	0.118006

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813871	71,910.25	59.27	0.082422
Group 1	0044814163	343,563.11	352.33	0.102552
Group 1	0044814207	194,544.98	202.65	0.104166
Group 1	0044814635	152,261.53	7.58	0.004978
Group 1	0044814850	211,360.49	154.12	0.072918
Group 1	0044815760	339,831.82	318.59	0.093749
Group 1	0044816052	279,344.20	290.98	0.104165
Group 1	0044816392	225,416.47	305.25	0.135416
Group 1	0044816534	374,871.91	156.20	0.041668
Group 1	0044817798	356,176.59	7.72	0.002167
Group 1	0044817836	358,544.31	466.22	0.130031
Group 1	0044818208	175,293.85	310.42	0.177086
Group 1	0044818277	235,891.90	393.15	0.166665
Group 1	0044818389	377,928.67	275.57	0.072916
Group 1	0044819320	489,799.88	442.75	0.090394
Group 1	0044819609	318,947.18	431.91	0.135417
Group 1	0044819660	498,104.40	415.09	0.083334
Group 1	0044819897	350,358.70	255.47	0.072917
Group 1	0044821226	153,231.85	164.60	0.107419
Group 1	0044822297	161,037.45	171.59	0.106553
Group 1	0044822355	638,138.24	453.41	0.071052
Group 1	0044822792	443,142.23	738.57	0.166667
Group 1	0044824451	321,043.35	357.52	0.111362
Group 1	0044824735	231,083.21	168.50	0.072917
Group 1	0044824753	300,238.11	218.92	0.072915
Group 1	0044825069	180,742.90	163.02	0.090194
Group 1	0044825421	293,591.31	305.82	0.104165
Group 1	0044825659	437,475.93	455.77	0.104182
Group 1	0044826309	381,248.63	397.13	0.104166
Group 1	0044826428	266,417.27	194.26	0.072916
Group 1	0044826791	142,063.26	266.37	0.187501
Group 1	0044827108	323,112.33	437.55	0.135417
Group 1	0044827115	275,353.31	330.06	0.119868
Group 1	0044827171	198,164.80	165.14	0.083335

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044827499	621,775.84	841.99	0.135417
Group 1	0044827806	147,069.68	107.24	0.072918
Group 1	0044828502	163,176.88	254.96	0.156248
Group 1	0044828810	232,604.49	314.99	0.135419
Group 1	0044828911	304,025.43	475.04	0.156250
Group 1	0044828949	230,914.52	336.75	0.145833
Group 1	0044829512	191,976.45	219.97	0.114582
Group 1	0044829515	234,072.20	131.15	0.056030
Group 1	0044830027	320,194.90	118.71	0.037074
Group 1	0044830603	301,006.25	438.97	0.145834
Group 1	0044830936	310,419.91	226.35	0.072917
Group 1	0044831214	126,633.00	52.76	0.041664
Group 1	0044831220	95,063.86	25.57	0.026898
Group 1	0044831372	470,666.65	477.48	0.101448
Group 1	0044831561	288,432.30	360.54	0.125000
Group 1	0044832141	303,539.13	189.71	0.062499
Group 1	0044832889	159,316.57	353.31	0.221766
Group 1	0044833032	218,727.67	177.51	0.081156
Group 1	0044834072	319,338.70	460.03	0.144057
Group 1	0044834537	390,866.75	570.01	0.145832
Group 1	0044834665	329,974.48	3.35	0.001015
Group 1	0044835751	109,705.57	148.56	0.135417
Group 1	0044836184	62,195.06	116.62	0.187507
Group 1	0044836266	90,295.10	133.10	0.147406
Group 1	0044837128	215,669.94	292.05	0.135415
Group 1	0044837217	150,936.95	204.39	0.135414
Group 1	0044837378	206,034.81	363.14	0.176252
Group 1	0044838036	296,938.08	433.03	0.145832
Group 1	0044838331	132,069.76	138.68	0.105005
Group 1	0044838535	313,515.66	339.21	0.108196
Group 1	0044839657	339,511.77	401.92	0.118382
Group 1	0044839660	226,899.89	449.07	0.197915
Group 1	0044839829	69,603.49	116.64	0.167578
Group 1	0044839996	383,565.83	559.37	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044840174	392,878.87	654.80	0.166667
Group 1	0044840298	159,129.73	165.76	0.104167
Group 1	0044840478	128,354.20	301.26	0.234710
Group 1	0044840589	128,964.83	147.42	0.114310
Group 1	0044841548	264,709.54	311.21	0.117567
Group 1	0044841572	481,636.75	1,053.58	0.218750
Group 1	0044842682	433,393.64	541.74	0.125000
Group 1	0044845082	73,422.64	91.78	0.125002
Group 1	0044845787	383,897.96	807.54	0.210353
Group 1	0044847282	449,219.75	608.32	0.135417
Group 1	0044848866	175,417.81	202.45	0.115410
Group 1	0044848993	330,678.09	364.73	0.110298
Group 1	0044849263	290,379.66	290.86	0.100165
Group 1	0044849348	92,032.55	95.87	0.104170
Group 1	0044849480	383,042.74	399.00	0.104166
Group 1	0044849965	373,902.13	116.84	0.031249
Group 1	0044850019	500,112.11	735.20	0.147007
Group 1	0044850962	207,249.49	172.71	0.083334
Group 1	0044851111	358,337.54	220.59	0.061559
Group 1	0044851303	110,002.01	171.88	0.156252
Group 1	0044851394	91,402.23	142.05	0.155412
Group 1	0044851511	230,851.40	172.45	0.074702
Group 1	0044851529	366,950.75	688.03	0.187499
Group 1	0044851626	103,262.01	182.00	0.176251
Group 1	0044851808	165,241.00	276.23	0.167168
Group 1	0044851940	108,217.39	121.51	0.112283
Group 1	0044852769	263,399.96	329.25	0.125000
Group 1	0044853603	305,084.15	342.40	0.112231
Group 1	0044853799	195,985.41	285.81	0.145832
Group 1	0044853950	265,377.08	387.01	0.145834
Group 1	0044853969	289,518.46	510.28	0.176251
Group 1	0044854061	366,341.93	610.57	0.166667
Group 1	0044855303	132,713.19	41.47	0.031248
Group 1	0044855371	214,131.71	89.22	0.041666

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Modification Loss Detail

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Group 1	0044855740	242,728.50	379.26	0.156249
Group 1	0044856091	209,157.45	305.02	0.145833
Group 1	0044856316	276,789.14	213.36	0.077084
Group 1	0044856536	110,825.43	124.87	0.112673
Group 1	0044856837	108,763.97	11.33	0.010417
Group 1	0044857022	164,747.78	256.05	0.155419
Group 1	0044857956	246,077.84	281.96	0.114582
Group 1	0044858421	210,545.44	241.25	0.114583
Group 1	0044858907	155,278.18	210.27	0.135415
Group 1	0044860526	429,115.15	429.44	0.100076
Group 1	0044860921	357,441.88	297.87	0.083334
Group 1	0044861358	276,502.88	489.64	0.177083
Group 1	0044861394	323,198.10	235.67	0.072918
Group 1	0044861837	227,280.92	213.08	0.093752
Group 1	0044862118	598,285.29	810.18	0.135417
Group 1	0044862482	48,861.07	56.65	0.115941
Group 1	0044863585	333,091.04	320.33	0.096169
Group 1	0044864005	197,983.24	210.71	0.106428
Group 1	0044866952	376,020.06	156.68	0.041668
Group 1	0044867102	206,356.51	215.24	0.104305
Group 1	0044867497	263,483.34	274.46	0.104166
Group 1	0044867842	135,613.62	54.98	0.040542
Group 1	0044869452	97,578.83	162.63	0.166665
Group 1	0044869954	411,564.68	107.45	0.026108
Group 1	0044870081	386,953.98	80.62	0.020835
Group 1	0044870095	439,504.56	484.94	0.110338
Group 1	0044870673	544,104.20	534.79	0.098288
Group 1	0044870970	387,954.75	410.76	0.105878
Group 1	0044872600	422,777.32	572.51	0.135416
Group 1	0044874522	173,351.53	180.57	0.104164
Group 1	0044874812	411,020.58	518.03	0.126035
Group 1	0044875036	78,054.02	105.70	0.135419
Group 1	0044875467	508,540.77	688.65	0.135417
Group 1	0044875996	497,071.14	517.78	0.104166

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Modification Loss Detail

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Group 1	0044877109	246,450.67	436.42	0.177082
Group 1	0044877322	515,361.76	751.57	0.145833
Group 1	0044877340	165,821.35	144.21	0.086967
Group 1	0044878458	184,232.63	310.37	0.168466
Group 1	0044879698	96,859.24	10.09	0.010417
Group 1	0044880728	607,374.36	351.38	0.057852
Group 1	0044881228	319,282.99	562.74	0.176251
Group 1	0044881278	194,356.92	303.68	0.156249
Group 1	0044881784	158,660.21	33.05	0.020831
Group 1	0044882773	859,228.97	1,432.05	0.166667
Group 1	0044882811	264,789.43	295.91	0.111753
Group 1	0044883436	273,957.27	342.45	0.125001
Group 1	0044883504	134,352.68	97.97	0.072920
Group 1	0044884377	253,767.78	105.74	0.041668
Group 1	0044884394	326,912.50	510.80	0.156250
Group 1	0044885516	134,452.08	246.24	0.183143
Group 1	0044886172	184,890.68	308.15	0.166666
Group 1	0044886499	542,884.99	848.26	0.156250
Group 1	0044886532	247,730.72	268.07	0.108210
Group 1	0044887098	378,116.46	630.19	0.166666
Group 1	0044887309	394,387.36	616.23	0.156250
Group 1	0044888343	155,153.54	32.32	0.020831
Group 1	0044888520	108,188.05	56.35	0.052085
Group 1	0044889608	338,482.83	482.17	0.142450
Group 1	0044890342	140,757.56	131.96	0.093750
Group 1	0044890890	263,105.69	246.66	0.093749
Group 1	0044890987	168,417.93	263.15	0.156248
Group 1	0044891025	94,960.68	112.47	0.118438
Group 1	0044891053	224,815.42	187.35	0.083335
Group 1	0044891490	360,056.41	600.09	0.166666
Group 1	0044891943	88,587.80	138.42	0.156252
Group 1	0044893376	282,010.25	323.14	0.114584
Group 1	0044893553	259,933.22	243.69	0.093751
Group 1	0044893738	63,254.00	71.57	0.113147

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044893739	62,142.77	97.10	0.156253
Group 1	0044896338	560,579.20	700.72	0.124999
Group 1	0044896416	306,674.47	383.34	0.124999
Group 1	0044896786	573,138.19	835.83	0.145834
Group 2	0044747820	280,042.87	178.22	0.063640
Group 2	0044748237	51,931.27	56.44	0.108682
Group 2	0044748498	446,247.10	180.73	0.040500
Group 2	0044748506	256,573.87	106.91	0.041668
Group 2	0044748576	236,965.44	320.89	0.135416
Group 2	0044748804	256,553.25	320.69	0.124999
Group 2	0044748806	288,925.13	300.96	0.104165
Group 2	0044749201	231,225.22	248.23	0.107354
Group 2	0044749674	479,872.04	859.81	0.179175
Group 2	0044749678	299,624.76	187.27	0.062502
Group 2	0044749715	252,653.20	251.53	0.099555
Group 2	0044749808	348,950.45	394.22	0.112973
Group 2	0044749952	395,966.04	875.81	0.221183
Group 2	0044750693	244,112.34	254.28	0.104165
Group 2	0044750776	294,349.10	426.17	0.144784
Group 2	0044750799	194,103.32	363.94	0.187498
Group 2	0044751437	342,335.61	499.24	0.145833
Group 2	0044751696	145,812.56	243.02	0.166666
Group 2	0044751748	143,892.58	284.92	0.198009
Group 2	0044751838	119,933.64	118.39	0.098713
Group 2	0044751958	389,031.12	243.14	0.062499
Group 2	0044752274	225,398.72	248.54	0.110267
Group 2	0044752585	163,413.03	286.68	0.175433
Group 2	0044752670	200,370.89	274.71	0.137101
Group 2	0044753298	133,963.75	294.87	0.220112
Group 2	0044753433	316,270.84	428.28	0.135416
Group 2	0044753485	144,785.99	180.98	0.124998
Group 2	0044753494	193,819.65	338.11	0.174446
Group 2	0044753919	52,533.08	4.30	0.008185
Group 2	0044753942	88,941.63	7.21	0.008106

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Modification Loss Detail

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Group 2	0044754347	292,068.56	212.97	0.072918
Group 2	0044755122	102,947.77	108.81	0.105694
Group 2	0044755505	612,331.32	765.41	0.124999
Group 2	0044756174	181,185.57	16.66	0.009195
Group 2	0044756304	65,097.71	20.34	0.031245
Group 2	0044756498	247,179.12	514.96	0.208335
Group 2	0044756744	285,013.32	385.96	0.135418
Group 2	0044757058	293,031.79	610.94	0.208489
Group 2	0044757099	219,255.11	274.07	0.125001
Group 2	0044757100	357,935.16	372.85	0.104167
Group 2	0044757616	266,205.92	222.03	0.083405
Group 2	0044758110	212,988.59	88.75	0.041669
Group 2	0044758112	159,266.31	77.91	0.048918
Group 2	0044758371	100,812.05	149.85	0.148643
Group 2	0044758473	53,378.88	10.18	0.019071
Group 2	0044758489	135,283.48	239.56	0.177080
Group 2	0044758496	139,252.81	193.78	0.139157
Group 2	0044758559	305,047.23	335.99	0.110144
Group 2	0044758625	190,185.63	356.60	0.187501
Group 2	0044758660	168,119.95	70.05	0.041667
Group 2	0044758666	238,337.81	322.75	0.135417
Group 2	0044758724	187,361.98	104.23	0.055630
Group 2	0044758823	163,173.45	209.78	0.128563
Group 2	0044759268	236,105.40	319.73	0.135418
Group 2	0044759277	345,305.26	539.54	0.156250
Group 2	0044759372	258,652.06	115.69	0.044728
Group 2	0044759735	398,098.32	481.87	0.121043
Group 2	0044759749	340,722.86	826.78	0.242655
Group 2	0044759896	252,501.14	37.12	0.014701
Group 2	0044760451	114,611.02	95.51	0.083334
Group 2	0044760921	382,416.24	61.40	0.016056
Group 2	0044761328	138,443.54	129.79	0.093749
Group 2	0044761353	382,341.74	438.10	0.114583
Group 2	0044761401	106,257.26	13.39	0.012601

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044761419	368,326.52	613.88	0.166667
Group 2	0044761489	167,949.34	113.81	0.067764
Group 2	0044761775	62,073.16	78.05	0.125739
Group 2	0044762129	395,118.81	634.61	0.160612
Group 2	0044762228	582,701.63	565.65	0.097074
Group 2	0044762306	285,920.04	89.35	0.031250
Group 2	0044762407	162,562.75	21.04	0.012943
Group 2	0044762564	372,845.62	504.90	0.135418
Group 2	0044762765	107,286.47	94.80	0.088362
Group 2	0044762776	194,144.14	222.46	0.114585
Group 2	0044762870	375,086.08	365.92	0.097556
Group 2	0044763194	83,050.87	181.67	0.218745
Group 2	0044763976	410,073.67	554.88	0.135312
Group 2	0044764282	165,309.87	48.60	0.029399
Group 2	0044764439	238,596.64	273.39	0.114583
Group 2	0044765019	354,587.07	369.36	0.104166
Group 2	0044765071	333,858.23	478.73	0.143393
Group 2	0044765475	103,428.60	193.93	0.187501
Group 2	0044765513	435,215.09	683.72	0.157099
Group 2	0044765686	439,613.32	425.58	0.096808
Group 2	0044766070	110,409.18	218.52	0.197918
Group 2	0044766135	291,140.31	242.62	0.083334
Group 2	0044766589	134,769.31	132.62	0.098405
Group 2	0044766618	375,684.72	170.41	0.045360
Group 2	0044766943	97,388.93	20.30	0.020844
Group 2	0044767025	327,886.32	717.25	0.218750
Group 2	0044767069	193,153.63	209.32	0.108370
Group 2	0044767243	435,194.65	679.99	0.156250
Group 2	0044767644	370,560.80	501.80	0.135416
Group 2	0044767648	328,607.13	342.30	0.104167
Group 2	0044767718	562,208.78	167.91	0.029866
Group 2	0044767764	257,819.90	77.18	0.029936
Group 2	0044768165	450,394.40	609.91	0.135417
Group 2	0044768220	239,052.98	199.21	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044768223	205,181.20	256.48	0.125002
Group 2	0044768266	392,624.30	94.93	0.024178
Group 2	0044768338	126,616.99	236.35	0.186665
Group 2	0044768440	410,301.15	195.29	0.047597
Group 2	0044768569	319,038.78	522.51	0.163776
Group 2	0044768571	339,141.25	459.25	0.135416
Group 2	0044769325	100,719.26	101.06	0.100338
Group 2	0044769400	286,955.26	239.13	0.083334
Group 2	0044769588	256,559.26	374.15	0.145834
Group 2	0044769843	253,516.15	475.13	0.187416
Group 2	0044770245	262,231.13	136.58	0.052084
Group 2	0044770421	280,279.16	355.16	0.126717
Group 2	0044770455	272,557.48	425.87	0.156250
Group 2	0044771203	319,303.44	598.69	0.187499
Group 2	0044771224	579,422.22	153.48	0.026488
Group 2	0044771262	84,425.55	58.84	0.069695
Group 2	0044771856	294,956.62	486.05	0.164787
Group 2	0044772205	215,427.25	136.50	0.063362
Group 2	0044772207	399,869.84	291.57	0.072916
Group 2	0044772687	241,047.75	301.31	0.125000
Group 2	0044772744	155,651.31	186.49	0.119813
Group 2	0044772895	346,687.56	168.72	0.048666
Group 2	0044773059	325,356.87	593.00	0.182261
Group 2	0044773158	259,982.39	145.50	0.055965
Group 2	0044773738	116,242.06	193.74	0.166669
Group 2	0044773900	143,806.53	16.20	0.011265
Group 2	0044774428	55,292.62	80.64	0.145842
Group 2	0044774693	193,126.36	201.17	0.104165
Group 2	0044774869	339,777.37	69.13	0.020346
Group 2	0044775457	174,495.91	151.10	0.086592
Group 2	0044775468	142,458.84	118.72	0.083336
Group 2	0044775546	401,977.29	528.34	0.131435
Group 2	0044775608	205,225.68	51.33	0.025011
Group 2	0044775838	462,366.81	561.99	0.121546

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044776233	205,288.56	105.83	0.051552
Group 2	0044776486	175,315.83	203.55	0.116105
Group 2	0044776861	177,408.52	110.88	0.062500
Group 2	0044776964	69,741.07	11.73	0.016819
Group 2	0044777432	317,493.06	202.03	0.063633
Group 2	0044777714	146,441.32	106.78	0.072917
Group 2	0044779309	92,540.37	77.12	0.083337
Group 2	0044779312	110,337.28	172.40	0.156248
Group 2	0044779480	221,627.84	237.83	0.107311
Group 2	0044779844	192,323.10	42.99	0.022353
Group 2	0044780048	155,106.00	201.43	0.129866
Group 2	0044780062	84,206.99	63.01	0.074828
Group 2	0044780495	205,587.86	256.98	0.124998
Group 2	0044780530	104,198.34	86.83	0.083331
Group 2	0044781122	375,629.36	547.79	0.145833
Group 2	0044781165	221,951.07	180.11	0.081149
Group 2	0044781185	263,615.53	274.60	0.104167
Group 2	0044781334	205,112.45	170.93	0.083335
Group 2	0044781674	332,471.98	343.55	0.103332
Group 2	0044781688	451,548.96	495.22	0.109671
Group 2	0044781936	79,139.76	82.44	0.104170
Group 2	0044782011	336,710.16	235.71	0.070004
Group 2	0044782242	254,672.28	397.93	0.156252
Group 2	0044782356	127,950.15	39.98	0.031247
Group 2	0044782425	116,936.25	133.99	0.114584
Group 2	0044782683	325,527.65	335.32	0.103008
Group 2	0044782878	143,743.15	90.96	0.063280
Group 2	0044783015	456,783.88	301.76	0.066062
Group 2	0044783164	68,318.96	20.82	0.030475
Group 2	0044783715	156,759.06	179.62	0.114583
Group 2	0044783732	88,076.17	34.09	0.038705
Group 2	0044783744	149,547.68	24.77	0.016563
Group 2	0044784174	123,759.09	144.48	0.116743
Group 2	0044784304	290,676.40	291.02	0.100118

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044785549	419,995.93	306.25	0.072917
Group 2	0044785566	202,904.26	105.68	0.052084
Group 2	0044785725	326,525.57	374.14	0.114582
Group 2	0044785902	63,314.24	92.33	0.145828
Group 2	0044786096	194,088.48	181.96	0.093751
Group 2	0044786483	253,039.74	445.98	0.176249
Group 2	0044786559	442,341.11	395.21	0.089345
Group 2	0044787155	109,673.92	194.21	0.177079
Group 2	0044787215	315,387.17	624.20	0.197915
Group 2	0044787378	218,040.94	78.57	0.036035
Group 2	0044787721	237,457.39	395.76	0.166666
Group 2	0044788172	356,037.81	333.79	0.093751
Group 2	0044788401	415,503.54	562.31	0.135332
Group 2	0044788553	295,746.69	215.65	0.072917
Group 2	0044788704	723,565.69	795.36	0.109922
Group 2	0044788884	194,146.03	182.01	0.093749
Group 2	0044789396	172,937.62	188.44	0.108964
Group 2	0044789550	421,061.83	150.07	0.035641
Group 2	0044789903	427,834.95	846.76	0.197917
Group 2	0044790382	347,320.96	362.28	0.104307
Group 2	0044790949	178,549.88	250.71	0.140415
Group 2	0044791181	106,828.37	22.66	0.021212
Group 2	0044791507	227,550.36	142.22	0.062500
Group 2	0044791967	140,187.59	43.81	0.031251
Group 2	0044792074	388,017.52	545.44	0.140571
Group 2	0044792673	230,862.01	26.98	0.011687
Group 2	0044792923	160,898.10	13.16	0.008179
Group 2	0044792982	670,163.03	1,369.11	0.204295
Group 2	0044793723	329,712.77	692.52	0.210037
Group 2	0044794339	331,834.33	650.99	0.196179
Group 2	0044794431	280,614.75	145.81	0.051961
Group 2	0044795045	181,578.96	151.32	0.083336
Group 2	0044795204	186,126.23	20.54	0.011036
Group 2	0044795566	236,314.39	142.47	0.060288

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044795768	207,633.96	362.80	0.174731
Group 2	0044796062	95,914.72	129.06	0.134557
Group 2	0044796426	338,748.20	388.15	0.114584
Group 2	0044796618	233,064.94	145.67	0.062502
Group 2	0044796651	144,116.13	227.59	0.157921
Group 2	0044797081	269,780.12	52.55	0.019479
Group 2	0044797267	119,600.13	12.46	0.010418
Group 2	0044797940	384,222.92	725.71	0.188877
Group 2	0044798857	134,268.68	258.94	0.192852
Group 2	0044798892	257,764.12	47.11	0.018276
Group 2	0044799003	170,767.18	125.54	0.073515
Group 2	0044799092	387,957.75	507.96	0.130932
Group 2	0044799459	371,732.17	435.34	0.117111
Group 2	0044799812	352,113.69	440.14	0.124999
Group 2	0044799964	218,413.64	87.35	0.039993
Group 2	0044800366	154,788.95	169.20	0.109310
Group 2	0044800532	250,542.63	313.18	0.125001
Group 2	0044800592	260,764.26	153.47	0.058854
Group 2	0044801121	348,449.67	181.48	0.052082
Group 2	0044801175	175,559.19	182.87	0.104164
Group 2	0044801299	160,718.35	188.47	0.117267
Group 2	0044801485	104,225.44	66.97	0.064255
Group 2	0044801511	349,067.02	466.32	0.133590
Group 2	0044801593	250,258.26	286.75	0.114582
Group 2	0044802184	409,289.60	554.25	0.135418
Group 2	0044802342	211,341.25	198.13	0.093749
Group 2	0044802638	278,175.27	231.81	0.083332
Group 2	0044802731	225,840.81	211.73	0.093752
Group 2	0044802907	408,127.29	249.46	0.061123
Group 2	0044802909	331,482.94	310.77	0.093751
Group 2	0044803047	308,434.08	99.92	0.032396
Group 2	0044803082	275,899.87	349.52	0.126684
Group 2	0044803218	668,798.69	1,045.00	0.156250
Group 2	0044803223	605,701.97	1,338.56	0.220993

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044803260	339,276.74	530.12	0.156250
Group 2	0044803492	325,674.36	373.17	0.114584
Group 2	0044803568	173,519.17	56.66	0.032653
Group 2	0044803957	271,037.70	134.10	0.049477
Group 2	0044804224	217,396.41	226.45	0.104165
Group 2	0044804262	297,773.11	279.16	0.093749
Group 2	0044804420	98,565.85	9.39	0.009527
Group 2	0044805162	325,262.70	135.53	0.041668
Group 2	0044805165	315,603.01	361.63	0.114584
Group 2	0044805170	479,039.03	523.66	0.109315

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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	667,898.65	64,047.95	449,314.11	67.273

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044772427	44,518.39	1,275.00	86,480.68	194.258
0044774367	623,380.26	62,772.95	362,833.43	58.204

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
292	51,132,724.91	7,985,604.88	15.617

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044748623	213,865.61	(1,329.84)	(0.622)
0044749194	225,283.79	(23,957.31)	(10.634)
0044749446	327,117.67	105,522.88	32.258
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044750346	171,583.19	23,857.11	13.904
0044750893	129,690.36	199,950.04	154.175
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044751925	147,222.23	20,334.79	13.812
0044752015	174,276.86	1,490.71	0.855
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044752867	83,511.47	18,011.60	21.568
0044753045	142,578.98	32,523.72	22.811
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	2,546.07	4.275
0044754392	359,681.05	27,627.43	7.681
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	76,281.25	37.802
0044754955	215,467.69	22,584.21	10.481

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

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

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Distribution Date: 26-May-2026
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044770981	69,732.06	1,629.29	2.337
0044771326	92,504.19	(91.34)	(0.099)
0044771695	80,466.96	(4,251.36)	(5.283)
0044772090	63,059.37	4,702.70	7.458
0044772371	72,696.72	7,020.54	9.657
0044772427	44,518.39	86,480.68	194.258
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044772608	326,590.24	147,804.53	45.257
0044772924	68,511.58	1,922.19	2.806
0044773126	170,124.55	(63,148.59)	(37.119)
0044773175	59,777.54	(5,943.67)	(9.943)
0044773662	36,483.95	52,873.20	144.922
0044773707	305,130.59	6,449.73	2.114
0044773956	294,698.22	74,117.45	25.150
0044774169	89,009.68	(5,196.78)	(5.838)
0044774367	623,380.26	362,833.43	58.204
0044775044	144,866.51	47,870.78	33.045
0044775571	128,793.47	(23,644.95)	(18.359)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777437	147,897.53	45,256.07	30.600
0044777594	343,123.67	(2,198.49)	(0.641)
0044777791	291,650.94	(12,465.65)	(4.274)
0044778846	115,905.27	12,208.97	10.534
0044780223	77,666.67	(785.74)	(1.012)
0044780395	191,222.35	1,085.59	0.568

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044780746	344,324.88	42,932.94	12.469
0044781418	181,245.45	4,779.96	2.637
0044781952	81,828.87	24,977.92	30.525
0044782210	494,402.01	4,355.93	0.881
0044782214	57,261.93	4,293.20	7.497
0044783094	88,150.09	2,143.88	2.432
0044783214	270,842.58	321,114.13	118.561
0044783328	67,874.89	1,133.55	1.670
0044783443	141,907.44	1,700.53	1.198
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044784532	420,516.27	(13,680.38)	(3.253)
0044785239	138,084.49	23,078.29	16.713
0044785735	408,642.14	49,857.78	12.201
0044785788	282,960.19	72,274.82	25.542
0044786024	133,106.00	2,987.08	2.244
0044786640	74,974.01	15,663.68	20.892
0044786849	410,861.55	42,272.71	10.289
0044789143	51,734.78	78,274.22	151.299
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044791061	125,389.22	54,708.18	43.631
0044791226	223,058.17	46,736.85	20.953
0044791250	162,468.58	38,735.29	23.842
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044801404	118,596.86	55,175.53	46.524
0044801582	413,508.56	5,374.26	1.300
0044801764	40,152.30	96,889.88	241.306
0044801855	42,036.08	9,887.78	23.522
0044802605	58,771.00	(15,001.99)	(25.526)
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804252	80,592.03	6,178.00	7.666
0044804672	143,574.24	89,568.29	62.385
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895
0044810027	119,508.89	11,017.20	9.219
0044810839	236,574.15	103,879.04	43.910
0044811285	158,668.82	3,866.53	2.437
0044812180	282,811.50	25,085.12	8.870
0044812676	65,813.90	15,255.43	23.180
0044812677	34,976.14	11,526.95	32.957
0044815601	442,448.77	67,690.87	15.299
0044815743	162,178.40	34,137.82	21.050
0044816335	308,128.36	30,279.38	9.827
0044818514	141,504.14	13,001.63	9.188
0044818537	189,838.49	38,219.12	20.132
0044818575	156,499.45	80,564.57	51.479
0044818674	137,217.92	75,941.00	55.343
0044818681	117,969.81	2,314.47	1.962
0044819176	211,563.10	56,256.21	26.591
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820537	85,022.87	24,355.33	28.646

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044820668	163,428.04	45,298.73	27.718
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044820883	72,416.33	35,406.58	48.893
0044821329	129,902.14	59,269.63	45.626
0044823539	187,852.73	42,484.95	22.616
0044823670	104,626.31	3,999.03	3.822
0044824715	367,864.35	51,275.39	13.939
0044824830	464,767.84	159,187.97	34.251
0044825727	415,508.11	(250.97)	(0.060)
0044826902	37,326.40	(785.06)	(2.103)
0044826929	250,523.90	92,345.11	36.861
0044827898	177,746.88	19,730.22	11.100
0044828429	163,273.29	5,051.90	3.094
0044830137	52,064.35	406.37	0.781
0044832967	151,901.55	3,814.37	2.511
0044833836	239,362.14	16,685.09	6.971
0044835446	368,146.11	55,076.99	14.961
0044837084	372,867.41	332,754.45	89.242
0044837244	172,322.12	48,885.79	28.369
0044838211	72,795.18	70,085.13	96.277
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044839116	244,154.21	(12,425.64)	(5.089)
0044839900	211,988.94	20,722.03	9.775
0044840533	65,734.93	4,355.55	6.626
0044840747	17,771.34	(35,437.12)	(199.406)
0044840858	306,160.23	147,240.07	48.092
0044841570	270,330.19	30,107.24	11.137

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044842073	145,232.38	(258.11)	(0.178)
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044844452	70,339.65	16,151.80	22.963
0044845153	98,456.90	8,424.25	8.556
0044846915	62,416.15	12,900.13	20.668
0044846963	605,526.64	62,284.09	10.286
0044848568	84,308.84	2,581.77	3.062
0044848575	86,244.13	(16,406.01)	(19.023)
0044851041	70,222.58	38,936.29	55.447
0044852135	76,012.44	3,970.46	5.223
0044852320	57,671.65	19,031.10	32.999
0044853079	117,108.58	104,135.60	88.922
0044853639	77,057.23	4,052.54	5.259
0044854365	409,144.52	155,734.39	38.063
0044855668	203,096.95	5,781.01	2.846
0044855999	289,014.42	5,330.70	1.844
0044856794	382,226.84	72,867.39	19.064
0044857724	42,921.30	1,217.33	2.836
0044858948	170,464.06	82,000.70	48.104
0044859719	142,264.34	24,025.11	16.888
0044864037	70,926.29	19,929.50	28.099
0044865885	141,866.29	34,160.69	24.079
0044866008	96,794.94	4,368.36	4.513
0044866363	70,610.20	44.09	0.062
0044866365	110,954.97	40,191.46	36.223
0044866778	396,370.80	55,335.75	13.961
0044866817	159,988.28	35,758.60	22.351
0044867428	117,464.85	178,521.28	151.978

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044867788	298,611.43	123,474.05	41.349
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870157	82,835.89	20,751.74	25.052
0044870236	24,260.08	23,945.76	98.704
0044871742	66,802.48	(12,214.29)	(18.284)
0044874580	148,196.50	17,925.48	12.096
0044875065	319,977.86	44,625.95	13.947
0044875309	145,214.55	32,246.81	22.206
0044875934	116,310.68	27,872.28	23.964
0044876276	87,864.09	16,028.15	18.242
0044876647	53,612.03	132,057.00	246.320
0044877837	77,421.63	3,106.24	4.012
0044878148	88,078.90	(12,475.65)	(14.164)
0044878279	67,349.94	2,746.21	4.078
0044878624	40,067.14	9,001.41	22.466
0044878754	69,519.11	61,328.41	88.218
0044878797	120,472.23	34,315.77	28.484
0044878812	43,554.16	317.16	0.728
0044879621	121,513.13	47,300.49	38.926
0044881363	78,513.05	9,147.59	11.651
0044884041	193,444.60	3,825.62	1.978
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,787.36)	(10.090)
0044886241	120,826.01	790.56	0.654
0044888011	128,820.78	3,345.17	2.597
0044888848	46,080.89	109,840.51	238.365
0044889705	71,388.48	1,385.37	1.941
0044891734	270,663.30	2,990.60	1.105

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Cumulative Realized Loss Detail

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

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 2	2	667,898.65	64,047.95	0.004 %	0	0.00	0.00	0.000 %	2	667,898.65	64,047.95	0.004 %
Total	2	667,898.65	64,047.95	0.001 %	0	0.00	0.00	0.000 %	2	667,898.65	64,047.95	0.001 %

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

Group	Loan Number	Original Securitizied Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0044772427	46,000.00	4.250 %	NY	82.00	360	44,518.39	12/31/2025	1,275.00	86,480.68
Group 2	0044774367	461,000.00	5.125 %	NJ	95.00	360	623,380.26	02/28/2026	62,772.95	362,833.43

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

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

* This data is currently not provided for reporting.

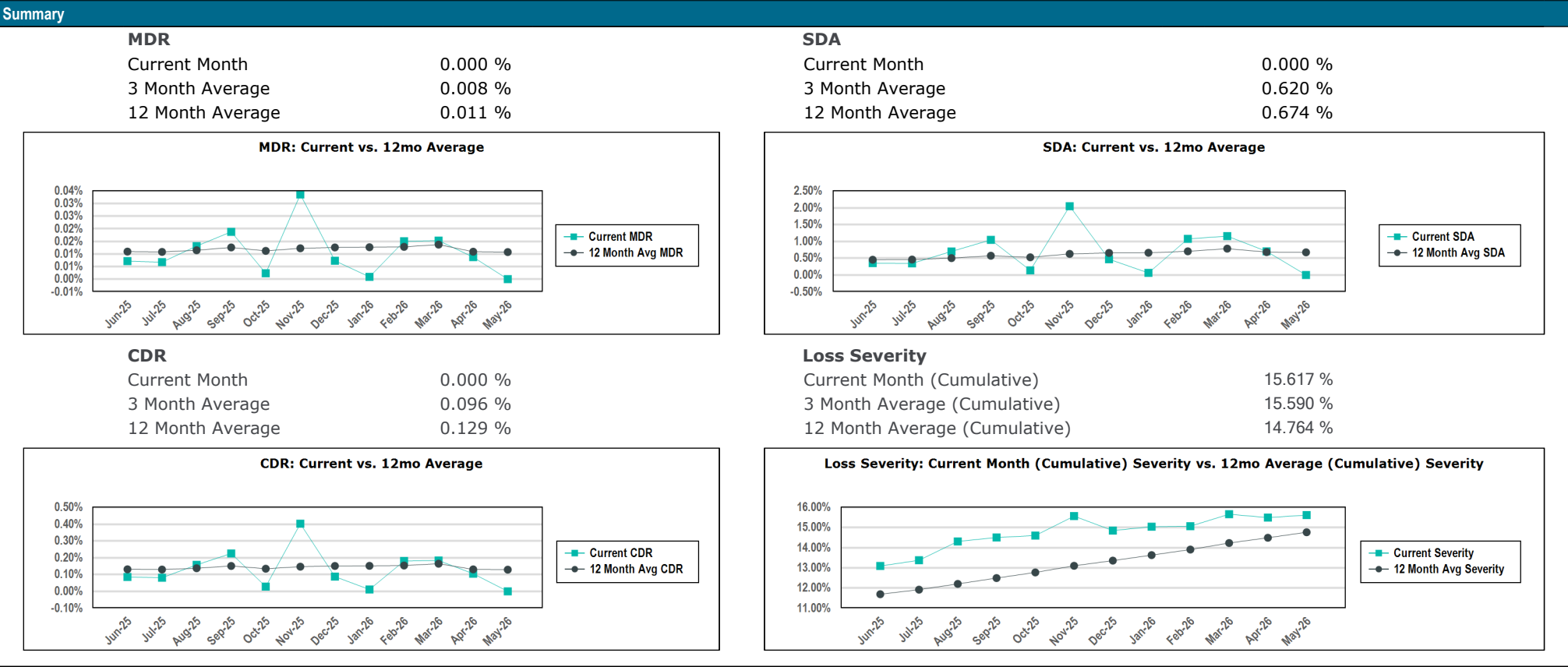
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities
Credit-Linked Notes
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Realized Loss Report - Collateral

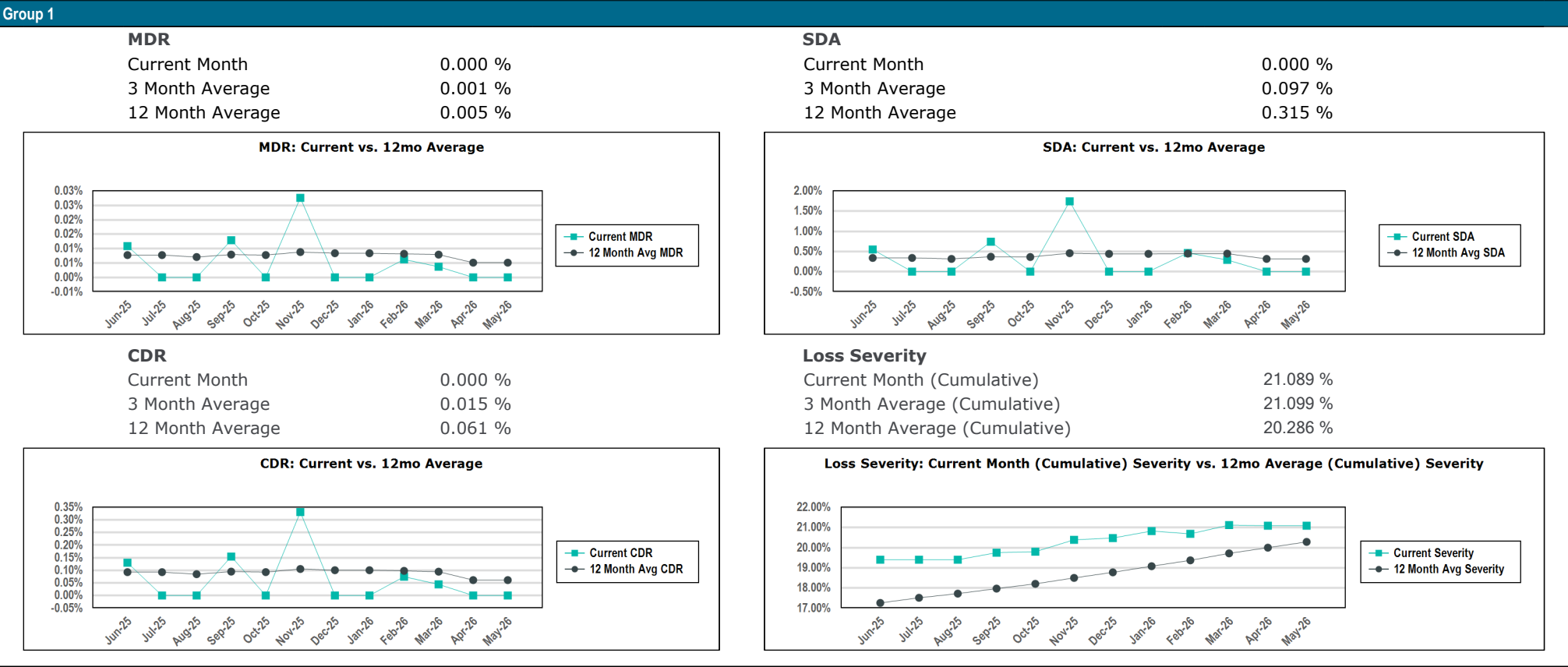


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Credit-Linked Notes
Series 2017-C07



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Realized Loss Report - Collateral

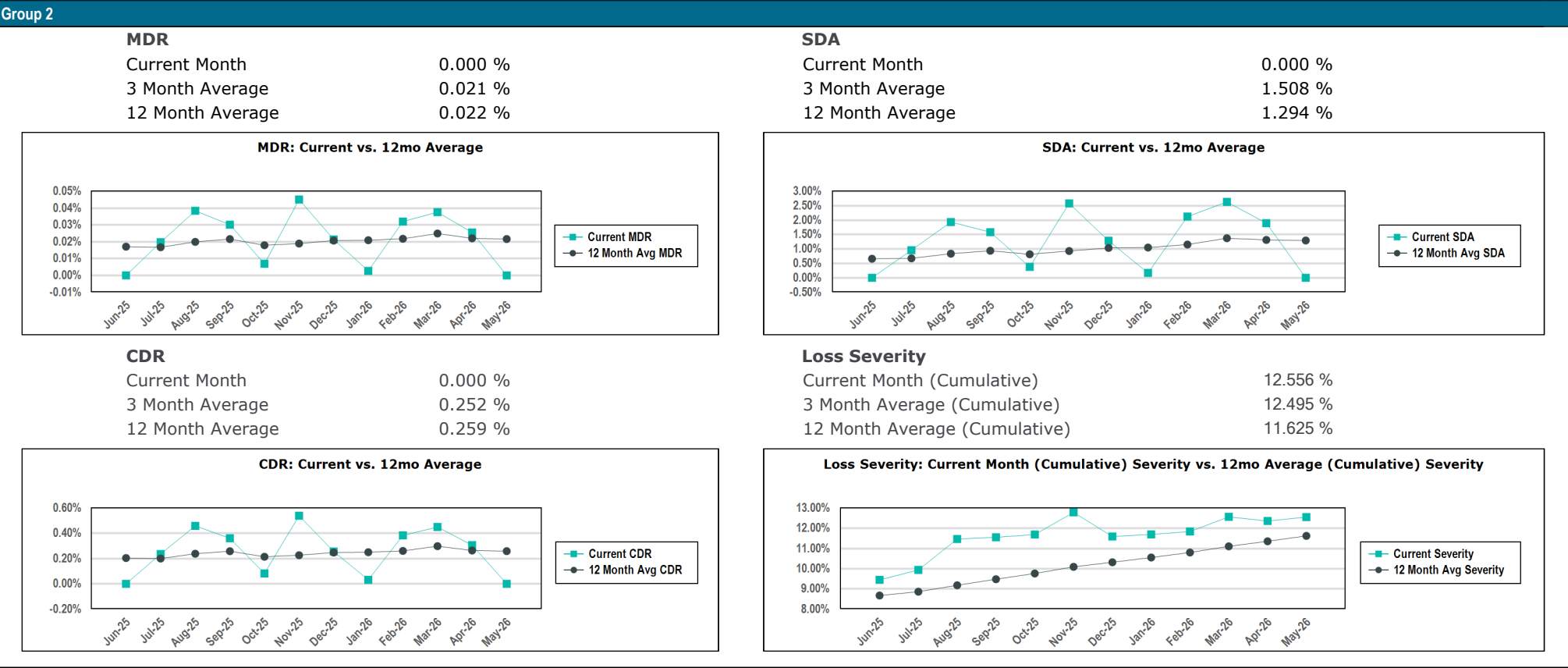


Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07



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Realized Loss Report - Collateral



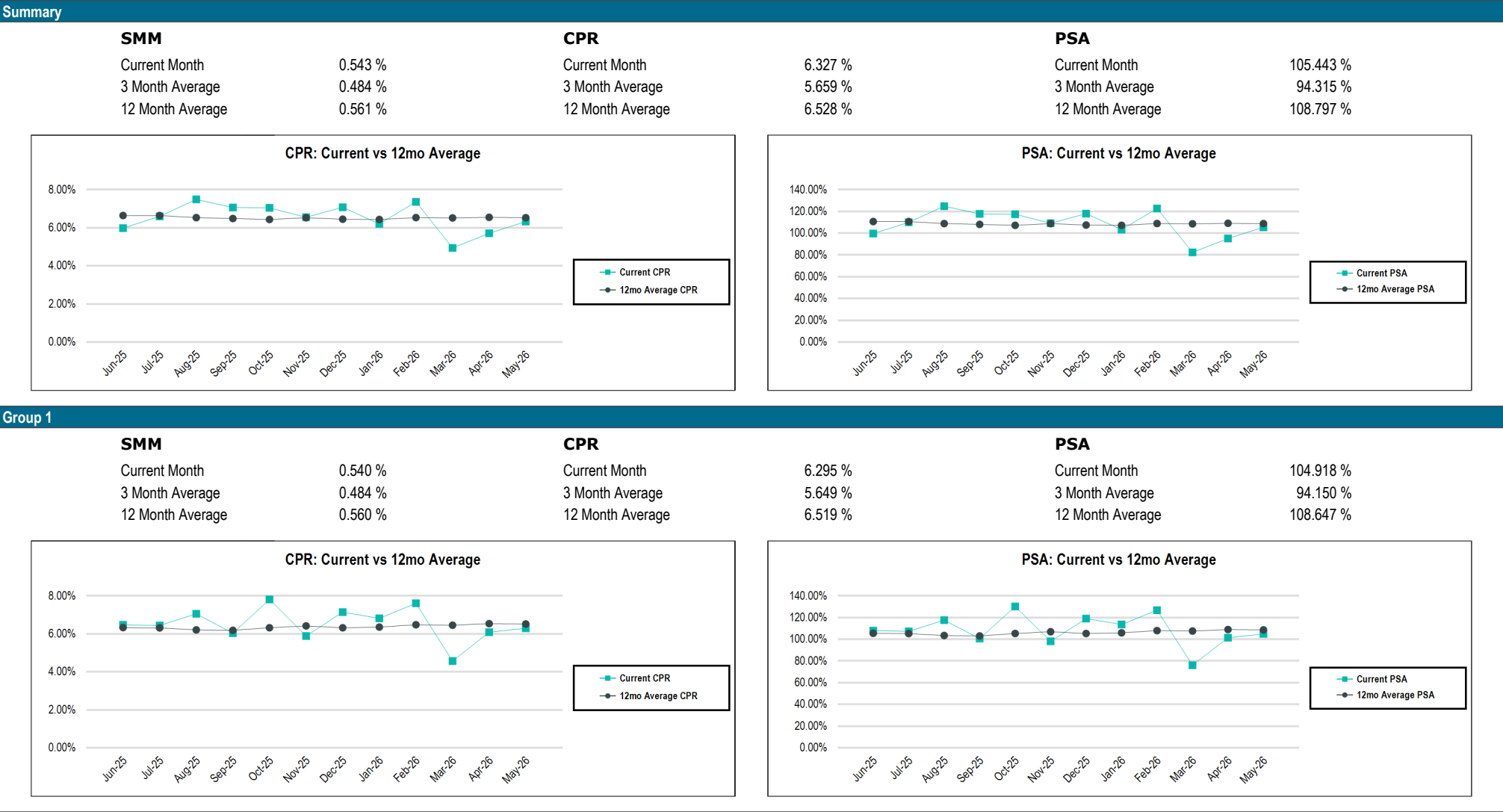
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS}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

Connecticut Avenue Securities
Credit-Linked Notes
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Prepayment Rates



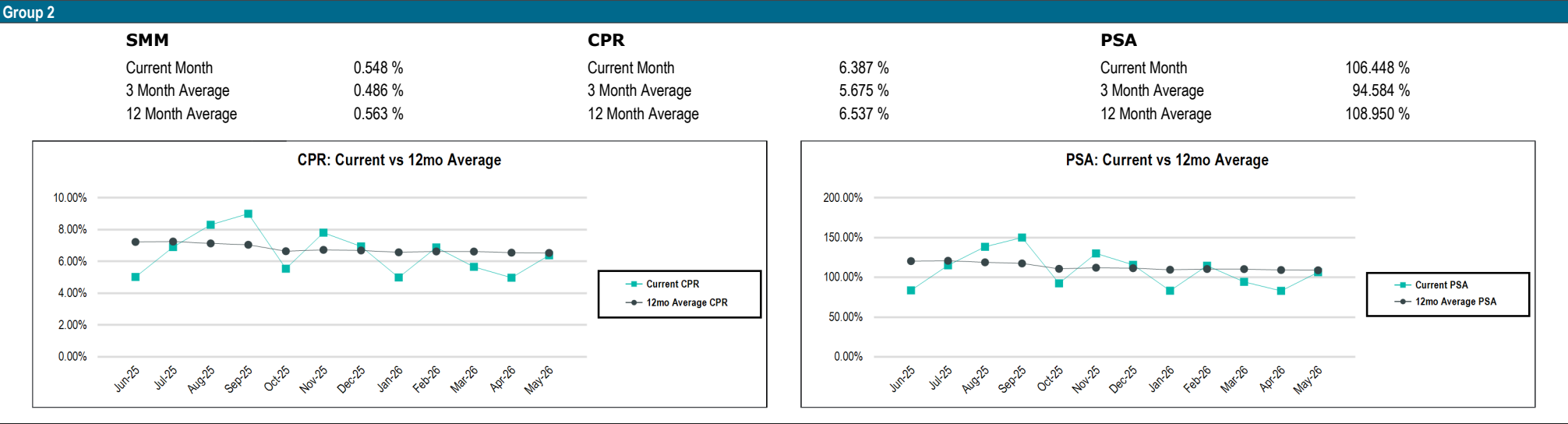
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Prepayment Rates



Calculation Methodology:

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

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Connecticut Avenue Securities
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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities
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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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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: 26-May-2026
04-May-2026 1:13:29 PM

Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective December 2022

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

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

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Bond Retirement Detail – Effective October 2023

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

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

Fannie Mae EU/UK Risk Retention Certification

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

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

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

Bond Retirement Detail – Effective May 2025

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

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

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

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