

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-2026
08-Jun-2026 11:51:09 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		05/29/2026	0.00000%	2,816,862,978.70	0.00	24,421,224.53	0.00	2,792,441,754.16	24,421,224.53	0.00
1M-1	30711XUS1	06/24/2026	4.37658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	06/24/2026	6.12658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	06/24/2026	6.12658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XUV4	06/24/2026	6.12658%	664,963.60	3,394.96	18,157.44	0.00	646,806.17	21,552.40	0.00
1M-CH		05/29/2026	0.00000%	93,224,759.13	0.00	2,545,586.70	0.00	90,679,172.43	2,545,586.70	0.00
1M-2	30711XUX0	06/24/2026	6.12658%	664,963.60	3,394.96	18,157.44	0.00	646,806.17	21,552.40	0.00
1M-2H		05/29/2026	0.00000%	93,224,650.64	0.00	2,545,586.70	0.00	90,679,063.93	2,545,586.70	0.00
1B-1	30711XUW2	06/24/2026	7.72658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-1H		05/29/2026	0.00000%	103,141,594.00	0.00	0.00	0.00	103,141,594.00	0.00	0.00
1B-2H		05/29/2026	0.00000%	99,273,103.33	0.00	0.00	35,036.32	99,238,067.01	0.00	3,903,526.99
1A-I1	30711XUY8	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	06/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	06/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	06/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XVJ0	06/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XVL5	06/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XVN1	06/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XVQ4	06/24/2026	1.80000%	0.00	997.45	0.00	0.00	0.00	997.45	0.00
1C-I2	30711XVS0	06/24/2026	1.40000%	0.00	775.79	0.00	0.00	0.00	775.79	0.00
1C-I3	30711XVU5	06/24/2026	1.00000%	0.00	554.14	0.00	0.00	0.00	554.14	0.00

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-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	06/24/2026	0.60000%	0.00	332.48	0.00	0.00	0.00	332.48	0.00
1E-A1	30711XUZ5	06/24/2026	4.32658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	06/24/2026	4.72658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	06/24/2026	5.12658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	06/24/2026	5.52658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	06/24/2026	4.32658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XVK7	06/24/2026	4.72658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XVM3	06/24/2026	5.12658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XVP6	06/24/2026	5.52658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XVR2	06/24/2026	4.32658%	664,963.60	2,397.52	18,157.44	0.00	646,806.17	20,554.96	0.00
1E-C2	30711XVT8	06/24/2026	4.72658%	664,963.60	2,619.17	18,157.44	0.00	646,806.17	20,776.61	0.00
1E-C3	30711XVV3	06/24/2026	5.12658%	664,963.60	2,840.82	18,157.44	0.00	646,806.17	20,998.26	0.00
1E-C4	30711XVX9	06/24/2026	5.52658%	664,963.60	3,062.48	18,157.44	0.00	646,806.17	21,219.92	0.00
1E-D1	30711XVY7	06/24/2026	4.32658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XVZ4	06/24/2026	4.72658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XWA8	06/24/2026	5.12658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XWB6	06/24/2026	5.52658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XWC4	06/24/2026	6.12658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XWD2	06/24/2026	4.32658%	664,963.60	2,397.52	18,157.44	0.00	646,806.17	20,554.96	0.00
1E-F2	30711XWE0	06/24/2026	4.72658%	664,963.60	2,619.17	18,157.44	0.00	646,806.17	20,776.61	0.00
1E-F3	30711XWF7	06/24/2026	5.12658%	664,963.60	2,840.82	18,157.44	0.00	646,806.17	20,998.26	0.00
1E-F4	30711XWG5	06/24/2026	5.52658%	664,963.60	3,062.48	18,157.44	0.00	646,806.17	21,219.92	0.00
1E-F5	30711XWH3	06/24/2026	6.12658%	664,963.60	3,394.96	18,157.44	0.00	646,806.17	21,552.40	0.00
1X-1	30711XWJ9	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XWK6	06/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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1X-3	30711XWL4	06/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XWM2	06/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XWN0	06/24/2026	1.80000%	0.00	997.45	0.00	0.00	0.00	997.45	0.00
1Y-2	30711XWP5	06/24/2026	1.40000%	0.00	775.79	0.00	0.00	0.00	775.79	0.00
1Y-3	30711XWQ3	06/24/2026	1.00000%	0.00	554.14	0.00	0.00	0.00	554.14	0.00
1Y-4	30711XWR1	06/24/2026	0.60000%	0.00	332.48	0.00	0.00	0.00	332.48	0.00
2A-H		05/29/2026	0.00000%	1,420,965,643.61	0.00	13,262,298.15	0.00	1,407,703,345.45	13,262,298.15	0.00
2M-1	30711XWS9	06/24/2026	4.37658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	06/24/2026	6.22658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	06/24/2026	6.22658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XWV2	06/24/2026	6.22658%	3,016,539.93	15,652.27	78,880.20	0.00	2,937,659.72	94,532.47	0.00
2M-CH		05/29/2026	0.00000%	68,559,383.73	0.00	1,792,775.25	0.00	66,766,608.47	1,792,775.25	0.00
2M-2	30711XWX8	06/24/2026	6.22658%	3,016,539.93	15,652.27	78,880.20	0.00	2,937,659.72	94,532.47	0.00
2M-2H		05/29/2026	0.00000%	68,559,383.73	0.00	1,792,775.25	0.00	66,766,608.47	1,792,775.25	0.00
2B-1	30711XWW0	06/24/2026	8.17658%	2,000,000.00	13,627.63	0.00	0.00	2,000,000.00	13,627.63	0.00
2B-1H		05/29/2026	0.00000%	64,666,436.00	0.00	0.00	0.00	64,666,436.00	0.00	0.00
2B-2H		05/29/2026	0.00000%	62,549,325.25	0.00	0.00	(16,938.40)	62,566,263.65	0.00	4,100,173.35
2A-I1	30711XWY6	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	06/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	06/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	06/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2B-I2	30711XXH2	06/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XXK5	06/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XXM1	06/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XXP4	06/24/2026	1.80000%	0.00	4,524.81	0.00	0.00	0.00	4,524.81	0.00
2C-I2	30711XXR0	06/24/2026	1.40000%	0.00	3,519.30	0.00	0.00	0.00	3,519.30	0.00
2C-I3	30711XXT6	06/24/2026	1.00000%	0.00	2,513.78	0.00	0.00	0.00	2,513.78	0.00
2C-I4	30711XXV1	06/24/2026	0.60000%	0.00	1,508.27	0.00	0.00	0.00	1,508.27	0.00
2E-A1	30711XWZ3	06/24/2026	4.42658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	06/24/2026	4.82658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	06/24/2026	5.22658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	06/24/2026	5.62658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	06/24/2026	4.42658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XXJ8	06/24/2026	4.82658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XXL3	06/24/2026	5.22658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XXN9	06/24/2026	5.62658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XXQ2	06/24/2026	4.42658%	3,016,539.93	11,127.46	78,880.20	0.00	2,937,659.72	90,007.66	0.00
2E-C2	30711XXS8	06/24/2026	4.82658%	3,016,539.93	12,132.98	78,880.20	0.00	2,937,659.72	91,013.18	0.00
2E-C3	30711XXU3	06/24/2026	5.22658%	3,016,539.93	13,138.49	78,880.20	0.00	2,937,659.72	92,018.69	0.00
2E-C4	30711XXW9	06/24/2026	5.62658%	3,016,539.93	14,144.00	78,880.20	0.00	2,937,659.72	93,024.20	0.00
2E-D1	30711XXX7	06/24/2026	4.42658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XXY5	06/24/2026	4.82658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XXZ2	06/24/2026	5.22658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XYA6	06/24/2026	5.62658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XYB4	06/24/2026	6.22658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XYC2	06/24/2026	4.42658%	3,016,539.93	11,127.46	78,880.20	0.00	2,937,659.72	90,007.66	0.00

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Distribution Date: 25-Jun-2026
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-F2	30711XYD0	06/24/2026	4.82658%	3,016,539.93	12,132.98	78,880.20	0.00	2,937,659.72	91,013.18	0.00
2E-F3	30711XYE8	06/24/2026	5.22658%	3,016,539.93	13,138.49	78,880.20	0.00	2,937,659.72	92,018.69	0.00
2E-F4	30711XYF5	06/24/2026	5.62658%	3,016,539.93	14,144.00	78,880.20	0.00	2,937,659.72	93,024.20	0.00
2E-F5	30711XYG3	06/24/2026	6.22658%	3,016,539.93	15,652.27	78,880.20	0.00	2,937,659.72	94,532.47	0.00
2X-1	30711XYH1	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XYJ7	06/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XYK4	06/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XYL2	06/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XYM0	06/24/2026	1.80000%	0.00	4,524.81	0.00	0.00	0.00	4,524.81	0.00
2Y-2	30711XYN8	06/24/2026	1.40000%	0.00	3,519.30	0.00	0.00	0.00	3,519.30	0.00
2Y-3	30711XYP3	06/24/2026	1.00000%	0.00	2,513.78	0.00	0.00	0.00	2,513.78	0.00
2Y-4	30711XYQ1	06/24/2026	0.60000%	0.00	1,508.27	0.00	0.00	0.00	1,508.27	0.00
Totals				4,933,523,796.95	223,147.20	47,427,660.62	18,097.92	4,886,078,038.36	47,650,807.82	8,003,700.34

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

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

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

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Distribution Date: 25-Jun-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	2,816,862,978.70	7,447,846.32	16,973,378.21	0.00	0.00	24,421,224.53	2,792,441,754.16	0.14100972	24,421,224.53
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	664,963.60	5,548.59	12,608.84	0.00	0.00	18,157.44	646,806.17	0.64162519	18,157.44
1M-CH	141,327,325.20	93,224,759.13	777,886.67	1,767,700.03	0.00	0.00	2,545,586.70	90,679,172.43	0.64162519	2,545,586.70
1M-2	2,995,000.00	664,963.60	5,548.59	12,608.84	0.00	0.00	18,157.44	646,806.17	0.21596199	18,157.44
1M-2H	419,885,536.00	93,224,650.64	777,886.67	1,767,700.03	0.00	0.00	2,545,586.70	90,679,063.93	0.21596139	2,545,586.70
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	35,036.32	35,036.32	99,238,067.01	0.96215371	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-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	664,963.60	5,548.59	12,608.84	0.00	0.00	18,157.44	646,806.17	0.64162519	18,157.44
1E-C2	1,008,074.77	664,963.60	5,548.59	12,608.84	0.00	0.00	18,157.44	646,806.17	0.64162519	18,157.44
1E-C3	1,008,074.77	664,963.60	5,548.59	12,608.84	0.00	0.00	18,157.44	646,806.17	0.64162519	18,157.44
1E-C4	1,008,074.77	664,963.60	5,548.59	12,608.84	0.00	0.00	18,157.44	646,806.17	0.64162519	18,157.44
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	664,963.60	5,548.59	12,608.84	0.00	0.00	18,157.44	646,806.17	0.32315468	18,157.44
1E-F2	2,001,537.40	664,963.60	5,548.59	12,608.84	0.00	0.00	18,157.44	646,806.17	0.32315468	18,157.44
1E-F3	2,001,537.40	664,963.60	5,548.59	12,608.84	0.00	0.00	18,157.44	646,806.17	0.32315468	18,157.44
1E-F4	2,001,537.40	664,963.60	5,548.59	12,608.84	0.00	0.00	18,157.44	646,806.17	0.32315468	18,157.44
1E-F5	2,001,537.40	664,963.60	5,548.59	12,608.84	0.00	0.00	18,157.44	646,806.17	0.32315468	18,157.44
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-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	1,420,965,643.61	3,462,049.88	9,800,248.27	0.00	0.00	13,262,298.15	1,407,703,345.45	0.11026435	13,262,298.15
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	3,016,539.93	20,617.58	58,262.63	0.00	0.00	78,880.20	2,937,659.72	0.65347977	78,880.20
2M-CH	102,170,887.67	68,559,383.73	468,592.58	1,324,182.67	0.00	0.00	1,792,775.25	66,766,608.47	0.65347977	1,792,775.25
2M-2	13,486,231.00	3,016,539.93	20,617.58	58,262.63	0.00	0.00	78,880.20	2,937,659.72	0.21782659	78,880.20
2M-2H	306,512,663.00	68,559,383.73	468,592.58	1,324,182.67	0.00	0.00	1,792,775.25	66,766,608.47	0.21782659	1,792,775.25
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	62,549,325.25	0.00	0.00	0.00	(16,938.40)	(16,938.40)	62,566,263.65	0.93849719	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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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-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	3,016,539.93	20,617.58	58,262.63	0.00	0.00	78,880.20	2,937,659.72	0.65347977	78,880.20
2E-C2	4,495,410.33	3,016,539.93	20,617.58	58,262.63	0.00	0.00	78,880.20	2,937,659.72	0.65347977	78,880.20
2E-C3	4,495,410.33	3,016,539.93	20,617.58	58,262.63	0.00	0.00	78,880.20	2,937,659.72	0.65347977	78,880.20
2E-C4	4,495,410.33	3,016,539.93	20,617.58	58,262.63	0.00	0.00	78,880.20	2,937,659.72	0.65347977	78,880.20
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	3,016,539.93	20,617.58	58,262.63	0.00	0.00	78,880.20	2,937,659.72	0.32673989	78,880.20

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Distribution Date: 25-Jun-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	3,016,539.93	20,617.58	58,262.63	0.00	0.00	78,880.20	2,937,659.72	0.32673989	78,880.20
2E-F3	8,990,820.67	3,016,539.93	20,617.58	58,262.63	0.00	0.00	78,880.20	2,937,659.72	0.32673989	78,880.20
2E-F4	8,990,820.67	3,016,539.93	20,617.58	58,262.63	0.00	0.00	78,880.20	2,937,659.72	0.32673989	78,880.20
2E-F5	8,990,820.67	3,016,539.93	20,617.58	58,262.63	0.00	0.00	78,880.20	2,937,659.72	0.32673989	78,880.20
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	4,933,523,796.95	13,690,682.57	33,736,978.05	0.00	18,097.92	47,445,758.54	4,886,078,038.36	0.14008146	47,427,660.62

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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Series 2017-C07



Distribution Date: 25-Jun-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	142.24291825	0.37609334	0.85710340	0.00000000	0.00000000	1.23319674	141.00972151	0.14100972	1.23319674
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	659.63718082	5.50414529	12.50784204	0.00000000	0.00000000	18.01199725	641.62519349	0.64162519	18.01199725
1M-CH	141,327,325.20	659.63718621	5.50414910	12.50784325	0.00000000	0.00000000	18.01199235	641.62519387	0.64162519	18.01199235
1M-2	2,995,000.00	222.02457429	1.85261770	4.20996327	0.00000000	0.00000000	6.06258431	215.96199332	0.21596199	6.06258431
1M-2H	419,885,536.00	222.02396284	1.85261602	4.20995695	0.00000000	0.00000000	6.06257297	215.96138984	0.21596139	6.06257297
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	0.33969147	0.33969147	962.15370697	0.96215371	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: 25-Jun-2026
08-Jun-2026 11:51:09 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	993,462.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	1,008,074.77	659.63718082	5.50414529	12.50784204	0.00000000	0.00000000	18.01199725	641.62519349	0.64162519	18.01199725
1E-C2	1,008,074.77	659.63718082	5.50414529	12.50784204	0.00000000	0.00000000	18.01199725	641.62519349	0.64162519	18.01199725
1E-C3	1,008,074.77	659.63718082	5.50414529	12.50784204	0.00000000	0.00000000	18.01199725	641.62519349	0.64162519	18.01199725
1E-C4	1,008,074.77	659.63718082	5.50414529	12.50784204	0.00000000	0.00000000	18.01199725	641.62519349	0.64162519	18.01199725
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	332.22641838	2.77216404	6.29957753	0.00000000	0.00000000	9.07174657	323.15467681	0.32315468	9.07174657
1E-F2	2,001,537.40	332.22641838	2.77216404	6.29957753	0.00000000	0.00000000	9.07174657	323.15467681	0.32315468	9.07174657
1E-F3	2,001,537.40	332.22641838	2.77216404	6.29957753	0.00000000	0.00000000	9.07174657	323.15467681	0.32315468	9.07174657
1E-F4	2,001,537.40	332.22641838	2.77216404	6.29957753	0.00000000	0.00000000	9.07174657	323.15467681	0.32315468	9.07174657
1E-F5	2,001,537.40	332.22641838	2.77216404	6.29957753	0.00000000	0.00000000	9.07174657	323.15467681	0.32315468	9.07174657
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-2026
08-Jun-2026 11:51:09 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	12,766,622,601.00	111.30317610	0.27117978	0.76764612	0.00000000	0.00000000	1.03882590	110.26435021	0.11026435	1.03882590
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	671.02660459	4.58636220	12.96046984	0.00000000	0.00000000	17.54682981	653.47977256	0.65347977	17.54682981
2M-CH	102,170,887.67	671.02660350	4.58636105	12.96046947	0.00000000	0.00000000	17.54683052	653.47977288	0.65347977	17.54683052
2M-2	13,486,231.00	223.67553470	1.52878740	4.32015661	0.00000000	0.00000000	5.84894327	217.82659069	0.21782659	5.84894327
2M-2H	306,512,663.00	223.67553451	1.52878702	4.32015649	0.00000000	0.00000000	5.84894351	217.82659097	0.21782659	5.84894351
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	938.24311100	0.00000000	0.00000000	0.00000000	(0.25407688)	(0.25407688)	938.49718787	0.93849719	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: 25-Jun-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	671.02660459	4.58636220	12.96046984	0.00000000	0.00000000	17.54682981	653.47977256	0.65347977	17.54682981
2E-C2	4,495,410.33	671.02660459	4.58636220	12.96046984	0.00000000	0.00000000	17.54682981	653.47977256	0.65347977	17.54682981
2E-C3	4,495,410.33	671.02660459	4.58636220	12.96046984	0.00000000	0.00000000	17.54682981	653.47977256	0.65347977	17.54682981
2E-C4	4,495,410.33	671.02660459	4.58636220	12.96046984	0.00000000	0.00000000	17.54682981	653.47977256	0.65347977	17.54682981
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	335.51330192	2.29318110	6.48023491	0.00000000	0.00000000	8.77341490	326.73988592	0.32673989	8.77341490

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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	335.51330192	2.29318110	6.48023491	0.00000000	0.00000000	8.77341490	326.73988592	0.32673989	8.77341490
2E-F3	8,990,820.67	335.51330192	2.29318110	6.48023491	0.00000000	0.00000000	8.77341490	326.73988592	0.32673989	8.77341490
2E-F4	8,990,820.67	335.51330192	2.29318110	6.48023491	0.00000000	0.00000000	8.77341490	326.73988592	0.32673989	8.77341490
2E-F5	8,990,820.67	335.51330192	2.29318110	6.48023491	0.00000000	0.00000000	8.77341490	326.73988592	0.32673989	8.77341490
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Distribution Date: 25-Jun-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 %	2,816,862,978.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,792,441,754.16
1M-1	N/A	N/A	4.37658 %	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	6.12658 %	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	6.12658 %	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	05/26/26 - 06/24/26	30	6.12658 %	664,963.60	3,394.96	0.00	0.00	0.00	0.00	3,394.96	0.00	646,806.17
1M-CH	N/A	N/A	0.00000 %	93,224,759.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	90,679,172.43
1M-2	05/26/26 - 06/24/26	30	6.12658 %	664,963.60	3,394.96	0.00	0.00	0.00	0.00	3,394.96	0.00	646,806.17
1M-2H	N/A	N/A	0.00000 %	93,224,650.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	90,679,063.93
1B-1	N/A	N/A	7.72658 %	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	99,238,067.01
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	05/26/26 - 06/24/26	30	1.80000 %	664,963.60	997.45	0.00	0.00	0.00	0.00	997.45	0.00	646,806.17
1C-I2	05/26/26 - 06/24/26	30	1.40000 %	664,963.60	775.79	0.00	0.00	0.00	0.00	775.79	0.00	646,806.17
1C-I3	05/26/26 - 06/24/26	30	1.00000 %	664,963.60	554.14	0.00	0.00	0.00	0.00	554.14	0.00	646,806.17

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1C-I4	05/26/26 - 06/24/26	30	0.60000 %	664,963.60	332.48	0.00	0.00	0.00	0.00	332.48	0.00	646,806.17
1E-A1	N/A	N/A	4.32658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.72658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.12658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.52658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.32658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.72658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	5.12658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.52658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	05/26/26 - 06/24/26	30	4.32658 %	664,963.60	2,397.52	0.00	0.00	0.00	0.00	2,397.52	0.00	646,806.17
1E-C2	05/26/26 - 06/24/26	30	4.72658 %	664,963.60	2,619.17	0.00	0.00	0.00	0.00	2,619.17	0.00	646,806.17
1E-C3	05/26/26 - 06/24/26	30	5.12658 %	664,963.60	2,840.82	0.00	0.00	0.00	0.00	2,840.82	0.00	646,806.17
1E-C4	05/26/26 - 06/24/26	30	5.52658 %	664,963.60	3,062.48	0.00	0.00	0.00	0.00	3,062.48	0.00	646,806.17
1E-D1	N/A	N/A	4.32658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.72658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.12658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.52658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.12658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	05/26/26 - 06/24/26	30	4.32658 %	664,963.60	2,397.52	0.00	0.00	0.00	0.00	2,397.52	0.00	646,806.17
1E-F2	05/26/26 - 06/24/26	30	4.72658 %	664,963.60	2,619.17	0.00	0.00	0.00	0.00	2,619.17	0.00	646,806.17
1E-F3	05/26/26 - 06/24/26	30	5.12658 %	664,963.60	2,840.82	0.00	0.00	0.00	0.00	2,840.82	0.00	646,806.17
1E-F4	05/26/26 - 06/24/26	30	5.52658 %	664,963.60	3,062.48	0.00	0.00	0.00	0.00	3,062.48	0.00	646,806.17
1E-F5	05/26/26 - 06/24/26	30	6.12658 %	664,963.60	3,394.96	0.00	0.00	0.00	0.00	3,394.96	0.00	646,806.17
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: 25-Jun-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	05/26/26 - 06/24/26	30	1.80000 %	664,963.61	997.45	0.00	0.00	0.00	0.00	997.45	0.00	646,806.17
1Y-2	05/26/26 - 06/24/26	30	1.40000 %	664,963.61	775.79	0.00	0.00	0.00	0.00	775.79	0.00	646,806.17
1Y-3	05/26/26 - 06/24/26	30	1.00000 %	664,963.61	554.14	0.00	0.00	0.00	0.00	554.14	0.00	646,806.17
1Y-4	05/26/26 - 06/24/26	30	0.60000 %	664,963.61	332.48	0.00	0.00	0.00	0.00	332.48	0.00	646,806.17
2A-H	N/A	N/A	0.00000 %	1,420,965,643.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,407,703,345.45
2M-1	N/A	N/A	4.37658 %	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	6.22658 %	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	6.22658 %	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	05/26/26 - 06/24/26	30	6.22658 %	3,016,539.93	15,652.27	0.00	0.00	0.00	0.00	15,652.27	0.00	2,937,659.72
2M-CH	N/A	N/A	0.00000 %	68,559,383.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,766,608.47
2M-2	05/26/26 - 06/24/26	30	6.22658 %	3,016,539.93	15,652.27	0.00	0.00	0.00	0.00	15,652.27	0.00	2,937,659.72
2M-2H	N/A	N/A	0.00000 %	68,559,383.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,766,608.47
2B-1	05/26/26 - 06/24/26	30	8.17658 %	2,000,000.00	13,627.63	0.00	0.00	0.00	0.00	13,627.63	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 %	62,549,325.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	62,566,263.65
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2017-C07



Distribution Date: 25-Jun-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	05/26/26 - 06/24/26	30	1.80000 %	3,016,539.93	4,524.81	0.00	0.00	0.00	0.00	4,524.81	0.00	2,937,659.72
2C-I2	05/26/26 - 06/24/26	30	1.40000 %	3,016,539.93	3,519.30	0.00	0.00	0.00	0.00	3,519.30	0.00	2,937,659.72
2C-I3	05/26/26 - 06/24/26	30	1.00000 %	3,016,539.93	2,513.78	0.00	0.00	0.00	0.00	2,513.78	0.00	2,937,659.72
2C-I4	05/26/26 - 06/24/26	30	0.60000 %	3,016,539.93	1,508.27	0.00	0.00	0.00	0.00	1,508.27	0.00	2,937,659.72
2E-A1	N/A	N/A	4.42658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.82658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.22658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.62658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.42658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	4.82658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.22658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.62658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	05/26/26 - 06/24/26	30	4.42658 %	3,016,539.93	11,127.46	0.00	0.00	0.00	0.00	11,127.46	0.00	2,937,659.72
2E-C2	05/26/26 - 06/24/26	30	4.82658 %	3,016,539.93	12,132.98	0.00	0.00	0.00	0.00	12,132.98	0.00	2,937,659.72
2E-C3	05/26/26 - 06/24/26	30	5.22658 %	3,016,539.93	13,138.49	0.00	0.00	0.00	0.00	13,138.49	0.00	2,937,659.72
2E-C4	05/26/26 - 06/24/26	30	5.62658 %	3,016,539.93	14,144.00	0.00	0.00	0.00	0.00	14,144.00	0.00	2,937,659.72
2E-D1	N/A	N/A	4.42658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	4.82658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.22658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.62658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	6.22658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	05/26/26 - 06/24/26	30	4.42658 %	3,016,539.93	11,127.46	0.00	0.00	0.00	0.00	11,127.46	0.00	2,937,659.72

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-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	05/26/26 - 06/24/26	30	4.82658 %	3,016,539.93	12,132.98	0.00	0.00	0.00	0.00	12,132.98	0.00	2,937,659.72
2E-F3	05/26/26 - 06/24/26	30	5.22658 %	3,016,539.93	13,138.49	0.00	0.00	0.00	0.00	13,138.49	0.00	2,937,659.72
2E-F4	05/26/26 - 06/24/26	30	5.62658 %	3,016,539.93	14,144.00	0.00	0.00	0.00	0.00	14,144.00	0.00	2,937,659.72
2E-F5	05/26/26 - 06/24/26	30	6.22658 %	3,016,539.93	15,652.27	0.00	0.00	0.00	0.00	15,652.27	0.00	2,937,659.72
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	05/26/26 - 06/24/26	30	1.80000 %	3,016,539.93	4,524.81	0.00	0.00	0.00	0.00	4,524.81	0.00	2,937,659.72
2Y-2	05/26/26 - 06/24/26	30	1.40000 %	3,016,539.93	3,519.30	0.00	0.00	0.00	0.00	3,519.30	0.00	2,937,659.72
2Y-3	05/26/26 - 06/24/26	30	1.00000 %	3,016,539.93	2,513.78	0.00	0.00	0.00	0.00	2,513.78	0.00	2,937,659.72
2Y-4	05/26/26 - 06/24/26	30	0.60000 %	3,016,539.93	1,508.27	0.00	0.00	0.00	0.00	1,508.27	0.00	2,937,659.72
Totals					223,147.20	0.00	0.00	0.00	0.00	223,147.20	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	142.24291825	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	141.00972151
1M-1	186,170,000.00	4.37658 %	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	6.12658 %	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	6.12658 %	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	6.12658 %	659.63718082	3.36776606	0.00000000	0.00000000	0.00000000	0.00000000	3.36776606	0.00000000	641.62519349
1M-CH	141,327,325.20	0.00000 %	659.63718621	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	641.62519387
1M-2	2,995,000.00	6.12658 %	222.02457429	1.13354257	0.00000000	0.00000000	0.00000000	0.00000000	1.13354257	0.00000000	215.96199332
1M-2H	419,885,536.00	0.00000 %	222.02396284	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	215.96138984
1B-1	0.00	7.72658 %	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	962.15370697
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 %	659.63718082	0.98946033	0.00000000	0.00000000	0.00000000	0.00000000	0.98946033	0.00000000	641.62519349
1C-I2	0.00	1.40000 %	659.63718082	0.76957585	0.00000000	0.00000000	0.00000000	0.00000000	0.76957585	0.00000000	641.62519349
1C-I3	0.00	1.00000 %	659.63718082	0.54970129	0.00000000	0.00000000	0.00000000	0.00000000	0.54970129	0.00000000	641.62519349

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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 %	659.63718082	0.32981680	0.00000000	0.00000000	0.00000000	0.00000000	0.32981680	0.00000000	641.62519349
1E-A1	993,462.61	4.32658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	993,462.61	4.72658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	993,462.61	5.12658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	993,462.61	5.52658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	993,462.61	4.32658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	993,462.61	4.72658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	993,462.61	5.12658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	993,462.61	5.52658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	1,008,074.77	4.32658 %	659.63718082	2.37831565	0.00000000	0.00000000	0.00000000	0.00000000	2.37831565	0.00000000	641.62519349
1E-C2	1,008,074.77	4.72658 %	659.63718082	2.59819021	0.00000000	0.00000000	0.00000000	0.00000000	2.59819021	0.00000000	641.62519349
1E-C3	1,008,074.77	5.12658 %	659.63718082	2.81806477	0.00000000	0.00000000	0.00000000	0.00000000	2.81806477	0.00000000	641.62519349
1E-C4	1,008,074.77	5.52658 %	659.63718082	3.03794926	0.00000000	0.00000000	0.00000000	0.00000000	3.03794926	0.00000000	641.62519349
1E-D1	1,986,925.24	4.32658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	1,986,925.24	4.72658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	1,986,925.24	5.12658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	1,986,925.24	5.52658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	1,986,925.24	6.12658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	2,001,537.40	4.32658 %	332.22641838	1.19783922	0.00000000	0.00000000	0.00000000	0.00000000	1.19783922	0.00000000	323.15467681
1E-F2	2,001,537.40	4.72658 %	332.22641838	1.30857910	0.00000000	0.00000000	0.00000000	0.00000000	1.30857910	0.00000000	323.15467681
1E-F3	2,001,537.40	5.12658 %	332.22641838	1.41931897	0.00000000	0.00000000	0.00000000	0.00000000	1.41931897	0.00000000	323.15467681
1E-F4	2,001,537.40	5.52658 %	332.22641838	1.53006384	0.00000000	0.00000000	0.00000000	0.00000000	1.53006384	0.00000000	323.15467681
1E-F5	2,001,537.40	6.12658 %	332.22641838	1.69617615	0.00000000	0.00000000	0.00000000	0.00000000	1.69617615	0.00000000	323.15467681
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 %	332.22642338	0.49834193	0.00000000	0.00000000	0.00000000	0.00000000	0.49834193	0.00000000	323.15467681
1Y-2	0.00	1.40000 %	332.22642338	0.38759706	0.00000000	0.00000000	0.00000000	0.00000000	0.38759706	0.00000000	323.15467681
1Y-3	0.00	1.00000 %	332.22642338	0.27685718	0.00000000	0.00000000	0.00000000	0.00000000	0.27685718	0.00000000	323.15467681
1Y-4	0.00	0.60000 %	332.22642338	0.16611231	0.00000000	0.00000000	0.00000000	0.00000000	0.16611231	0.00000000	323.15467681
2A-H	12,766,622,601.00	0.00000 %	111.30317610	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	110.26435021
2M-1	107,666,000.00	4.37658 %	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	6.22658 %	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	6.22658 %	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	6.22658 %	671.02660459	3.48183344	0.00000000	0.00000000	0.00000000	0.00000000	3.48183344	0.00000000	653.47977256
2M-CH	102,170,887.67	0.00000 %	671.02660350	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	653.47977288
2M-2	13,486,231.00	6.22658 %	223.67553470	1.16061114	0.00000000	0.00000000	0.00000000	0.00000000	1.16061114	0.00000000	217.82659069
2M-2H	306,512,663.00	0.00000 %	223.67553451	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	217.82659097
2B-1	2,000,000.00	8.17658 %	1000.00000000	6.81381500	0.00000000	0.00000000	0.00000000	0.00000000	6.81381500	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 %	938.24311100	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	938.49718787
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

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2B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	1.80000 %	671.02660459	1.00653993	0.00000000	0.00000000	0.00000000	0.00000000	1.00653993	0.00000000	653.47977256
2C-I2	0.00	1.40000 %	671.02660459	0.78286513	0.00000000	0.00000000	0.00000000	0.00000000	0.78286513	0.00000000	653.47977256
2C-I3	0.00	1.00000 %	671.02660459	0.55918811	0.00000000	0.00000000	0.00000000	0.00000000	0.55918811	0.00000000	653.47977256
2C-I4	0.00	0.60000 %	671.02660459	0.33551331	0.00000000	0.00000000	0.00000000	0.00000000	0.33551331	0.00000000	653.47977256
2E-A1	4,495,410.33	4.42658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	4.82658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	5.22658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	5.62658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	4.42658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	4,495,410.33	4.82658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	4,495,410.33	5.22658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	4,495,410.33	5.62658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	4,495,410.33	4.42658 %	671.02660459	2.47529351	0.00000000	0.00000000	0.00000000	0.00000000	2.47529351	0.00000000	653.47977256
2E-C2	4,495,410.33	4.82658 %	671.02660459	2.69897053	0.00000000	0.00000000	0.00000000	0.00000000	2.69897053	0.00000000	653.47977256
2E-C3	4,495,410.33	5.22658 %	671.02660459	2.92264533	0.00000000	0.00000000	0.00000000	0.00000000	2.92264533	0.00000000	653.47977256
2E-C4	4,495,410.33	5.62658 %	671.02660459	3.14632013	0.00000000	0.00000000	0.00000000	0.00000000	3.14632013	0.00000000	653.47977256
2E-D1	8,990,820.67	4.42658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	8,990,820.67	4.82658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	8,990,820.67	5.22658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	8,990,820.67	5.62658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	8,990,820.67	6.22658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	8,990,820.67	4.42658 %	335.51330192	1.23764675	0.00000000	0.00000000	0.00000000	0.00000000	1.23764675	0.00000000	326.73988592

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-F2	8,990,820.67	4.82658 %	335.51330192	1.34948526	0.00000000	0.00000000	0.00000000	0.00000000	1.34948526	0.00000000	326.73988592
2E-F3	8,990,820.67	5.22658 %	335.51330192	1.46132266	0.00000000	0.00000000	0.00000000	0.00000000	1.46132266	0.00000000	326.73988592
2E-F4	8,990,820.67	5.62658 %	335.51330192	1.57316006	0.00000000	0.00000000	0.00000000	0.00000000	1.57316006	0.00000000	326.73988592
2E-F5	8,990,820.67	6.22658 %	335.51330192	1.74091672	0.00000000	0.00000000	0.00000000	0.00000000	1.74091672	0.00000000	326.73988592
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 %	335.51330192	0.50326996	0.00000000	0.00000000	0.00000000	0.00000000	0.50326996	0.00000000	326.73988592
2Y-2	0.00	1.40000 %	335.51330192	0.39143257	0.00000000	0.00000000	0.00000000	0.00000000	0.39143257	0.00000000	326.73988592
2Y-3	0.00	1.00000 %	335.51330192	0.27959405	0.00000000	0.00000000	0.00000000	0.00000000	0.27959405	0.00000000	326.73988592
2Y-4	0.00	0.60000 %	335.51330192	0.16775665	0.00000000	0.00000000	0.00000000	0.00000000	0.16775665	0.00000000	326.73988592

(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	166,977.08
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(18,097.92)
Total Deposits	148,879.16
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	129,712.50
Total Withdrawals (Pool Distribution Amount)	148,879.16
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	3.726580%

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Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	27,020,004.99
Total Principal Reduction Cumulative	17,542,171,439.90
Scheduled Principal Current	8,231,281.58
Scheduled Principal Cumulative	1,573,372,760.04
Unscheduled Principal Current	18,753,687.09
Unscheduled Principal Cumulative	15,964,895,152.13
Senior Reduction Amount	24,421,224.53
Subordinate Reduction Amount	2,563,744.14
Calculated Tranche Write-Down Amount	35,036.32
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	62,215.86
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	15,117,015.21
Total Principal Reduction Cumulative	11,726,646,998.37
Scheduled Principal Current	3,951,260.04
Scheduled Principal Cumulative	913,930,597.96
Unscheduled Principal Current	11,182,693.57
Unscheduled Principal Cumulative	10,808,616,725.34
Senior Reduction Amount	13,262,298.15
Subordinate Reduction Amount	1,871,655.46
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	16,938.40
Modification Loss Amount	68,208.32
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	156,022.28
Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	19580
Period Reference Pool Removal Loan Count	120
Period Ending Loan Count	19460
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	3,086,147,393.75
Period PIF Loan Count Current	119
PIF Loan Count Cumulative	68798
Period PIF Loan UPB Current	16,516,401.55
PIF Loan UPB Cumulative	15,402,461,789.99
Period Partial Prepayment Amount	2,281,165.34
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	83,637.77
Credit Event Amount Cumulative	18,427,507.24
Total Active Modified Loan Count	469
Total Active Modified Loan UPB	117,090,845.92
<u>Group 2</u>	
At Issuance Loan Count	56296
Period Beginning Loan Count	10467
Period Reference Pool Removal Loan Count	66
Period Ending Loan Count	10401
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	1,606,640,313.31
Period PIF Loan Count Current	66
PIF Loan Count Cumulative	45636
Period PIF Loan UPB Current	10,193,092.23
PIF Loan UPB Cumulative	10,572,454,344.69
Period Partial Prepayment Amount	999,858.92
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	449
Total Active Modified Loan UPB	105,328,272.57

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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	87.618882%
Subordinate Percentage	12.381118%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

Connecticut Avenue Securities

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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 %	6.500000 %	6.560000 %
1M-2	0.00	0.00	1.000000 %	6.500000 %	6.560000 %
1M-2H	0.00	0.00	1.000000 %	6.500000 %	6.560000 %
1B-1	0.00	0.00	0.500000 %	3.190000 %	3.220000 %
1B-1H	0.00	0.00	0.500000 %	3.190000 %	3.220000 %
1B-2H	35,036.32	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.380000 %	12.380000 %
2M-1	0.00	0.00	3.400000 %	12.380000 %	12.380000 %
2M-1H	0.00	0.00	3.400000 %	12.380000 %	12.380000 %
2M-2A	0.00	0.00	2.600000 %	12.380000 %	12.380000 %
2M-2B	0.00	0.00	1.800000 %	12.380000 %	12.380000 %
2M-2C	0.00	0.00	1.000000 %	7.970000 %	8.040000 %
2M-2	0.00	0.00	1.000000 %	7.970000 %	8.040000 %
2M-2H	0.00	0.00	1.000000 %	7.970000 %	8.040000 %
2B-1	0.00	0.00	0.500000 %	3.860000 %	3.890000 %
2B-1H	0.00	0.00	0.500000 %	3.860000 %	3.890000 %
2B-2H	0.00	16,938.40	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	431	77,405,089.38	1.443354 %	1.649448 %
60 Days	110	20,688,724.46	0.368373 %	0.440862 %
90 Days	52	9,470,863.18	0.174140 %	0.201817 %
120 Days	37	8,696,689.87	0.123907 %	0.185320 %
150 Days	29	7,017,955.99	0.097117 %	0.149548 %
180+ Days	153	30,708,979.47	0.512374 %	0.654387 %
Totals	812	153,988,302.35	2.719266 %	3.281382 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	230	42,940,885.47	1.181912 %	1.391407 %
60 Days	51	10,304,841.90	0.262076 %	0.333906 %
90 Days	22	3,880,929.77	0.113052 %	0.125753 %
120 Days	22	5,461,848.98	0.113052 %	0.176980 %
150 Days	12	3,232,176.02	0.061665 %	0.104732 %
180+ Days	79	17,263,939.40	0.405961 %	0.559401 %
Totals	416	83,084,621.54	2.137718 %	2.692179 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	201	34,464,203.91	1.932506 %	2.145110 %
60 Days	59	10,383,882.56	0.567253 %	0.646310 %
90 Days	30	5,589,933.41	0.288434 %	0.347927 %
120 Days	15	3,234,840.89	0.144217 %	0.201342 %
150 Days	17	3,785,779.97	0.163446 %	0.235633 %
180+ Days	74	13,445,040.07	0.711470 %	0.836842 %
Totals	396	70,903,680.81	3.807326 %	4.413165 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	200	55,156,198.34	62,215.86	0.112799
Group 2	245	63,246,542.42	68,208.32	0.107845

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805274	292,193.82	353.75	0.121067
Group 1	0044805914	433,274.59	676.99	0.156250
Group 1	0044806054	145,043.77	211.52	0.145832
Group 1	0044806072	150,313.25	187.89	0.124999
Group 1	0044806448	278,725.95	406.48	0.145835
Group 1	0044806456	81,222.78	0.11	0.000135
Group 1	0044806745	187,661.28	117.29	0.062501
Group 1	0044806911	276,627.42	57.63	0.020833
Group 1	0044806948	398,482.42	290.56	0.072917
Group 1	0044806960	162,713.36	84.75	0.052085
Group 1	0044807099	77,954.34	8.12	0.010416
Group 1	0044807219	179,118.51	76.83	0.042893
Group 1	0044807768	268,010.71	335.01	0.124999
Group 1	0044808161	312,527.35	112.34	0.035946
Group 1	0044808483	948,002.94	1,086.25	0.114583
Group 1	0044809953	128,486.78	140.14	0.109070
Group 1	0044811411	472,781.08	362.60	0.076695
Group 1	0044812987	197,883.60	0.24	0.000121
Group 1	0044813124	381,962.82	676.39	0.177083
Group 1	0044813191	534,064.39	834.48	0.156251
Group 1	0044813307	287,240.26	256.72	0.089375
Group 1	0044813559	65,888.44	96.09	0.145837
Group 1	0044813561	176,052.33	50.31	0.028577
Group 1	0044813829	610,219.75	720.47	0.118067

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813871	71,861.96	59.27	0.082478
Group 1	0044814163	343,001.63	352.33	0.102720
Group 1	0044814207	193,956.95	202.04	0.104167
Group 1	0044814635	152,261.53	7.58	0.004978
Group 1	0044814850	211,113.92	153.94	0.072918
Group 1	0044815760	339,376.09	318.17	0.093751
Group 1	0044816052	278,972.01	290.60	0.104168
Group 1	0044816392	225,134.75	304.87	0.135417
Group 1	0044816534	374,476.96	156.03	0.041666
Group 1	0044817798	355,772.91	7.72	0.002170
Group 1	0044817836	358,544.31	466.22	0.130031
Group 1	0044818208	175,058.80	310.00	0.177083
Group 1	0044818277	235,581.10	392.64	0.166669
Group 1	0044818389	377,427.00	275.21	0.072917
Group 1	0044819320	489,480.13	442.75	0.090453
Group 1	0044819609	318,523.81	431.33	0.135415
Group 1	0044819660	497,381.50	414.48	0.083332
Group 1	0044819897	349,891.90	255.13	0.072917
Group 1	0044821226	153,144.04	164.60	0.107481
Group 1	0044822297	161,037.45	171.59	0.106553
Group 1	0044822355	638,138.24	453.41	0.071052
Group 1	0044822792	442,540.51	737.57	0.166667
Group 1	0044824451	320,876.44	357.52	0.111420
Group 1	0044824735	230,475.04	168.05	0.072915
Group 1	0044824753	299,841.41	218.63	0.072915
Group 1	0044825069	180,531.12	163.02	0.090300
Group 1	0044825421	293,197.99	305.41	0.104165
Group 1	0044825659	437,227.22	455.77	0.104241
Group 1	0044826309	380,765.75	396.63	0.104166
Group 1	0044826428	266,084.13	194.02	0.072917
Group 1	0044826791	141,877.38	266.02	0.187500
Group 1	0044827108	322,683.19	436.97	0.135418
Group 1	0044827115	275,211.04	330.06	0.119930
Group 1	0044827171	197,951.29	164.96	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044827499	620,968.86	840.90	0.135417
Group 1	0044827806	146,704.96	106.97	0.072915
Group 1	0044828502	162,672.77	254.18	0.156252
Group 1	0044828810	232,278.14	314.54	0.135415
Group 1	0044828911	303,620.36	474.41	0.156251
Group 1	0044828949	230,608.00	336.30	0.145832
Group 1	0044829512	191,737.45	219.70	0.114584
Group 1	0044829515	233,909.64	131.15	0.056069
Group 1	0044830027	319,837.25	118.71	0.037116
Group 1	0044830603	300,615.47	438.40	0.145834
Group 1	0044830936	310,030.40	226.06	0.072915
Group 1	0044831214	126,515.85	52.71	0.041663
Group 1	0044831220	95,063.86	25.57	0.026898
Group 1	0044831372	470,666.65	477.48	0.101448
Group 1	0044831561	288,050.86	360.06	0.124999
Group 1	0044832141	303,134.71	189.46	0.062500
Group 1	0044832889	159,316.57	353.31	0.221766
Group 1	0044833032	218,586.51	177.51	0.081208
Group 1	0044834072	318,961.68	459.52	0.144067
Group 1	0044834537	390,345.96	569.25	0.145832
Group 1	0044834665	329,736.76	3.35	0.001016
Group 1	0044835751	109,557.20	148.36	0.135418
Group 1	0044836184	62,111.19	116.46	0.187502
Group 1	0044836266	88,116.68	133.10	0.151050
Group 1	0044837128	215,383.64	291.67	0.135419
Group 1	0044837217	150,735.84	204.12	0.135416
Group 1	0044837378	205,760.29	362.65	0.176249
Group 1	0044838036	296,543.97	432.46	0.145833
Group 1	0044838331	131,998.99	138.68	0.105061
Group 1	0044838535	313,311.02	339.17	0.108253
Group 1	0044839657	339,337.05	401.92	0.118443
Group 1	0044839660	226,899.89	449.07	0.197915
Group 1	0044839829	69,516.50	116.50	0.167586
Group 1	0044839996	383,003.01	558.55	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044840174	392,355.41	653.93	0.166668
Group 1	0044840298	158,947.71	165.57	0.104166
Group 1	0044840478	128,354.20	301.26	0.234710
Group 1	0044840589	128,896.28	147.42	0.114371
Group 1	0044841548	264,580.84	311.21	0.117624
Group 1	0044841572	480,999.79	1,052.19	0.218751
Group 1	0044842682	432,849.65	541.06	0.125000
Group 1	0044844838	85,243.23	60.42	0.070880
Group 1	0044845082	73,324.09	91.66	0.125007
Group 1	0044845787	383,606.62	807.18	0.210419
Group 1	0044847282	448,619.35	607.51	0.135418
Group 1	0044848866	175,320.65	202.45	0.115474
Group 1	0044848993	330,678.09	364.73	0.110298
Group 1	0044849055	419,441.74	113.22	0.026993
Group 1	0044849263	290,008.73	290.51	0.100173
Group 1	0044849348	91,859.81	95.69	0.104170
Group 1	0044849480	382,551.79	398.49	0.104166
Group 1	0044849965	373,552.01	116.74	0.031251
Group 1	0044850019	500,112.11	735.20	0.147007
Group 1	0044850962	206,517.86	172.10	0.083334
Group 1	0044851111	358,077.60	220.59	0.061604
Group 1	0044851303	109,855.92	171.65	0.156250
Group 1	0044851394	91,296.56	141.89	0.155417
Group 1	0044851511	230,507.52	172.45	0.074813
Group 1	0044851529	366,465.46	687.12	0.187499
Group 1	0044851626	103,124.43	181.76	0.176253
Group 1	0044851808	165,070.51	275.98	0.167189
Group 1	0044851940	108,158.91	121.51	0.112344
Group 1	0044852769	263,071.89	328.84	0.125000
Group 1	0044853603	304,926.85	342.40	0.112289
Group 1	0044853799	195,723.32	285.43	0.145833
Group 1	0044853950	265,068.03	386.56	0.145834
Group 1	0044853969	289,135.58	509.60	0.176249
Group 1	0044854061	365,852.01	609.75	0.166666

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Modification Loss Detail

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Group 1	0044855303	132,588.27	41.43	0.031247
Group 1	0044855371	213,701.17	89.04	0.041666
Group 1	0044855740	242,403.31	378.76	0.156252
Group 1	0044856091	208,896.05	304.64	0.145833
Group 1	0044856316	276,532.12	213.16	0.077083
Group 1	0044856536	110,766.48	124.87	0.112733
Group 1	0044856837	108,628.07	11.32	0.010421
Group 1	0044857022	164,546.20	255.73	0.155415
Group 1	0044857956	245,745.30	281.58	0.114582
Group 1	0044858421	210,267.00	240.93	0.114583
Group 1	0044858907	155,000.77	209.90	0.135419
Group 1	0044860526	428,867.45	429.44	0.100134
Group 1	0044860921	356,255.51	296.88	0.083333
Group 1	0044861358	272,538.50	482.62	0.177083
Group 1	0044861394	323,198.10	235.67	0.072918
Group 1	0044861837	226,996.52	212.81	0.093750
Group 1	0044862118	597,484.78	809.09	0.135416
Group 1	0044862482	48,861.07	56.65	0.115941
Group 1	0044863585	332,884.88	320.33	0.096228
Group 1	0044864005	197,871.42	210.71	0.106488
Group 1	0044866952	376,020.06	156.68	0.041668
Group 1	0044867102	206,242.57	215.24	0.104363
Group 1	0044867497	263,483.34	274.46	0.104166
Group 1	0044867842	135,501.44	54.95	0.040553
Group 1	0044869452	97,456.12	162.43	0.166670
Group 1	0044869954	411,142.02	107.45	0.026135
Group 1	0044870081	386,549.78	80.53	0.020833
Group 1	0044870095	439,285.68	484.94	0.110393
Group 1	0044870673	543,773.67	534.79	0.098348
Group 1	0044870970	387,528.29	410.76	0.105995
Group 1	0044872600	422,216.12	571.75	0.135416
Group 1	0044874522	173,351.53	180.57	0.104164
Group 1	0044874812	410,815.74	518.03	0.126098
Group 1	0044875036	77,450.27	104.88	0.135416

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Group 1	0044875467	508,540.77	688.65	0.135417
Group 1	0044875996	497,071.14	517.78	0.104166
Group 1	0044877109	246,450.67	436.42	0.177082
Group 1	0044877322	514,664.24	750.55	0.145833
Group 1	0044877340	165,641.20	144.06	0.086971
Group 1	0044878458	184,002.89	310.01	0.168481
Group 1	0044879698	96,859.24	10.09	0.010417
Group 1	0044880728	607,374.36	351.38	0.057852
Group 1	0044881228	318,855.69	561.98	0.176249
Group 1	0044881278	194,107.38	303.29	0.156249
Group 1	0044881784	158,535.63	33.03	0.020834
Group 1	0044882773	858,151.00	1,430.25	0.166666
Group 1	0044882811	264,789.43	295.91	0.111753
Group 1	0044883436	273,593.91	341.99	0.124999
Group 1	0044883504	134,352.68	97.97	0.072920
Group 1	0044884377	253,531.95	105.64	0.041667
Group 1	0044884394	326,475.19	510.12	0.156251
Group 1	0044885516	134,297.00	246.00	0.183176
Group 1	0044886172	184,646.05	307.74	0.166665
Group 1	0044886499	542,184.90	847.16	0.156249
Group 1	0044886532	247,598.50	268.07	0.108268
Group 1	0044887098	377,618.26	629.36	0.166666
Group 1	0044887309	393,863.85	615.41	0.156249
Group 1	0044888343	155,153.54	32.32	0.020831
Group 1	0044888520	107,670.41	56.08	0.052085
Group 1	0044889608	338,322.87	482.17	0.142518
Group 1	0044890342	140,482.41	131.70	0.093748
Group 1	0044890890	262,744.12	246.32	0.093749
Group 1	0044890987	168,206.64	262.82	0.156248
Group 1	0044891025	94,900.99	112.47	0.118513
Group 1	0044891053	224,513.28	187.09	0.083331
Group 1	0044891490	357,256.98	595.43	0.166667
Group 1	0044891943	88,474.87	138.24	0.156248
Group 1	0044893376	281,656.44	322.73	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044893553	259,606.13	243.38	0.093750
Group 1	0044893738	63,254.00	71.57	0.113147
Group 1	0044893739	61,146.38	95.54	0.156248
Group 1	0044896338	559,678.48	699.60	0.125000
Group 1	0044896416	306,293.11	382.87	0.125001
Group 1	0044896786	573,138.19	835.83	0.145834
Group 2	0044747820	279,810.43	178.22	0.063693
Group 2	0044748237	51,931.27	56.44	0.108682
Group 2	0044748498	445,832.40	180.56	0.040500
Group 2	0044748506	256,293.35	106.79	0.041667
Group 2	0044748576	236,649.06	320.46	0.135416
Group 2	0044748804	256,194.03	320.24	0.124999
Group 2	0044748806	288,548.68	300.57	0.104166
Group 2	0044749201	231,106.41	248.23	0.107409
Group 2	0044749674	484,783.15	865.44	0.178521
Group 2	0044749678	299,316.97	187.07	0.062499
Group 2	0044749715	252,505.85	251.53	0.099614
Group 2	0044749808	348,950.45	394.22	0.112973
Group 2	0044749952	395,966.04	875.81	0.221183
Group 2	0044750693	243,469.64	253.61	0.104165
Group 2	0044750776	293,997.39	425.69	0.144794
Group 2	0044750799	194,103.32	363.94	0.187498
Group 2	0044751437	341,855.30	498.54	0.145834
Group 2	0044751696	145,812.56	243.02	0.166666
Group 2	0044751748	143,730.48	284.64	0.198037
Group 2	0044751838	119,866.62	118.39	0.098768
Group 2	0044751958	388,562.86	242.85	0.062500
Group 2	0044752274	225,398.72	248.54	0.110267
Group 2	0044752585	163,211.05	286.34	0.175442
Group 2	0044752670	200,370.89	274.71	0.137101
Group 2	0044753298	133,963.75	294.87	0.220112
Group 2	0044753433	315,840.46	427.70	0.135416
Group 2	0044753485	144,598.09	180.75	0.125002
Group 2	0044753494	193,819.65	338.11	0.174446

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044753919	52,499.97	4.30	0.008190
Group 2	0044753942	88,941.63	7.21	0.008106
Group 2	0044754347	291,292.15	212.40	0.072916
Group 2	0044755122	102,885.80	108.81	0.105758
Group 2	0044755505	611,515.48	764.39	0.124999
Group 2	0044756174	181,185.57	16.66	0.009195
Group 2	0044756304	64,937.14	20.29	0.031246
Group 2	0044756498	246,831.03	514.23	0.208333
Group 2	0044756744	284,655.74	385.47	0.135416
Group 2	0044757058	292,645.78	610.14	0.208491
Group 2	0044757099	218,983.20	273.73	0.125000
Group 2	0044757100	357,451.81	372.35	0.104168
Group 2	0044757616	266,205.92	222.03	0.083405
Group 2	0044758110	212,790.66	88.66	0.041665
Group 2	0044758112	159,112.50	77.91	0.048965
Group 2	0044758371	100,688.45	149.68	0.148657
Group 2	0044758473	53,346.54	10.18	0.019083
Group 2	0044758489	135,283.48	239.56	0.177080
Group 2	0044758496	139,153.60	193.72	0.139213
Group 2	0044758559	304,892.33	335.99	0.110200
Group 2	0044758660	167,785.91	69.91	0.041666
Group 2	0044758666	237,739.92	321.94	0.135417
Group 2	0044758823	162,990.26	209.59	0.128591
Group 2	0044759268	235,093.73	318.36	0.135418
Group 2	0044759277	344,845.19	538.82	0.156250
Group 2	0044759372	258,486.98	115.69	0.044757
Group 2	0044759735	397,883.59	481.87	0.121108
Group 2	0044759749	340,494.47	826.42	0.242712
Group 2	0044759896	252,251.34	37.12	0.014715
Group 2	0044760451	114,476.71	95.40	0.083336
Group 2	0044760921	382,118.50	61.40	0.016068
Group 2	0044761328	138,271.80	129.63	0.093750
Group 2	0044761353	381,896.59	437.59	0.114583
Group 2	0044761401	106,079.45	13.39	0.012623

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044761419	367,835.78	613.06	0.166667
Group 2	0044761489	167,637.67	113.65	0.067795
Group 2	0044761775	62,043.65	78.05	0.125799
Group 2	0044762129	394,783.68	634.29	0.160668
Group 2	0044762228	582,701.63	565.65	0.097074
Group 2	0044762306	285,144.96	89.11	0.031251
Group 2	0044762407	162,452.07	21.04	0.012952
Group 2	0044762564	372,324.43	504.19	0.135417
Group 2	0044762765	107,102.22	94.80	0.088514
Group 2	0044762776	193,926.52	222.21	0.114585
Group 2	0044762870	375,086.08	365.92	0.097556
Group 2	0044763194	82,938.34	181.43	0.218753
Group 2	0044763976	410,073.67	554.88	0.135312
Group 2	0044764282	165,193.10	48.60	0.029420
Group 2	0044764439	238,301.79	273.05	0.114582
Group 2	0044765019	354,587.07	369.36	0.104166
Group 2	0044765071	333,315.41	478.11	0.143441
Group 2	0044765475	103,291.18	193.67	0.187499
Group 2	0044765513	435,215.09	683.72	0.157099
Group 2	0044765686	439,347.20	425.58	0.096866
Group 2	0044766070	110,110.62	217.93	0.197919
Group 2	0044766135	290,793.26	242.33	0.083334
Group 2	0044766589	134,615.78	132.62	0.098517
Group 2	0044766618	375,427.34	170.41	0.045391
Group 2	0044766943	97,388.93	20.30	0.020844
Group 2	0044767025	327,444.94	716.29	0.218751
Group 2	0044767069	193,153.63	209.32	0.108370
Group 2	0044767243	434,635.87	679.12	0.156250
Group 2	0044767644	370,560.80	501.80	0.135416
Group 2	0044767648	328,178.52	341.85	0.104166
Group 2	0044767718	562,208.78	167.91	0.029866
Group 2	0044767764	257,819.90	77.18	0.029936
Group 2	0044768165	449,794.32	609.10	0.135417
Group 2	0044768220	238,758.78	198.97	0.083335

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044768223	204,937.49	256.17	0.124999
Group 2	0044768266	392,023.62	94.93	0.024215
Group 2	0044768338	126,378.73	235.91	0.186669
Group 2	0044768440	410,051.45	195.29	0.047626
Group 2	0044768569	318,800.90	522.26	0.163820
Group 2	0044768571	339,141.25	459.25	0.135416
Group 2	0044769325	100,719.26	101.06	0.100338
Group 2	0044769400	286,570.13	238.81	0.083334
Group 2	0044769588	256,559.26	374.15	0.145834
Group 2	0044769843	253,003.47	474.33	0.187480
Group 2	0044770245	261,420.72	136.16	0.052085
Group 2	0044770421	279,960.20	355.06	0.126825
Group 2	0044770455	272,194.33	425.30	0.156249
Group 2	0044771203	318,867.66	597.88	0.187501
Group 2	0044771224	579,002.26	153.48	0.026508
Group 2	0044771262	84,349.84	58.84	0.069757
Group 2	0044771856	294,572.47	485.45	0.164798
Group 2	0044772205	215,284.45	136.50	0.063404
Group 2	0044772207	399,869.84	291.57	0.072916
Group 2	0044772687	240,728.97	300.91	0.124999
Group 2	0044772744	155,274.01	186.09	0.119846
Group 2	0044772824	206,986.41	93.97	0.045399
Group 2	0044772895	346,408.44	168.63	0.048680
Group 2	0044773059	325,356.87	593.00	0.182261
Group 2	0044773158	259,778.18	145.50	0.056009
Group 2	0044773738	116,087.09	193.48	0.166668
Group 2	0044773900	143,516.30	16.20	0.011288
Group 2	0044774428	55,224.62	80.54	0.145841
Group 2	0044774693	192,869.95	200.91	0.104169
Group 2	0044774869	339,530.60	69.13	0.020360
Group 2	0044775457	174,358.79	151.10	0.086660
Group 2	0044775468	142,286.45	118.57	0.083332
Group 2	0044775546	401,629.05	528.05	0.131477
Group 2	0044775608	205,225.68	51.33	0.025011

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044775838	462,119.78	561.99	0.121611
Group 2	0044776233	205,078.18	105.78	0.051580
Group 2	0044776486	175,229.60	203.55	0.116162
Group 2	0044776861	176,856.31	110.54	0.062503
Group 2	0044776964	69,690.70	11.73	0.016832
Group 2	0044777432	317,294.60	202.03	0.063673
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	221,399.62	237.83	0.107421
Group 2	0044779844	191,995.88	42.99	0.022391
Group 2	0044780048	154,999.56	201.36	0.129910
Group 2	0044780062	84,142.42	63.01	0.074885
Group 2	0044780495	205,320.63	256.65	0.125000
Group 2	0044780530	104,089.49	86.74	0.083332
Group 2	0044781122	375,130.75	547.07	0.145834
Group 2	0044781165	221,753.70	179.99	0.081167
Group 2	0044781185	291,343.69	497.22	0.170664
Group 2	0044781334	205,112.45	170.93	0.083335
Group 2	0044781674	332,035.54	343.10	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	336,312.96	235.50	0.070024
Group 2	0044782242	254,354.00	397.43	0.156251
Group 2	0044782356	127,811.49	39.94	0.031249
Group 2	0044782425	116,936.25	133.99	0.114584
Group 2	0044782683	325,355.66	335.32	0.103063
Group 2	0044782878	143,597.19	90.93	0.063323
Group 2	0044783015	456,783.88	301.76	0.066062
Group 2	0044783164	68,064.63	20.82	0.030589
Group 2	0044783715	155,953.63	178.70	0.114585
Group 2	0044783732	87,979.16	34.07	0.038725
Group 2	0044783744	149,444.99	24.77	0.016575
Group 2	0044784174	123,697.25	144.48	0.116801

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044784304	290,511.19	291.02	0.100175
Group 2	0044785549	419,557.21	305.93	0.072917
Group 2	0044785566	202,692.31	105.57	0.052084
Group 2	0044785725	325,182.77	372.61	0.114585
Group 2	0044785902	63,229.57	92.21	0.145834
Group 2	0044786096	193,848.27	181.73	0.093749
Group 2	0044786483	252,723.06	445.42	0.176248
Group 2	0044786559	442,079.59	395.18	0.089391
Group 2	0044787155	109,538.64	193.97	0.177079
Group 2	0044787215	314,991.15	623.42	0.197917
Group 2	0044787378	217,661.19	78.57	0.036097
Group 2	0044787721	237,141.01	395.24	0.166669
Group 2	0044788172	355,563.45	333.34	0.093750
Group 2	0044788401	414,952.00	561.57	0.135334
Group 2	0044788553	295,746.69	215.65	0.072917
Group 2	0044788704	723,196.23	795.36	0.109978
Group 2	0044788884	193,931.63	181.81	0.093750
Group 2	0044789396	172,937.62	188.44	0.108964
Group 2	0044789550	420,776.41	150.07	0.035665
Group 2	0044789903	427,300.25	845.70	0.197917
Group 2	0044790382	346,789.19	362.28	0.104467
Group 2	0044790949	178,328.54	250.40	0.140415
Group 2	0044791181	106,544.54	22.66	0.021268
Group 2	0044791507	226,920.53	141.83	0.062502
Group 2	0044791967	140,082.32	43.78	0.031253
Group 2	0044792074	387,819.85	545.38	0.140627
Group 2	0044792535	167,129.32	138.31	0.082756
Group 2	0044792673	230,401.10	26.93	0.011688
Group 2	0044792923	160,786.36	13.16	0.008185
Group 2	0044792982	692,084.90	1,562.22	0.225727
Group 2	0044793608	410,970.17	371.23	0.090330
Group 2	0044793723	329,442.12	692.13	0.210092
Group 2	0044794339	331,474.80	650.43	0.196223
Group 2	0044794431	280,614.75	145.81	0.051961

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044795045	181,287.38	151.07	0.083332
Group 2	0044795204	185,992.40	20.54	0.011043
Group 2	0044795566	236,158.11	142.47	0.060328
Group 2	0044795768	207,467.12	362.59	0.174770
Group 2	0044796062	95,873.54	129.06	0.134615
Group 2	0044796426	338,748.20	388.15	0.114584
Group 2	0044796618	232,542.30	145.34	0.062500
Group 2	0044796651	144,116.13	227.59	0.157921
Group 2	0044797081	269,780.12	52.55	0.019479
Group 2	0044797267	119,494.40	12.45	0.010419
Group 2	0044797940	383,902.26	725.31	0.188931
Group 2	0044798857	133,912.09	258.38	0.192947
Group 2	0044798892	257,563.14	47.11	0.018291
Group 2	0044799003	170,573.08	125.40	0.073517
Group 2	0044799092	387,557.20	507.46	0.130938
Group 2	0044799459	371,732.17	435.34	0.117111
Group 2	0044799812	351,701.94	439.63	0.125001
Group 2	0044799964	218,262.12	87.35	0.040021
Group 2	0044800366	154,707.85	169.20	0.109367
Group 2	0044800532	250,229.51	312.79	0.125001
Group 2	0044800592	260,586.75	153.47	0.058894
Group 2	0044801121	348,018.96	181.26	0.052083
Group 2	0044801175	175,559.19	182.87	0.104164
Group 2	0044801299	160,630.99	188.47	0.117331
Group 2	0044801485	104,157.78	66.97	0.064297
Group 2	0044801511	348,887.36	466.26	0.133642
Group 2	0044801593	249,942.38	286.39	0.114582
Group 2	0044802184	408,764.06	553.53	0.135416
Group 2	0044802342	210,570.79	197.41	0.093750
Group 2	0044802638	277,819.91	231.52	0.083335
Group 2	0044802731	225,408.78	211.32	0.093750
Group 2	0044802907	407,873.14	249.46	0.061161
Group 2	0044802909	331,064.13	310.37	0.093749
Group 2	0044803047	308,180.61	99.92	0.032423

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044803082	275,899.87	349.52	0.126684
Group 2	0044803218	667,907.61	1,043.61	0.156251
Group 2	0044803223	605,197.18	1,337.77	0.221047
Group 2	0044803260	338,868.55	529.48	0.156249
Group 2	0044803492	325,237.08	372.67	0.114584
Group 2	0044803568	173,202.05	56.66	0.032713
Group 2	0044803957	270,841.06	134.10	0.049512
Group 2	0044804224	217,125.42	226.17	0.104166
Group 2	0044804262	297,349.90	278.77	0.093752
Group 2	0044804420	98,459.18	9.39	0.009537
Group 2	0044805162	324,960.44	135.40	0.041667
Group 2	0044805165	315,184.91	361.15	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
1	83,637.77	35,036.32	41.891

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044842138	83,637.77	35,036.32	41.891

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	245,980.05	(16,938.40)	39,808.49	16.184

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044752867	83,511.47	(7,221.43)	10,790.17	12.921
0044791250	162,468.58	(9,716.97)	29,018.32	17.861

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
293	51,216,362.68	8,003,702.80	15.627

Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

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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Series 2017-C07



Distribution Date: 25-Jun-2026
 08-Jun-2026 11:51:10 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044770981	69,732.06	1,629.29	2.337
0044771326	92,504.19	(91.34)	(0.099)
0044771695	80,466.96	(4,251.36)	(5.283)
0044772090	63,059.37	4,702.70	7.458
0044772371	72,696.72	7,020.54	9.657
0044772427	44,518.39	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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0044780746	344,324.88	42,932.94	12.469
0044781418	181,245.45	4,779.96	2.637
0044781952	81,828.87	24,977.92	30.525
0044782210	494,402.01	4,355.93	0.881
0044782214	57,261.93	4,293.20	7.497
0044783094	88,150.09	2,143.88	2.432
0044783214	270,842.58	321,114.13	118.561
0044783328	67,874.89	1,133.55	1.670
0044783443	141,907.44	1,700.53	1.198
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044784532	420,516.27	(13,680.38)	(3.253)
0044785239	138,084.49	23,078.29	16.713
0044785735	408,642.14	49,857.78	12.201
0044785788	282,960.19	72,274.82	25.542
0044786024	133,106.00	2,987.08	2.244
0044786640	74,974.01	15,663.68	20.892
0044786849	410,861.55	42,272.71	10.289
0044789143	51,734.78	78,274.22	151.299
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044791061	125,389.22	54,708.18	43.631
0044791226	223,058.17	46,736.85	20.953
0044791250	162,468.58	29,018.32	17.861
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287

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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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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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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
0044842138	83,637.77	35,036.32	41.891
0044842394	91,514.55	(1,112.16)	(1.215)
0044844452	70,339.65	16,151.80	22.963
0044845153	98,456.90	8,424.25	8.556
0044846915	62,416.15	12,900.13	20.668
0044846963	605,526.64	62,284.09	10.286
0044848568	84,308.84	2,581.77	3.062
0044848575	86,244.13	(16,406.01)	(19.023)
0044851041	70,222.58	38,936.29	55.447
0044852135	76,012.44	3,970.46	5.223
0044852320	57,671.65	19,031.10	32.999
0044853079	117,108.58	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

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Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044867428	117,464.85	178,521.28	151.978
0044867788	298,611.43	123,474.05	41.349
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870157	82,835.89	20,751.74	25.052
0044870236	24,260.08	23,945.76	98.704
0044871742	66,802.48	(12,214.29)	(18.284)
0044874580	148,196.50	17,925.48	12.096
0044875065	319,977.86	44,625.95	13.947
0044875309	145,214.55	32,246.81	22.206
0044875934	116,310.68	27,872.28	23.964
0044876276	87,864.09	16,028.15	18.242
0044876647	53,612.03	132,057.00	246.320
0044877837	77,421.63	3,106.24	4.012
0044878148	88,078.90	(12,475.65)	(14.164)
0044878279	67,349.94	2,746.21	4.078
0044878624	40,067.14	9,001.41	22.466
0044878754	69,519.11	61,328.41	88.218
0044878797	120,472.23	34,315.77	28.484
0044878812	43,554.16	317.16	0.728
0044879621	121,513.13	47,300.49	38.926
0044881363	78,513.05	9,147.59	11.651
0044884041	193,444.60	3,825.62	1.978
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,787.36)	(10.090)
0044886241	120,826.01	790.56	0.654
0044888011	128,820.78	3,345.17	2.597
0044888848	46,080.89	109,840.51	238.365
0044889705	71,388.48	1,385.37	1.941

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

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	83,637.77	35,036.32	0.001 %	0	0.00	0.00	0.000 %	1	83,637.77	35,036.32	0.001 %
Group 2	2	245,980.05	(16,938.40)	(0.001 %)	0	0.00	0.00	0.000 %	2	245,980.05	(16,938.40)	(0.001 %)
Total	3	329,617.82	18,097.92	0.000 %	0	0.00	0.00	0.000 %	3	329,617.82	18,097.92	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044842138	90,000.00	4.500 %	NY	79.00	360	83,637.77	05/31/2026	35,036.32	35,036.32
Group 2	0044752867	93,000.00	4.625 %	IL	97.00	360	83,511.47	11/30/2025	(7,221.43)	10,790.17
Group 2	0044791250	171,000.00	4.625 %	MD	88.00	360	162,468.58	11/30/2025	(9,716.97)	29,018.32

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

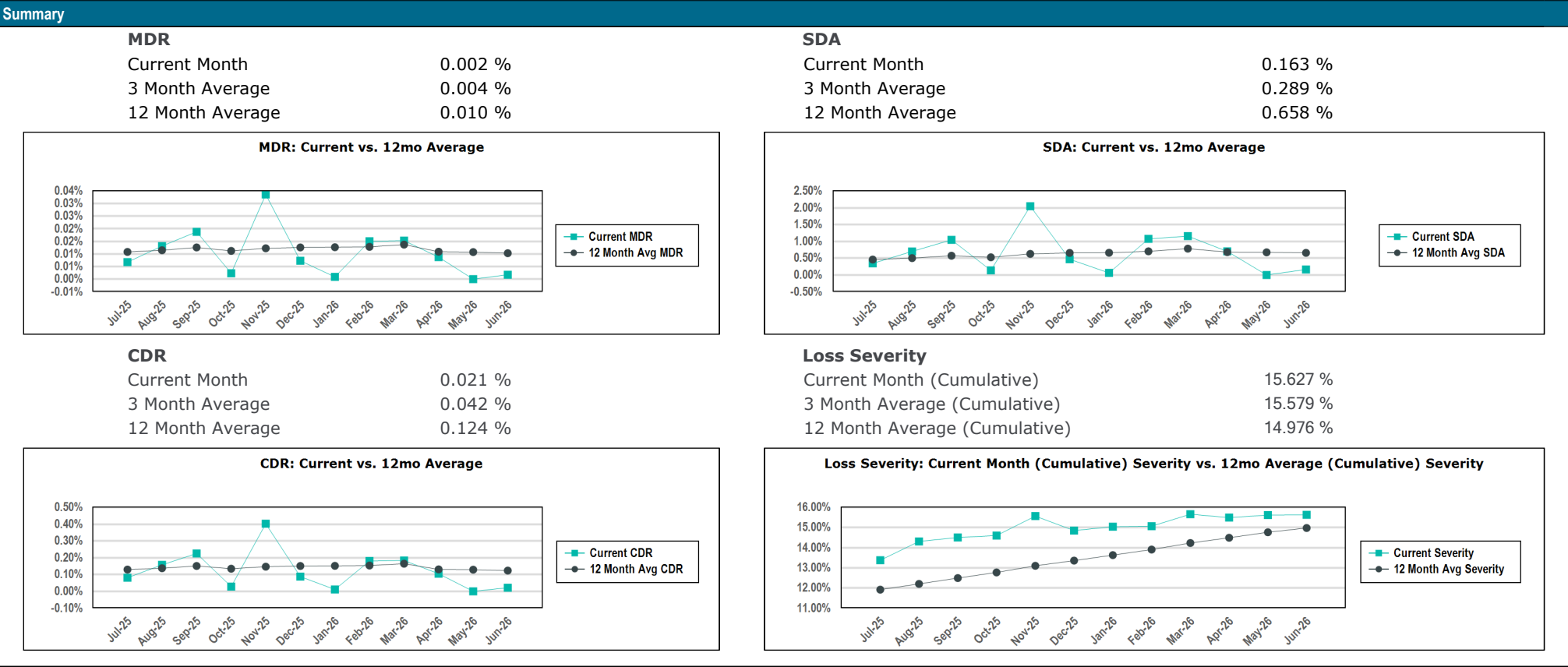
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

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

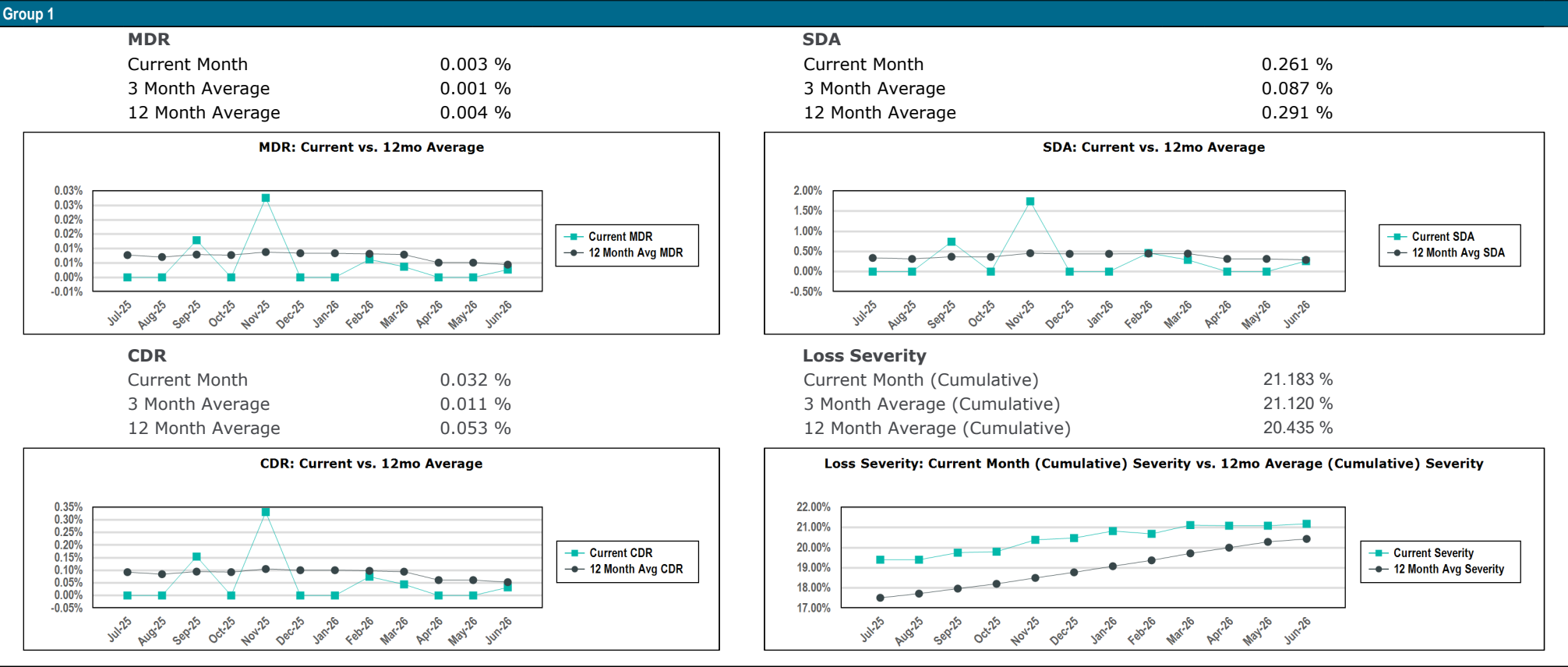
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Realized Loss Report - Collateral



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Realized Loss Report - Collateral

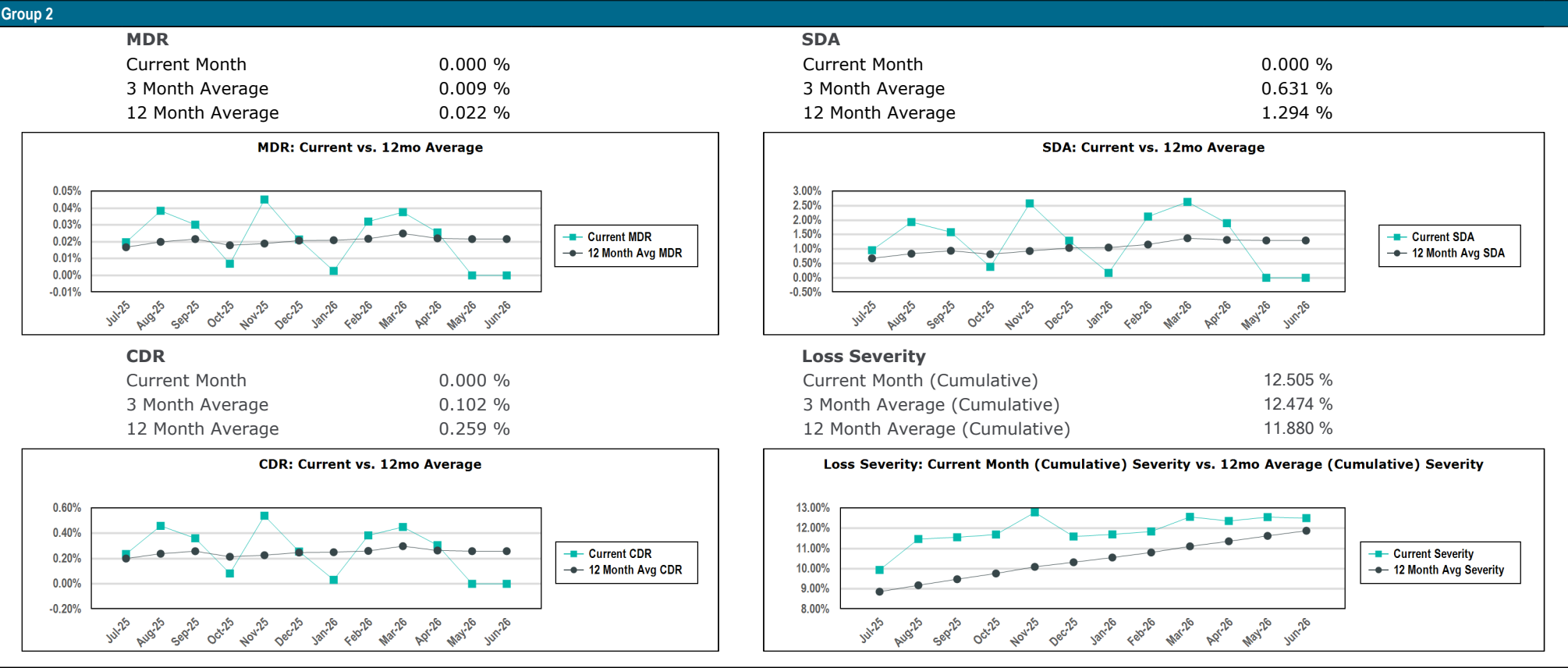


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Realized Loss Report - Collateral



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

Connecticut Avenue Securities
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Prepayment Rates

Summary

SMM

Current Month

0.634 %

3 Month Average

0.555 %

12 Month Average

0.571 %

CPR

Current Month

7.351 %

3 Month Average

6.462 %

12 Month Average

6.642 %

PSA

Current Month

122.519 %

3 Month Average

107.700 %

12 Month Average

110.699 %

CPR: Current vs 12mo Average

PSA: Current vs 12mo Average

Group 1

SMM

Current Month

0.605 %

3 Month Average

0.556 %

12 Month Average

0.565 %

CPR

Current Month

7.025 %

3 Month Average

6.469 %

12 Month Average

6.564 %

PSA

Current Month

117.077 %

3 Month Average

107.812 %

12 Month Average

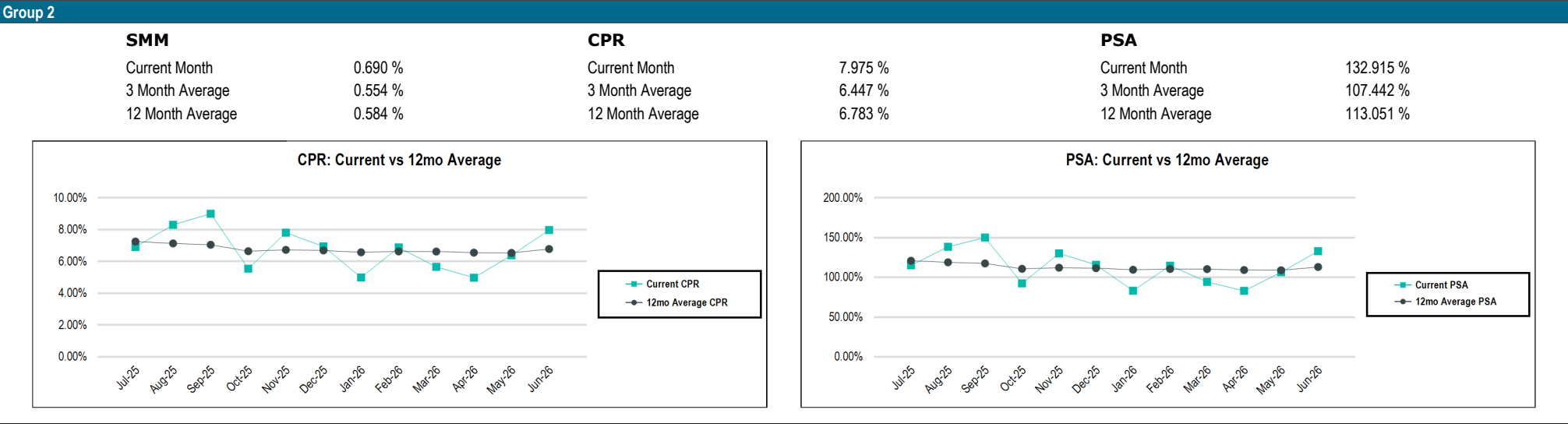
109.408 %

CPR: Current vs 12mo Average

PSA: Current vs 12mo Average

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Prepayment Rates



Calculation Methodology:

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

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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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9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 25-Jun-2026
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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective December 2022

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

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

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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