

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Apr-2020
10-Apr-2020 11:08:58 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		03/31/2020	0.00000 %	13,614,539,750.25	0.00	289,711,315.58	0.00	13,324,828,434.68	289,711,315.58	0.00
1M-1	30711XUS1	04/24/2020	1.59663 %	15,026,194.32	21,992.00	13,031,170.72	0.00	1,995,023.60	13,053,162.72	0.00
1M-1H		03/31/2020	0.00000 %	790,901.40	0.00	685,893.64	0.00	105,007.76	685,893.64	0.00
1M-2A	30711XUT9	04/24/2020	3.34663 %	133,258,000.00	408,801.45	0.00	0.00	133,258,000.00	408,801.45	0.00
1M-AH		03/31/2020	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	04/24/2020	3.34663 %	133,258,000.00	408,801.45	0.00	0.00	133,258,000.00	408,801.45	0.00
1M-BH		03/31/2020	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	04/24/2020	3.34663 %	135,218,000.00	414,814.23	0.00	0.00	135,218,000.00	414,814.23	0.00
1M-CH		03/31/2020	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	04/24/2020	3.34663 %	401,734,000.00	1,232,417.14	0.00	0.00	401,734,000.00	1,232,417.14	0.00
1M-2H		03/31/2020	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	04/24/2020	4.94663 %	97,984,000.00	444,299.71	0.00	0.00	97,984,000.00	444,299.71	0.00
1B-1H		03/31/2020	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		03/31/2020	0.00000 %	103,031,592.29	0.00	0.00	98,836.47	102,932,755.82	0.00	208,838.18
1A-I1	30711XUY8	04/24/2020	1.80000 %	0.00	219,875.70	0.00	0.00	0.00	219,875.70	0.00
1A-I2	30711XVA9	04/24/2020	1.40000 %	0.00	171,014.43	0.00	0.00	0.00	171,014.43	0.00
1A-I3	30711XVC5	04/24/2020	1.00000 %	0.00	122,153.17	0.00	0.00	0.00	122,153.17	0.00
1A-I4	30711XVE1	04/24/2020	0.60000 %	0.00	73,291.90	0.00	0.00	0.00	73,291.90	0.00
1B-I1	30711XVG6	04/24/2020	1.80000 %	0.00	219,875.70	0.00	0.00	0.00	219,875.70	0.00
1B-I2	30711XVJ0	04/24/2020	1.40000 %	0.00	171,014.43	0.00	0.00	0.00	171,014.43	0.00
1B-I3	30711XVL5	04/24/2020	1.00000 %	0.00	122,153.17	0.00	0.00	0.00	122,153.17	0.00
1B-I4	30711XVN1	04/24/2020	0.60000 %	0.00	73,291.90	0.00	0.00	0.00	73,291.90	0.00
1C-I1	30711XVQ4	04/24/2020	1.80000 %	0.00	223,109.70	0.00	0.00	0.00	223,109.70	0.00
1C-I2	30711XVS0	04/24/2020	1.40000 %	0.00	173,529.77	0.00	0.00	0.00	173,529.77	0.00
1C-I3	30711XVU5	04/24/2020	1.00000 %	0.00	123,949.83	0.00	0.00	0.00	123,949.83	0.00
1C-I4	30711XVW1	04/24/2020	0.60000 %	0.00	74,369.90	0.00	0.00	0.00	74,369.90	0.00
1E-A1	30711XUZ5	04/24/2020	1.54663 %	133,258,000.00	188,925.75	0.00	0.00	133,258,000.00	188,925.75	0.00
1E-A2	30711XVB7	04/24/2020	1.94663 %	133,258,000.00	237,787.02	0.00	0.00	133,258,000.00	237,787.02	0.00
1E-A3	30711XVD3	04/24/2020	2.34663 %	133,258,000.00	286,648.29	0.00	0.00	133,258,000.00	286,648.29	0.00
1E-A4	30711XVF8	04/24/2020	2.74663 %	133,258,000.00	335,509.55	0.00	0.00	133,258,000.00	335,509.55	0.00
1E-B1	30711XVH4	04/24/2020	1.54663 %	133,258,000.00	188,925.75	0.00	0.00	133,258,000.00	188,925.75	0.00

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Distribution Date: 27-Apr-2020
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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
1E-B2	30711XVK7	04/24/2020	1.94663 %	133,258,000.00	237,787.02	0.00	0.00	133,258,000.00	237,787.02	0.00
1E-B3	30711XVM3	04/24/2020	2.34663 %	133,258,000.00	286,648.29	0.00	0.00	133,258,000.00	286,648.29	0.00
1E-B4	30711XVP6	04/24/2020	2.74663 %	133,258,000.00	335,509.55	0.00	0.00	133,258,000.00	335,509.55	0.00
1E-C1	30711XVR2	04/24/2020	1.54663 %	135,218,000.00	191,704.53	0.00	0.00	135,218,000.00	191,704.53	0.00
1E-C2	30711XVT8	04/24/2020	1.94663 %	135,218,000.00	241,284.46	0.00	0.00	135,218,000.00	241,284.46	0.00
1E-C3	30711XVV3	04/24/2020	2.34663 %	135,218,000.00	290,864.40	0.00	0.00	135,218,000.00	290,864.40	0.00
1E-C4	30711XVX9	04/24/2020	2.74663 %	135,218,000.00	340,444.33	0.00	0.00	135,218,000.00	340,444.33	0.00
1E-D1	30711XVY7	04/24/2020	1.54663 %	266,516,000.00	377,851.50	0.00	0.00	266,516,000.00	377,851.50	0.00
1E-D2	30711XVZ4	04/24/2020	1.94663 %	266,516,000.00	475,574.04	0.00	0.00	266,516,000.00	475,574.04	0.00
1E-D3	30711XWA8	04/24/2020	2.34663 %	266,516,000.00	573,296.57	0.00	0.00	266,516,000.00	573,296.57	0.00
1E-D4	30711XWB6	04/24/2020	2.74663 %	266,516,000.00	671,019.10	0.00	0.00	266,516,000.00	671,019.10	0.00
1E-D5	30711XWC4	04/24/2020	3.34663 %	266,516,000.00	817,602.90	0.00	0.00	266,516,000.00	817,602.90	0.00
1E-F1	30711XWD2	04/24/2020	1.54663 %	268,476,000.00	380,630.28	0.00	0.00	268,476,000.00	380,630.28	0.00
1E-F2	30711XWE0	04/24/2020	1.94663 %	268,476,000.00	479,071.48	0.00	0.00	268,476,000.00	479,071.48	0.00
1E-F3	30711XWF7	04/24/2020	2.34663 %	268,476,000.00	577,512.68	0.00	0.00	268,476,000.00	577,512.68	0.00
1E-F4	30711XWG5	04/24/2020	2.74663 %	268,476,000.00	675,953.88	0.00	0.00	268,476,000.00	675,953.88	0.00
1E-F5	30711XWH3	04/24/2020	3.34663 %	268,476,000.00	823,615.68	0.00	0.00	268,476,000.00	823,615.68	0.00
1X-1	30711XWJ9	04/24/2020	1.80000 %	0.00	439,751.40	0.00	0.00	0.00	439,751.40	0.00
1X-2	30711XWK6	04/24/2020	1.40000 %	0.00	342,028.87	0.00	0.00	0.00	342,028.87	0.00
1X-3	30711XWL4	04/24/2020	1.00000 %	0.00	244,306.33	0.00	0.00	0.00	244,306.33	0.00
1X-4	30711XWM2	04/24/2020	0.60000 %	0.00	146,583.80	0.00	0.00	0.00	146,583.80	0.00
1Y-1	30711XWN0	04/24/2020	1.80000 %	0.00	442,985.40	0.00	0.00	0.00	442,985.40	0.00
1Y-2	30711XWP5	04/24/2020	1.40000 %	0.00	344,544.20	0.00	0.00	0.00	344,544.20	0.00
1Y-3	30711XWQ3	04/24/2020	1.00000 %	0.00	246,103.00	0.00	0.00	0.00	246,103.00	0.00
1Y-4	30711XWR1	04/24/2020	0.60000 %	0.00	147,661.80	0.00	0.00	0.00	147,661.80	0.00
2A-H		03/31/2020	0.00000 %	8,914,671,220.41	0.00	220,696,270.72	0.00	8,693,974,949.69	220,696,270.72	0.00
2M-1	30711XWS9	04/24/2020	1.59663 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		03/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	04/24/2020	3.44663 %	70,088,763.27	221,439.20	9,834,391.24	0.00	60,254,372.03	10,055,830.44	0.00
2M-AH		03/31/2020	0.00000 %	3,689,598.05	0.00	517,699.97	0.00	3,171,898.08	517,699.97	0.00
2M-2B	30711XWU4	04/24/2020	3.44663 %	101,332,000.00	320,149.42	0.00	0.00	101,332,000.00	320,149.42	0.00

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2M-BH		03/31/2020	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	04/24/2020	3.44663 %	101,332,000.00	320,149.42	0.00	0.00	101,332,000.00	320,149.42	0.00
2M-CH		03/31/2020	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	04/24/2020	3.44663 %	272,752,763.27	861,738.04	9,834,391.24	0.00	262,918,372.03	10,696,129.28	0.00
2M-2H		03/31/2020	0.00000 %	14,358,194.05	0.00	517,699.97	0.00	13,840,494.08	517,699.97	0.00
2B-1	30711XWW0	04/24/2020	5.39663 %	63,333,000.00	313,302.70	0.00	0.00	63,333,000.00	313,302.70	0.00
2B-1H		03/31/2020	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		03/31/2020	0.00000 %	66,577,053.40	0.00	0.00	(7,748.68)	66,584,802.08	0.00	81,634.92
2A-11	30711XWY6	04/24/2020	1.80000 %	0.00	115,646.46	0.00	0.00	0.00	115,646.46	0.00
2A-12	30711XXA7	04/24/2020	1.40000 %	0.00	89,947.25	0.00	0.00	0.00	89,947.25	0.00
2A-13	30711XXC3	04/24/2020	1.00000 %	0.00	64,248.03	0.00	0.00	0.00	64,248.03	0.00
2A-14	30711XXE9	04/24/2020	0.60000 %	0.00	38,548.82	0.00	0.00	0.00	38,548.82	0.00
2B-11	30711XXG4	04/24/2020	1.80000 %	0.00	167,197.80	0.00	0.00	0.00	167,197.80	0.00
2B-12	30711XXH2	04/24/2020	1.40000 %	0.00	130,042.73	0.00	0.00	0.00	130,042.73	0.00
2B-13	30711XXK5	04/24/2020	1.00000 %	0.00	92,887.67	0.00	0.00	0.00	92,887.67	0.00
2B-14	30711XXM1	04/24/2020	0.60000 %	0.00	55,732.60	0.00	0.00	0.00	55,732.60	0.00
2C-11	30711XXP4	04/24/2020	1.80000 %	0.00	167,197.80	0.00	0.00	0.00	167,197.80	0.00
2C-12	30711XXR0	04/24/2020	1.40000 %	0.00	130,042.73	0.00	0.00	0.00	130,042.73	0.00
2C-13	30711XXT6	04/24/2020	1.00000 %	0.00	92,887.67	0.00	0.00	0.00	92,887.67	0.00
2C-14	30711XXV1	04/24/2020	0.60000 %	0.00	55,732.60	0.00	0.00	0.00	55,732.60	0.00
2E-A1	30711XWZ3	04/24/2020	1.64663 %	70,088,763.27	105,792.74	9,834,391.24	0.00	60,254,372.03	9,940,183.98	0.00
2E-A2	30711XXB5	04/24/2020	2.04663 %	70,088,763.27	131,491.95	9,834,391.24	0.00	60,254,372.03	9,965,883.19	0.00
2E-A3	30711XXD1	04/24/2020	2.44663 %	70,088,763.27	157,191.16	9,834,391.24	0.00	60,254,372.03	9,991,582.40	0.00
2E-A4	30711XXF6	04/24/2020	2.84663 %	70,088,763.27	182,890.38	9,834,391.24	0.00	60,254,372.03	10,017,281.62	0.00
2E-B1	30711XYR9	04/24/2020	1.64663 %	101,332,000.00	152,951.62	0.00	0.00	101,332,000.00	152,951.62	0.00
2E-B2	30711XXJ8	04/24/2020	2.04663 %	101,332,000.00	190,106.69	0.00	0.00	101,332,000.00	190,106.69	0.00
2E-B3	30711XXL3	04/24/2020	2.44663 %	101,332,000.00	227,261.75	0.00	0.00	101,332,000.00	227,261.75	0.00
2E-B4	30711XXN9	04/24/2020	2.84663 %	101,332,000.00	264,416.82	0.00	0.00	101,332,000.00	264,416.82	0.00
2E-C1	30711XXQ2	04/24/2020	1.64663 %	101,332,000.00	152,951.62	0.00	0.00	101,332,000.00	152,951.62	0.00
2E-C2	30711XXS8	04/24/2020	2.04663 %	101,332,000.00	190,106.69	0.00	0.00	101,332,000.00	190,106.69	0.00
2E-C3	30711XXU3	04/24/2020	2.44663 %	101,332,000.00	227,261.75	0.00	0.00	101,332,000.00	227,261.75	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XXW9	04/24/2020	2.84663 %	101,332,000.00	264,416.82	0.00	0.00	101,332,000.00	264,416.82	0.00
2E-D1	30711XXX7	04/24/2020	1.64663 %	171,420,763.27	258,744.36	9,834,391.24	0.00	161,586,372.03	10,093,135.60	0.00
2E-D2	30711XXY5	04/24/2020	2.04663 %	171,420,763.27	321,598.64	9,834,391.24	0.00	161,586,372.03	10,155,989.88	0.00
2E-D3	30711XXZ2	04/24/2020	2.44663 %	171,420,763.27	384,452.92	9,834,391.24	0.00	161,586,372.03	10,218,844.16	0.00
2E-D4	30711XYA6	04/24/2020	2.84663 %	171,420,763.27	447,307.20	9,834,391.24	0.00	161,586,372.03	10,281,698.44	0.00
2E-D5	30711XYB4	04/24/2020	3.44663 %	171,420,763.27	541,588.62	9,834,391.24	0.00	161,586,372.03	10,375,979.86	0.00
2E-F1	30711XYC2	04/24/2020	1.64663 %	202,664,000.00	305,903.24	0.00	0.00	202,664,000.00	305,903.24	0.00
2E-F2	30711XYD0	04/24/2020	2.04663 %	202,664,000.00	380,213.37	0.00	0.00	202,664,000.00	380,213.37	0.00
2E-F3	30711XYE8	04/24/2020	2.44663 %	202,664,000.00	454,523.50	0.00	0.00	202,664,000.00	454,523.50	0.00
2E-F4	30711XYF5	04/24/2020	2.84663 %	202,664,000.00	528,833.64	0.00	0.00	202,664,000.00	528,833.64	0.00
2E-F5	30711XYG3	04/24/2020	3.44663 %	202,664,000.00	640,298.84	0.00	0.00	202,664,000.00	640,298.84	0.00
2X-1	30711XYH1	04/24/2020	1.80000 %	0.00	282,844.26	0.00	0.00	0.00	282,844.26	0.00
2X-2	30711XYJ7	04/24/2020	1.40000 %	0.00	219,989.98	0.00	0.00	0.00	219,989.98	0.00
2X-3	30711XYK4	04/24/2020	1.00000 %	0.00	157,135.70	0.00	0.00	0.00	157,135.70	0.00
2X-4	30711XYL2	04/24/2020	0.60000 %	0.00	94,281.42	0.00	0.00	0.00	94,281.42	0.00
2Y-1	30711XYM0	04/24/2020	1.80000 %	0.00	334,395.60	0.00	0.00	0.00	334,395.60	0.00
2Y-2	30711XYN8	04/24/2020	1.40000 %	0.00	260,085.47	0.00	0.00	0.00	260,085.47	0.00
2Y-3	30711XYP3	04/24/2020	1.00000 %	0.00	185,775.33	0.00	0.00	0.00	185,775.33	0.00
2Y-4	30711XYQ1	04/24/2020	0.60000 %	0.00	111,465.20	0.00	0.00	0.00	111,465.20	0.00
Totals				31,547,758,598.14	27,460,055.65	633,338,354.24	91,087.79	30,914,329,156.12	660,798,409.89	290,473.10

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
All Record Dates are based upon the governing documents and logic set forth as of closing.

NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Distribution Date: 27-Apr-2020
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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	13,614,539,750.25	22,546,811.22	267,164,504.36	0.00	0.00	289,711,315.58	13,324,828,434.68	0.67286286	289,711,315.58
1M-1	186,170,000.00	15,026,194.32	1,014,558.63	12,016,612.09	0.00	0.00	13,031,170.72	1,995,023.60	0.01071614	13,031,170.72
1M-1H	9,799,029.00	790,901.40	53,401.14	632,492.51	0.00	0.00	685,893.64	105,007.76	0.01071614	685,893.64
1M-2A	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1M-AH	7,014,568.00	7,014,568.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00	1.00000000	0.00
1M-2B	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1M-BH	7,014,568.00	7,014,568.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00	1.00000000	0.00
1M-2C	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1M-CH	7,117,400.00	7,117,400.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00	1.00000000	0.00
1M-2	401,734,000.00	401,734,000.00	0.00	0.00	0.00	0.00	0.00	401,734,000.00	1.00000000	0.00
1M-2H	21,146,536.00	21,146,536.00	0.00	0.00	0.00	0.00	0.00	21,146,536.00	1.00000000	0.00
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	103,031,592.29	0.00	0.00	0.00	98,836.47	98,836.47	102,932,755.82	0.99797523	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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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
1E-B4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-C1	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C2	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C3	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C4	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-D1	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D2	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D3	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D4	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D5	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-F1	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	8,914,671,220.41	14,235,171.66	206,461,099.05	0.00	0.00	220,696,270.72	8,693,974,949.69	0.68099256	220,696,270.72
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	101,332,000.00	70,088,763.27	637,664.76	9,196,726.48	0.00	0.00	9,834,391.24	60,254,372.03	0.59462334	9,834,391.24
2M-AH	5,334,298.00	3,689,598.05	33,567.82	484,132.16	0.00	0.00	517,699.97	3,171,898.08	0.59462334	517,699.97
2M-2B	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-BH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	272,752,763.27	637,664.76	9,196,726.48	0.00	0.00	9,834,391.24	262,918,372.03	0.86487445	9,834,391.24

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Apr-2020
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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
2M-2H	16,002,894.00	14,358,194.05	33,567.82	484,132.16	0.00	0.00	517,699.97	13,840,494.08	0.86487445	517,699.97
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	66,577,053.40	0.00	0.00	0.00	(7,748.68)	(7,748.68)	66,584,802.08	0.99877547	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	70,088,763.27	637,664.76	9,196,726.48	0.00	0.00	9,834,391.24	60,254,372.03	0.59462334	9,834,391.24
2E-A2	101,332,000.00	70,088,763.27	637,664.76	9,196,726.48	0.00	0.00	9,834,391.24	60,254,372.03	0.59462334	9,834,391.24
2E-A3	101,332,000.00	70,088,763.27	637,664.76	9,196,726.48	0.00	0.00	9,834,391.24	60,254,372.03	0.59462334	9,834,391.24
2E-A4	101,332,000.00	70,088,763.27	637,664.76	9,196,726.48	0.00	0.00	9,834,391.24	60,254,372.03	0.59462334	9,834,391.24
2E-B1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	171,420,763.27	637,664.76	9,196,726.48	0.00	0.00	9,834,391.24	161,586,372.03	0.79731167	9,834,391.24
2E-D2	202,664,000.00	171,420,763.27	637,664.76	9,196,726.48	0.00	0.00	9,834,391.24	161,586,372.03	0.79731167	9,834,391.24
2E-D3	202,664,000.00	171,420,763.27	637,664.76	9,196,726.48	0.00	0.00	9,834,391.24	161,586,372.03	0.79731167	9,834,391.24
2E-D4	202,664,000.00	171,420,763.27	637,664.76	9,196,726.48	0.00	0.00	9,834,391.24	161,586,372.03	0.79731167	9,834,391.24
2E-D5	202,664,000.00	171,420,763.27	637,664.76	9,196,726.48	0.00	0.00	9,834,391.24	161,586,372.03	0.79731167	9,834,391.24

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Connecticut Avenue Securities

Credit-Linked Notes

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Distribution Date: 27-Apr-2020
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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-F1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
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	42,229,005,573.00	31,547,758,598.14	44,931,390.65	588,406,963.61	0.00	91,087.79	633,429,442.03	30,914,329,156.12	0.73206387	633,338,354.24

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Connecticut Avenue Securities

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Distribution Date: 27-Apr-2020
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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	687.49239114	1.13854463	13.49098591	0.00000000	0.00000000	14.62953054	672.86286059	0.67286286	14.62953054
1M-1	186,170,000.00	80.71222173	5.44963544	64.54644728	0.00000000	0.00000000	69.99608272	10.71613901	0.01071614	69.99608272
1M-1H	9,799,029.00	80.71222159	5.44963588	64.54644741	0.00000000	0.00000000	69.99608226	10.71613932	0.01071614	69.99608226
1M-2A	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	7,014,568.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	7,014,568.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	7,117,400.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	401,734,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	21,146,536.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	998.93348837	0.00000000	0.00000000	0.00000000	0.95826006	0.95826006	997.97522831	0.99797523	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

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Distribution Date: 27-Apr-2020
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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
1E-B4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F1	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	12,766,622,601.00	698.27952929	1.11503035	16.17194347	0.00000000	0.00000000	17.28697382	680.99255546	0.68099256	17.28697382
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	101,332,000.00	691.67452799	6.29282714	90.75836340	0.00000000	0.00000000	97.05119054	594.62333745	0.59462334	97.05119054
2M-AH	5,334,298.00	691.67452774	6.29282803	90.75836408	0.00000000	0.00000000	97.05119024	594.62333750	0.59462334	97.05119024
2M-2B	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	303,996,000.00	897.22484266	2.09760905	30.25278780	0.00000000	0.00000000	32.35039685	864.87444582	0.86487445	32.35039685

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Principal Distribution Factors Statement

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2M-2H	16,002,894.00	897.22484258	2.09760934	30.25278803	0.00000000	0.00000000	32.35039675	864.87444583	0.86487445	32.35039675
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	998.65924138	0.00000000	0.00000000	0.00000000	-0.11623060	-0.11623060	998.77547198	0.99877547	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	101,332,000.00	691.67452799	6.29282714	90.75836340	0.00000000	0.00000000	97.05119054	594.62333745	0.59462334	97.05119054
2E-A2	101,332,000.00	691.67452799	6.29282714	90.75836340	0.00000000	0.00000000	97.05119054	594.62333745	0.59462334	97.05119054
2E-A3	101,332,000.00	691.67452799	6.29282714	90.75836340	0.00000000	0.00000000	97.05119054	594.62333745	0.59462334	97.05119054
2E-A4	101,332,000.00	691.67452799	6.29282714	90.75836340	0.00000000	0.00000000	97.05119054	594.62333745	0.59462334	97.05119054
2E-B1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	202,664,000.00	845.83726399	3.14641357	45.37918170	0.00000000	0.00000000	48.52559527	797.31166872	0.79731167	48.52559527
2E-D2	202,664,000.00	845.83726399	3.14641357	45.37918170	0.00000000	0.00000000	48.52559527	797.31166872	0.79731167	48.52559527
2E-D3	202,664,000.00	845.83726399	3.14641357	45.37918170	0.00000000	0.00000000	48.52559527	797.31166872	0.79731167	48.52559527
2E-D4	202,664,000.00	845.83726399	3.14641357	45.37918170	0.00000000	0.00000000	48.52559527	797.31166872	0.79731167	48.52559527
2E-D5	202,664,000.00	845.83726399	3.14641357	45.37918170	0.00000000	0.00000000	48.52559527	797.31166872	0.79731167	48.52559527

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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-F1	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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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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 %	13,614,539,750.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,324,828,434.68
1M-1	03/25/20 - 04/26/20	33	1.59663 %	15,026,194.32	21,992.00	0.00	0.00	0.00	0.00	21,992.00	0.00	1,995,023.60
1M-1H	N/A	N/A	0.00000 %	790,901.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	105,007.76
1M-2A	03/25/20 - 04/26/20	33	3.34663 %	133,258,000.00	408,801.45	0.00	0.00	0.00	0.00	408,801.45	0.00	133,258,000.00
1M-AH	N/A	N/A	0.00000 %	7,014,568.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00
1M-2B	03/25/20 - 04/26/20	33	3.34663 %	133,258,000.00	408,801.45	0.00	0.00	0.00	0.00	408,801.45	0.00	133,258,000.00
1M-BH	N/A	N/A	0.00000 %	7,014,568.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00
1M-2C	03/25/20 - 04/26/20	33	3.34663 %	135,218,000.00	414,814.23	0.00	0.00	0.00	0.00	414,814.23	0.00	135,218,000.00
1M-CH	N/A	N/A	0.00000 %	7,117,400.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00
1M-2	03/25/20 - 04/26/20	33	3.34663 %	401,734,000.00	1,232,417.14	0.00	0.00	0.00	0.00	1,232,417.14	0.00	401,734,000.00
1M-2H	N/A	N/A	0.00000 %	21,146,536.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,146,536.00
1B-1	03/25/20 - 04/26/20	33	4.94663 %	97,984,000.00	444,299.71	0.00	0.00	0.00	0.00	444,299.71	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	103,031,592.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,932,755.82
1A-11	03/25/20 - 04/26/20	33	1.80000 %	133,258,000.00	219,875.70	0.00	0.00	0.00	0.00	219,875.70	0.00	133,258,000.00
1A-12	03/25/20 - 04/26/20	33	1.40000 %	133,258,000.00	171,014.43	0.00	0.00	0.00	0.00	171,014.43	0.00	133,258,000.00
1A-13	03/25/20 - 04/26/20	33	1.00000 %	133,258,000.00	122,153.17	0.00	0.00	0.00	0.00	122,153.17	0.00	133,258,000.00
1A-14	03/25/20 - 04/26/20	33	0.60000 %	133,258,000.00	73,291.90	0.00	0.00	0.00	0.00	73,291.90	0.00	133,258,000.00
1B-11	03/25/20 - 04/26/20	33	1.80000 %	133,258,000.00	219,875.70	0.00	0.00	0.00	0.00	219,875.70	0.00	133,258,000.00
1B-12	03/25/20 - 04/26/20	33	1.40000 %	133,258,000.00	171,014.43	0.00	0.00	0.00	0.00	171,014.43	0.00	133,258,000.00
1B-13	03/25/20 - 04/26/20	33	1.00000 %	133,258,000.00	122,153.17	0.00	0.00	0.00	0.00	122,153.17	0.00	133,258,000.00
1B-14	03/25/20 - 04/26/20	33	0.60000 %	133,258,000.00	73,291.90	0.00	0.00	0.00	0.00	73,291.90	0.00	133,258,000.00
1C-11	03/25/20 - 04/26/20	33	1.80000 %	135,218,000.00	223,109.70	0.00	0.00	0.00	0.00	223,109.70	0.00	135,218,000.00
1C-12	03/25/20 - 04/26/20	33	1.40000 %	135,218,000.00	173,529.77	0.00	0.00	0.00	0.00	173,529.77	0.00	135,218,000.00
1C-13	03/25/20 - 04/26/20	33	1.00000 %	135,218,000.00	123,949.83	0.00	0.00	0.00	0.00	123,949.83	0.00	135,218,000.00
1C-14	03/25/20 - 04/26/20	33	0.60000 %	135,218,000.00	74,369.90	0.00	0.00	0.00	0.00	74,369.90	0.00	135,218,000.00
1E-A1	03/25/20 - 04/26/20	33	1.54663 %	133,258,000.00	188,925.75	0.00	0.00	0.00	0.00	188,925.75	0.00	133,258,000.00
1E-A2	03/25/20 - 04/26/20	33	1.94663 %	133,258,000.00	237,787.02	0.00	0.00	0.00	0.00	237,787.02	0.00	133,258,000.00
1E-A3	03/25/20 - 04/26/20	33	2.34663 %	133,258,000.00	286,648.29	0.00	0.00	0.00	0.00	286,648.29	0.00	133,258,000.00
1E-A4	03/25/20 - 04/26/20	33	2.74663 %	133,258,000.00	335,509.55	0.00	0.00	0.00	0.00	335,509.55	0.00	133,258,000.00
1E-B1	03/25/20 - 04/26/20	33	1.54663 %	133,258,000.00	188,925.75	0.00	0.00	0.00	0.00	188,925.75	0.00	133,258,000.00

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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
1E-B2	03/25/20 - 04/26/20	33	1.94663 %	133,258,000.00	237,787.02	0.00	0.00	0.00	0.00	237,787.02	0.00	133,258,000.00
1E-B3	03/25/20 - 04/26/20	33	2.34663 %	133,258,000.00	286,648.29	0.00	0.00	0.00	0.00	286,648.29	0.00	133,258,000.00
1E-B4	03/25/20 - 04/26/20	33	2.74663 %	133,258,000.00	335,509.55	0.00	0.00	0.00	0.00	335,509.55	0.00	133,258,000.00
1E-C1	03/25/20 - 04/26/20	33	1.54663 %	135,218,000.00	191,704.53	0.00	0.00	0.00	0.00	191,704.53	0.00	135,218,000.00
1E-C2	03/25/20 - 04/26/20	33	1.94663 %	135,218,000.00	241,284.46	0.00	0.00	0.00	0.00	241,284.46	0.00	135,218,000.00
1E-C3	03/25/20 - 04/26/20	33	2.34663 %	135,218,000.00	290,864.40	0.00	0.00	0.00	0.00	290,864.40	0.00	135,218,000.00
1E-C4	03/25/20 - 04/26/20	33	2.74663 %	135,218,000.00	340,444.33	0.00	0.00	0.00	0.00	340,444.33	0.00	135,218,000.00
1E-D1	03/25/20 - 04/26/20	33	1.54663 %	266,516,000.00	377,851.50	0.00	0.00	0.00	0.00	377,851.50	0.00	266,516,000.00
1E-D2	03/25/20 - 04/26/20	33	1.94663 %	266,516,000.00	475,574.04	0.00	0.00	0.00	0.00	475,574.04	0.00	266,516,000.00
1E-D3	03/25/20 - 04/26/20	33	2.34663 %	266,516,000.00	573,296.57	0.00	0.00	0.00	0.00	573,296.57	0.00	266,516,000.00
1E-D4	03/25/20 - 04/26/20	33	2.74663 %	266,516,000.00	671,019.10	0.00	0.00	0.00	0.00	671,019.10	0.00	266,516,000.00
1E-D5	03/25/20 - 04/26/20	33	3.34663 %	266,516,000.00	817,602.90	0.00	0.00	0.00	0.00	817,602.90	0.00	266,516,000.00
1E-F1	03/25/20 - 04/26/20	33	1.54663 %	268,476,000.00	380,630.28	0.00	0.00	0.00	0.00	380,630.28	0.00	268,476,000.00
1E-F2	03/25/20 - 04/26/20	33	1.94663 %	268,476,000.00	479,071.48	0.00	0.00	0.00	0.00	479,071.48	0.00	268,476,000.00
1E-F3	03/25/20 - 04/26/20	33	2.34663 %	268,476,000.00	577,512.68	0.00	0.00	0.00	0.00	577,512.68	0.00	268,476,000.00
1E-F4	03/25/20 - 04/26/20	33	2.74663 %	268,476,000.00	675,953.88	0.00	0.00	0.00	0.00	675,953.88	0.00	268,476,000.00
1E-F5	03/25/20 - 04/26/20	33	3.34663 %	268,476,000.00	823,615.68	0.00	0.00	0.00	0.00	823,615.68	0.00	268,476,000.00
1X-1	03/25/20 - 04/26/20	33	1.80000 %	266,516,000.00	439,751.40	0.00	0.00	0.00	0.00	439,751.40	0.00	266,516,000.00
1X-2	03/25/20 - 04/26/20	33	1.40000 %	266,516,000.00	342,028.87	0.00	0.00	0.00	0.00	342,028.87	0.00	266,516,000.00
1X-3	03/25/20 - 04/26/20	33	1.00000 %	266,516,000.00	244,306.33	0.00	0.00	0.00	0.00	244,306.33	0.00	266,516,000.00
1X-4	03/25/20 - 04/26/20	33	0.60000 %	266,516,000.00	146,583.80	0.00	0.00	0.00	0.00	146,583.80	0.00	266,516,000.00
1Y-1	03/25/20 - 04/26/20	33	1.80000 %	268,476,000.00	442,985.40	0.00	0.00	0.00	0.00	442,985.40	0.00	268,476,000.00
1Y-2	03/25/20 - 04/26/20	33	1.40000 %	268,476,000.00	344,544.20	0.00	0.00	0.00	0.00	344,544.20	0.00	268,476,000.00
1Y-3	03/25/20 - 04/26/20	33	1.00000 %	268,476,000.00	246,103.00	0.00	0.00	0.00	0.00	246,103.00	0.00	268,476,000.00
1Y-4	03/25/20 - 04/26/20	33	0.60000 %	268,476,000.00	147,661.80	0.00	0.00	0.00	0.00	147,661.80	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	8,914,671,220.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,693,974,949.69
2M-1	N/A	N/A	1.59663 %	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	03/25/20 - 04/26/20	33	3.44663 %	70,088,763.27	221,439.20	0.00	0.00	0.00	0.00	221,439.20	0.00	60,254,372.03
2M-AH	N/A	N/A	0.00000 %	3,689,598.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,171,898.08
2M-2B	03/25/20 - 04/26/20	33	3.44663 %	101,332,000.00	320,149.42	0.00	0.00	0.00	0.00	320,149.42	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Apr-2020
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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
2M-BH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2C	03/25/20 - 04/26/20	33	3.44663 %	101,332,000.00	320,149.42	0.00	0.00	0.00	0.00	320,149.42	0.00	101,332,000.00
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	03/25/20 - 04/26/20	33	3.44663 %	272,752,763.27	861,738.04	0.00	0.00	0.00	0.00	861,738.04	0.00	262,918,372.03
2M-2H	N/A	N/A	0.00000 %	14,358,194.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,840,494.08
2B-1	03/25/20 - 04/26/20	33	5.39663 %	63,333,000.00	313,302.70	0.00	0.00	0.00	0.00	313,302.70	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,577,053.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,584,802.08
2A-11	03/25/20 - 04/26/20	33	1.80000 %	70,088,763.27	115,646.46	0.00	0.00	0.00	0.00	115,646.46	0.00	60,254,372.03
2A-12	03/25/20 - 04/26/20	33	1.40000 %	70,088,763.27	89,947.25	0.00	0.00	0.00	0.00	89,947.25	0.00	60,254,372.03
2A-13	03/25/20 - 04/26/20	33	1.00000 %	70,088,763.27	64,248.03	0.00	0.00	0.00	0.00	64,248.03	0.00	60,254,372.03
2A-14	03/25/20 - 04/26/20	33	0.60000 %	70,088,763.27	38,548.82	0.00	0.00	0.00	0.00	38,548.82	0.00	60,254,372.03
2B-11	03/25/20 - 04/26/20	33	1.80000 %	101,332,000.00	167,197.80	0.00	0.00	0.00	0.00	167,197.80	0.00	101,332,000.00
2B-12	03/25/20 - 04/26/20	33	1.40000 %	101,332,000.00	130,042.73	0.00	0.00	0.00	0.00	130,042.73	0.00	101,332,000.00
2B-13	03/25/20 - 04/26/20	33	1.00000 %	101,332,000.00	92,887.67	0.00	0.00	0.00	0.00	92,887.67	0.00	101,332,000.00
2B-14	03/25/20 - 04/26/20	33	0.60000 %	101,332,000.00	55,732.60	0.00	0.00	0.00	0.00	55,732.60	0.00	101,332,000.00
2C-11	03/25/20 - 04/26/20	33	1.80000 %	101,332,000.00	167,197.80	0.00	0.00	0.00	0.00	167,197.80	0.00	101,332,000.00
2C-12	03/25/20 - 04/26/20	33	1.40000 %	101,332,000.00	130,042.73	0.00	0.00	0.00	0.00	130,042.73	0.00	101,332,000.00
2C-13	03/25/20 - 04/26/20	33	1.00000 %	101,332,000.00	92,887.67	0.00	0.00	0.00	0.00	92,887.67	0.00	101,332,000.00
2C-14	03/25/20 - 04/26/20	33	0.60000 %	101,332,000.00	55,732.60	0.00	0.00	0.00	0.00	55,732.60	0.00	101,332,000.00
2E-A1	03/25/20 - 04/26/20	33	1.64663 %	70,088,763.27	105,792.74	0.00	0.00	0.00	0.00	105,792.74	0.00	60,254,372.03
2E-A2	03/25/20 - 04/26/20	33	2.04663 %	70,088,763.27	131,491.95	0.00	0.00	0.00	0.00	131,491.95	0.00	60,254,372.03
2E-A3	03/25/20 - 04/26/20	33	2.44663 %	70,088,763.27	157,191.16	0.00	0.00	0.00	0.00	157,191.16	0.00	60,254,372.03
2E-A4	03/25/20 - 04/26/20	33	2.84663 %	70,088,763.27	182,890.38	0.00	0.00	0.00	0.00	182,890.38	0.00	60,254,372.03
2E-B1	03/25/20 - 04/26/20	33	1.64663 %	101,332,000.00	152,951.62	0.00	0.00	0.00	0.00	152,951.62	0.00	101,332,000.00
2E-B2	03/25/20 - 04/26/20	33	2.04663 %	101,332,000.00	190,106.69	0.00	0.00	0.00	0.00	190,106.69	0.00	101,332,000.00
2E-B3	03/25/20 - 04/26/20	33	2.44663 %	101,332,000.00	227,261.75	0.00	0.00	0.00	0.00	227,261.75	0.00	101,332,000.00
2E-B4	03/25/20 - 04/26/20	33	2.84663 %	101,332,000.00	264,416.82	0.00	0.00	0.00	0.00	264,416.82	0.00	101,332,000.00
2E-C1	03/25/20 - 04/26/20	33	1.64663 %	101,332,000.00	152,951.62	0.00	0.00	0.00	0.00	152,951.62	0.00	101,332,000.00
2E-C2	03/25/20 - 04/26/20	33	2.04663 %	101,332,000.00	190,106.69	0.00	0.00	0.00	0.00	190,106.69	0.00	101,332,000.00
2E-C3	03/25/20 - 04/26/20	33	2.44663 %	101,332,000.00	227,261.75	0.00	0.00	0.00	0.00	227,261.75	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Apr-2020
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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-C4	03/25/20 - 04/26/20	33	2.84663 %	101,332,000.00	264,416.82	0.00	0.00	0.00	0.00	264,416.82	0.00	101,332,000.00
2E-D1	03/25/20 - 04/26/20	33	1.64663 %	171,420,763.27	258,744.36	0.00	0.00	0.00	0.00	258,744.36	0.00	161,586,372.03
2E-D2	03/25/20 - 04/26/20	33	2.04663 %	171,420,763.27	321,598.64	0.00	0.00	0.00	0.00	321,598.64	0.00	161,586,372.03
2E-D3	03/25/20 - 04/26/20	33	2.44663 %	171,420,763.27	384,452.92	0.00	0.00	0.00	0.00	384,452.92	0.00	161,586,372.03
2E-D4	03/25/20 - 04/26/20	33	2.84663 %	171,420,763.27	447,307.20	0.00	0.00	0.00	0.00	447,307.20	0.00	161,586,372.03
2E-D5	03/25/20 - 04/26/20	33	3.44663 %	171,420,763.27	541,588.62	0.00	0.00	0.00	0.00	541,588.62	0.00	161,586,372.03
2E-F1	03/25/20 - 04/26/20	33	1.64663 %	202,664,000.00	305,903.24	0.00	0.00	0.00	0.00	305,903.24	0.00	202,664,000.00
2E-F2	03/25/20 - 04/26/20	33	2.04663 %	202,664,000.00	380,213.37	0.00	0.00	0.00	0.00	380,213.37	0.00	202,664,000.00
2E-F3	03/25/20 - 04/26/20	33	2.44663 %	202,664,000.00	454,523.50	0.00	0.00	0.00	0.00	454,523.50	0.00	202,664,000.00
2E-F4	03/25/20 - 04/26/20	33	2.84663 %	202,664,000.00	528,833.64	0.00	0.00	0.00	0.00	528,833.64	0.00	202,664,000.00
2E-F5	03/25/20 - 04/26/20	33	3.44663 %	202,664,000.00	640,298.84	0.00	0.00	0.00	0.00	640,298.84	0.00	202,664,000.00
2X-1	03/25/20 - 04/26/20	33	1.80000 %	171,420,763.27	282,844.26	0.00	0.00	0.00	0.00	282,844.26	0.00	161,586,372.03
2X-2	03/25/20 - 04/26/20	33	1.40000 %	171,420,763.27	219,989.98	0.00	0.00	0.00	0.00	219,989.98	0.00	161,586,372.03
2X-3	03/25/20 - 04/26/20	33	1.00000 %	171,420,763.27	157,135.70	0.00	0.00	0.00	0.00	157,135.70	0.00	161,586,372.03
2X-4	03/25/20 - 04/26/20	33	0.60000 %	171,420,763.27	94,281.42	0.00	0.00	0.00	0.00	94,281.42	0.00	161,586,372.03
2Y-1	03/25/20 - 04/26/20	33	1.80000 %	202,664,000.00	334,395.60	0.00	0.00	0.00	0.00	334,395.60	0.00	202,664,000.00
2Y-2	03/25/20 - 04/26/20	33	1.40000 %	202,664,000.00	260,085.47	0.00	0.00	0.00	0.00	260,085.47	0.00	202,664,000.00
2Y-3	03/25/20 - 04/26/20	33	1.00000 %	202,664,000.00	185,775.33	0.00	0.00	0.00	0.00	185,775.33	0.00	202,664,000.00
2Y-4	03/25/20 - 04/26/20	33	0.60000 %	202,664,000.00	111,465.20	0.00	0.00	0.00	0.00	111,465.20	0.00	202,664,000.00
Totals					27,460,055.65	0.00	0.00	0.00	0.00	27,460,055.65	0.00	

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

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Connecticut Avenue Securities

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Series 2017-C07



Distribution Date: 27-Apr-2020
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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 %	687.49239114	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	672.86286059
1M-1	186,170,000.00	1.59663 %	80.71222173	0.11812859	0.00000000	0.00000000	0.00000000	0.00000000	0.11812859	0.00000000	10.71613901
1M-1H	9,799,029.00	0.00000 %	80.71222159	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	10.71613932
1M-2A	133,258,000.00	3.34663 %	1,000.00000000	3.06774415	0.00000000	0.00000000	0.00000000	0.00000000	3.06774415	0.00000000	1,000.00000000
1M-AH	7,014,568.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2B	133,258,000.00	3.34663 %	1,000.00000000	3.06774415	0.00000000	0.00000000	0.00000000	0.00000000	3.06774415	0.00000000	1,000.00000000
1M-BH	7,014,568.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2C	135,218,000.00	3.34663 %	1,000.00000000	3.06774416	0.00000000	0.00000000	0.00000000	0.00000000	3.06774416	0.00000000	1,000.00000000
1M-CH	7,117,400.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2	401,734,000.00	3.34663 %	1,000.00000000	3.06774418	0.00000000	0.00000000	0.00000000	0.00000000	3.06774418	0.00000000	1,000.00000000
1M-2H	21,146,536.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-1	97,984,000.00	4.94663 %	1,000.00000000	4.53441082	0.00000000	0.00000000	0.00000000	0.00000000	4.53441082	0.00000000	1,000.00000000
1B-1H	5,157,594.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-2H	103,141,594.00	0.00000 %	998.93348837	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.97522831
1A-11	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
1A-12	0.00	1.40000 %	1,000.00000000	1.28333331	0.00000000	0.00000000	0.00000000	0.00000000	1.28333331	0.00000000	1,000.00000000
1A-13	0.00	1.00000 %	1,000.00000000	0.91666669	0.00000000	0.00000000	0.00000000	0.00000000	0.91666669	0.00000000	1,000.00000000
1A-14	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
1B-11	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
1B-12	0.00	1.40000 %	1,000.00000000	1.28333331	0.00000000	0.00000000	0.00000000	0.00000000	1.28333331	0.00000000	1,000.00000000
1B-13	0.00	1.00000 %	1,000.00000000	0.91666669	0.00000000	0.00000000	0.00000000	0.00000000	0.91666669	0.00000000	1,000.00000000
1B-14	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
1C-11	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
1C-12	0.00	1.40000 %	1,000.00000000	1.28333336	0.00000000	0.00000000	0.00000000	0.00000000	1.28333336	0.00000000	1,000.00000000
1C-13	0.00	1.00000 %	1,000.00000000	0.91666664	0.00000000	0.00000000	0.00000000	0.00000000	0.91666664	0.00000000	1,000.00000000
1C-14	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
1E-A1	133,258,000.00	1.54663 %	1,000.00000000	1.41774415	0.00000000	0.00000000	0.00000000	0.00000000	1.41774415	0.00000000	1,000.00000000
1E-A2	133,258,000.00	1.94663 %	1,000.00000000	1.78441084	0.00000000	0.00000000	0.00000000	0.00000000	1.78441084	0.00000000	1,000.00000000
1E-A3	133,258,000.00	2.34663 %	1,000.00000000	2.15107753	0.00000000	0.00000000	0.00000000	0.00000000	2.15107753	0.00000000	1,000.00000000
1E-A4	133,258,000.00	2.74663 %	1,000.00000000	2.51774415	0.00000000	0.00000000	0.00000000	0.00000000	2.51774415	0.00000000	1,000.00000000
1E-B1	133,258,000.00	1.54663 %	1,000.00000000	1.41774415	0.00000000	0.00000000	0.00000000	0.00000000	1.41774415	0.00000000	1,000.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Apr-2020
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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
1E-B2	133,258,000.00	1.94663 %	1,000.00000000	1.78441084	0.00000000	0.00000000	0.00000000	0.00000000	1.78441084	0.00000000	1,000.00000000
1E-B3	133,258,000.00	2.34663 %	1,000.00000000	2.15107753	0.00000000	0.00000000	0.00000000	0.00000000	2.15107753	0.00000000	1,000.00000000
1E-B4	133,258,000.00	2.74663 %	1,000.00000000	2.51774415	0.00000000	0.00000000	0.00000000	0.00000000	2.51774415	0.00000000	1,000.00000000
1E-C1	135,218,000.00	1.54663 %	1,000.00000000	1.41774416	0.00000000	0.00000000	0.00000000	0.00000000	1.41774416	0.00000000	1,000.00000000
1E-C2	135,218,000.00	1.94663 %	1,000.00000000	1.78441080	0.00000000	0.00000000	0.00000000	0.00000000	1.78441080	0.00000000	1,000.00000000
1E-C3	135,218,000.00	2.34663 %	1,000.00000000	2.15107752	0.00000000	0.00000000	0.00000000	0.00000000	2.15107752	0.00000000	1,000.00000000
1E-C4	135,218,000.00	2.74663 %	1,000.00000000	2.51774416	0.00000000	0.00000000	0.00000000	0.00000000	2.51774416	0.00000000	1,000.00000000
1E-D1	266,516,000.00	1.54663 %	1,000.00000000	1.41774415	0.00000000	0.00000000	0.00000000	0.00000000	1.41774415	0.00000000	1,000.00000000
1E-D2	266,516,000.00	1.94663 %	1,000.00000000	1.78441084	0.00000000	0.00000000	0.00000000	0.00000000	1.78441084	0.00000000	1,000.00000000
1E-D3	266,516,000.00	2.34663 %	1,000.00000000	2.15107750	0.00000000	0.00000000	0.00000000	0.00000000	2.15107750	0.00000000	1,000.00000000
1E-D4	266,516,000.00	2.74663 %	1,000.00000000	2.51774415	0.00000000	0.00000000	0.00000000	0.00000000	2.51774415	0.00000000	1,000.00000000
1E-D5	266,516,000.00	3.34663 %	1,000.00000000	3.06774415	0.00000000	0.00000000	0.00000000	0.00000000	3.06774415	0.00000000	1,000.00000000
1E-F1	268,476,000.00	1.54663 %	1,000.00000000	1.41774416	0.00000000	0.00000000	0.00000000	0.00000000	1.41774416	0.00000000	1,000.00000000
1E-F2	268,476,000.00	1.94663 %	1,000.00000000	1.78441082	0.00000000	0.00000000	0.00000000	0.00000000	1.78441082	0.00000000	1,000.00000000
1E-F3	268,476,000.00	2.34663 %	1,000.00000000	2.15107749	0.00000000	0.00000000	0.00000000	0.00000000	2.15107749	0.00000000	1,000.00000000
1E-F4	268,476,000.00	2.74663 %	1,000.00000000	2.51774416	0.00000000	0.00000000	0.00000000	0.00000000	2.51774416	0.00000000	1,000.00000000
1E-F5	268,476,000.00	3.34663 %	1,000.00000000	3.06774416	0.00000000	0.00000000	0.00000000	0.00000000	3.06774416	0.00000000	1,000.00000000
1X-1	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
1X-2	0.00	1.40000 %	1,000.00000000	1.28333335	0.00000000	0.00000000	0.00000000	0.00000000	1.28333335	0.00000000	1,000.00000000
1X-3	0.00	1.00000 %	1,000.00000000	0.91666665	0.00000000	0.00000000	0.00000000	0.00000000	0.91666665	0.00000000	1,000.00000000
1X-4	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
1Y-1	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
1Y-2	0.00	1.40000 %	1,000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1,000.00000000
1Y-3	0.00	1.00000 %	1,000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1,000.00000000
1Y-4	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
2A-H	12,766,622,601.00	0.00000 %	698.27952929	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	680.99255546
2M-1	107,666,000.00	1.59663 %	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	101,332,000.00	3.44663 %	691.67452799	2.18528402	0.00000000	0.00000000	0.00000000	0.00000000	2.18528402	0.00000000	594.62333745
2M-AH	5,334,298.00	0.00000 %	691.67452774	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	594.62333750
2M-2B	101,332,000.00	3.44663 %	1,000.00000000	3.15941085	0.00000000	0.00000000	0.00000000	0.00000000	3.15941085	0.00000000	1,000.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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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
2M-BH	5,334,298.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2C	101,332,000.00	3.44663 %	1,000.00000000	3.15941085	0.00000000	0.00000000	0.00000000	0.00000000	3.15941085	0.00000000	1,000.00000000
2M-CH	5,334,298.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2	303,996,000.00	3.44663 %	897.22484266	2.83470190	0.00000000	0.00000000	0.00000000	0.00000000	2.83470190	0.00000000	864.87444582
2M-2H	16,002,894.00	0.0000 %	897.22484258	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	864.87444583
2B-1	63,333,000.00	5.39663 %	1,000.00000000	4.94691077	0.00000000	0.00000000	0.00000000	0.00000000	4.94691077	0.00000000	1,000.00000000
2B-1H	3,333,436.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-2H	66,666,437.00	0.0000 %	998.65924138	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.77547198
2A-I1	0.00	1.80000 %	691.67452799	1.14126298	0.00000000	0.00000000	0.00000000	0.00000000	1.14126298	0.00000000	594.62333745
2A-I2	0.00	1.40000 %	691.67452799	0.88764902	0.00000000	0.00000000	0.00000000	0.00000000	0.88764902	0.00000000	594.62333745
2A-I3	0.00	1.00000 %	691.67452799	0.63403495	0.00000000	0.00000000	0.00000000	0.00000000	0.63403495	0.00000000	594.62333745
2A-I4	0.00	0.60000 %	691.67452799	0.38042099	0.00000000	0.00000000	0.00000000	0.00000000	0.38042099	0.00000000	594.62333745
2B-I1	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
2B-I2	0.00	1.40000 %	1,000.00000000	1.28333330	0.00000000	0.00000000	0.00000000	0.00000000	1.28333330	0.00000000	1,000.00000000
2B-I3	0.00	1.00000 %	1,000.00000000	0.91666670	0.00000000	0.00000000	0.00000000	0.00000000	0.91666670	0.00000000	1,000.00000000
2B-I4	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
2C-I1	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
2C-I2	0.00	1.40000 %	1,000.00000000	1.28333330	0.00000000	0.00000000	0.00000000	0.00000000	1.28333330	0.00000000	1,000.00000000
2C-I3	0.00	1.00000 %	1,000.00000000	0.91666670	0.00000000	0.00000000	0.00000000	0.00000000	0.91666670	0.00000000	1,000.00000000
2C-I4	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
2E-A1	101,332,000.00	1.64663 %	691.67452799	1.04402104	0.00000000	0.00000000	0.00000000	0.00000000	1.04402104	0.00000000	594.62333745
2E-A2	101,332,000.00	2.04663 %	691.67452799	1.29763500	0.00000000	0.00000000	0.00000000	0.00000000	1.29763500	0.00000000	594.62333745
2E-A3	101,332,000.00	2.44663 %	691.67452799	1.55124896	0.00000000	0.00000000	0.00000000	0.00000000	1.55124896	0.00000000	594.62333745
2E-A4	101,332,000.00	2.84663 %	691.67452799	1.80486302	0.00000000	0.00000000	0.00000000	0.00000000	1.80486302	0.00000000	594.62333745
2E-B1	101,332,000.00	1.64663 %	1,000.00000000	1.50941085	0.00000000	0.00000000	0.00000000	0.00000000	1.50941085	0.00000000	1,000.00000000
2E-B2	101,332,000.00	2.04663 %	1,000.00000000	1.87607755	0.00000000	0.00000000	0.00000000	0.00000000	1.87607755	0.00000000	1,000.00000000
2E-B3	101,332,000.00	2.44663 %	1,000.00000000	2.24274415	0.00000000	0.00000000	0.00000000	0.00000000	2.24274415	0.00000000	1,000.00000000
2E-B4	101,332,000.00	2.84663 %	1,000.00000000	2.60941085	0.00000000	0.00000000	0.00000000	0.00000000	2.60941085	0.00000000	1,000.00000000
2E-C1	101,332,000.00	1.64663 %	1,000.00000000	1.50941085	0.00000000	0.00000000	0.00000000	0.00000000	1.50941085	0.00000000	1,000.00000000
2E-C2	101,332,000.00	2.04663 %	1,000.00000000	1.87607755	0.00000000	0.00000000	0.00000000	0.00000000	1.87607755	0.00000000	1,000.00000000
2E-C3	101,332,000.00	2.44663 %	1,000.00000000	2.24274415	0.00000000	0.00000000	0.00000000	0.00000000	2.24274415	0.00000000	1,000.00000000

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Connecticut Avenue Securities

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Distribution Date: 27-Apr-2020
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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-C4	101,332,000.00	2.84663 %	1,000.00000000	2.60941085	0.00000000	0.00000000	0.00000000	0.00000000	2.60941085	0.00000000	1,000.00000000
2E-D1	202,664,000.00	1.64663 %	845.83726399	1.27671594	0.00000000	0.00000000	0.00000000	0.00000000	1.27671594	0.00000000	797.31166872
2E-D2	202,664,000.00	2.04663 %	845.83726399	1.58685627	0.00000000	0.00000000	0.00000000	0.00000000	1.58685627	0.00000000	797.31166872
2E-D3	202,664,000.00	2.44663 %	845.83726399	1.89699661	0.00000000	0.00000000	0.00000000	0.00000000	1.89699661	0.00000000	797.31166872
2E-D4	202,664,000.00	2.84663 %	845.83726399	2.20713694	0.00000000	0.00000000	0.00000000	0.00000000	2.20713694	0.00000000	797.31166872
2E-D5	202,664,000.00	3.44663 %	845.83726399	2.67234743	0.00000000	0.00000000	0.00000000	0.00000000	2.67234743	0.00000000	797.31166872
2E-F1	202,664,000.00	1.64663 %	1,000.00000000	1.50941085	0.00000000	0.00000000	0.00000000	0.00000000	1.50941085	0.00000000	1,000.00000000
2E-F2	202,664,000.00	2.04663 %	1,000.00000000	1.87607750	0.00000000	0.00000000	0.00000000	0.00000000	1.87607750	0.00000000	1,000.00000000
2E-F3	202,664,000.00	2.44663 %	1,000.00000000	2.24274415	0.00000000	0.00000000	0.00000000	0.00000000	2.24274415	0.00000000	1,000.00000000
2E-F4	202,664,000.00	2.84663 %	1,000.00000000	2.60941085	0.00000000	0.00000000	0.00000000	0.00000000	2.60941085	0.00000000	1,000.00000000
2E-F5	202,664,000.00	3.44663 %	1,000.00000000	3.15941085	0.00000000	0.00000000	0.00000000	0.00000000	3.15941085	0.00000000	1,000.00000000
2X-1	0.00	1.80000 %	845.83726399	1.39563149	0.00000000	0.00000000	0.00000000	0.00000000	1.39563149	0.00000000	797.31166872
2X-2	0.00	1.40000 %	845.83726399	1.08549116	0.00000000	0.00000000	0.00000000	0.00000000	1.08549116	0.00000000	797.31166872
2X-3	0.00	1.00000 %	845.83726399	0.77535083	0.00000000	0.00000000	0.00000000	0.00000000	0.77535083	0.00000000	797.31166872
2X-4	0.00	0.60000 %	845.83726399	0.46521050	0.00000000	0.00000000	0.00000000	0.00000000	0.46521050	0.00000000	797.31166872
2Y-1	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
2Y-2	0.00	1.40000 %	1,000.00000000	1.28333335	0.00000000	0.00000000	0.00000000	0.00000000	1.28333335	0.00000000	1,000.00000000
2Y-3	0.00	1.00000 %	1,000.00000000	0.91666665	0.00000000	0.00000000	0.00000000	0.00000000	0.91666665	0.00000000	1,000.00000000
2Y-4	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000

(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	25,489,737.46
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	359,828.54
Gains & Subsequent Recoveries (Realized Losses)	(91,087.79)
Total Deposits	25,758,478.21
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	25,739,311.55
Total Withdrawals (Pool Distribution Amount)	25,758,478.21
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	
Libor Rate	0.946630%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	2,015.12
Total Principal Reduction Current	303,527,216.41
Total Principal Reduction Cumulative	6,672,435,481.08
Scheduled Principal Current	23,614,770.98
Scheduled Principal Cumulative	793,763,701.72
Unscheduled Principal Current	279,813,608.96
Unscheduled Principal Cumulative	5,878,462,941.18
Senior Reduction Amount	289,711,315.58
Subordinate Reduction Amount	13,717,064.36
Calculated Tranche Write-Down Amount	98,836.47
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2,462.66
Group 2	
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	631.45
Total Principal Reduction Current	231,040,613.25
Total Principal Reduction Cumulative	4,229,302,256.11
Scheduled Principal Current	14,906,404.24
Scheduled Principal Cumulative	510,857,815.40
Unscheduled Principal Current	216,141,957.69
Unscheduled Principal Cumulative	3,718,363,305.79
Senior Reduction Amount	220,696,270.72
Subordinate Reduction Amount	10,352,091.21
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	7,748.68

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Additional Reporting - Group Level

Cash Reporting	
Group 2	
Modification Loss Amount	19,258.86
Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	66353
Period Reference Pool Removal Loan Count	1083
Period Ending Loan Count	65270
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	13,955,883,352.57
Period PIF Loan Count Current	1081
PIF Loan Count Cumulative	23154
Period PIF Loan UPB Current	271,401,657.80
PIF Loan UPB Cumulative	5,589,401,586.23
Period Partial Prepayment Amount	8,931,793.20
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	48
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	12,003,879.41
Credit Event Amount Current	214,914.34
Credit Event Amount Cumulative	1,400,381.57
Total Active Modified Loan Count	185
Total Active Modified Loan UPB	43,584,335.58
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	42996
Period Reference Pool Removal Loan Count	817
Period Ending Loan Count	42179
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	9,103,985,055.57
Period PIF Loan Count Current	812
PIF Loan Count Cumulative	14036

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan UPB Current	212,117,867.86
PIF Loan UPB Cumulative	3,593,814,744.38
Period Partial Prepayment Amount	2,972,406.61
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	56
Repurchase Prior Credit Event UPB Curr	359,828.54
Repurchase Prior Credit Event UPB Cum	12,143,764.99
Credit Event Amount Current	1,146,442.86
Credit Event Amount Cumulative	5,337,347.56
Total Active Modified Loan Count	252
Total Active Modified Loan UPB	61,496,122.98
Structural Reporting	
Group 1	
Senior Percentage	95.477577%
Subordinate Percentage	4.522423%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.497019%
Subordinate Percentage	4.502981%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	4.520000 %	4.520000 %
1M-1	0.00	0.00	3.050000 %	4.410000 %	4.510000 %
1M-1H	0.00	0.00	3.050000 %	4.410000 %	4.510000 %
1M-2A	0.00	0.00	2.370000 %	3.430000 %	3.500000 %
1M-2B	0.00	0.00	1.690000 %	2.440000 %	2.500000 %
1M-2C	0.00	0.00	1.000000 %	1.450000 %	1.480000 %
1M-2	0.00	0.00	1.000000 %	1.450000 %	1.480000 %
1M-2H	0.00	0.00	1.000000 %	1.450000 %	1.480000 %
1B-1	0.00	0.00	0.500000 %	0.720000 %	0.740000 %
1B-1H	0.00	0.00	0.500000 %	0.720000 %	0.740000 %
1B-2H	98,836.47	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.500000 %	4.500000 %
2M-1	0.00	0.00	3.400000 %	4.500000 %	4.500000 %
2M-1H	0.00	0.00	3.400000 %	4.500000 %	4.500000 %
2M-2A	0.00	0.00	2.600000 %	3.710000 %	3.810000 %
2M-2B	0.00	0.00	1.800000 %	2.570000 %	2.640000 %
2M-2C	0.00	0.00	1.000000 %	1.430000 %	1.460000 %
2B-1	0.00	0.00	0.500000 %	0.710000 %	0.730000 %
2B-1H	0.00	0.00	0.500000 %	0.710000 %	0.730000 %
2B-2H	0.00	7,748.68	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	974	206,688,968.25	0.906477 %	0.896315 %
60 Days	201	43,360,538.97	0.187065 %	0.188035 %
90 Days	111	23,229,689.33	0.103305 %	0.100736 %
120 Days	88	20,347,454.50	0.081899 %	0.088238 %
150 Days	55	10,993,635.12	0.051187 %	0.047674 %
180+ Days	177	34,571,087.86	0.164729 %	0.149919 %
Totals	1606	339,191,374.03	1.494663 %	1.470916 %

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Delinquency Status By Group

DELINQUENCY 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	506	105,865,792.94	0.775241 %	0.758575 %
60 Days	96	20,427,161.88	0.147081 %	0.146370 %
90 Days	61	13,762,619.01	0.093458 %	0.098615 %
120 Days	40	9,828,101.00	0.061284 %	0.070423 %
150 Days	28	5,460,703.94	0.042899 %	0.039128 %
180+ Days	81	16,198,207.91	0.124100 %	0.116067 %
Totals	812	171,542,586.68	1.244063 %	1.229178 %

DELINQUENCY 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	468	100,823,175.31	1.109557 %	1.107462 %
60 Days	105	22,933,377.09	0.248939 %	0.251905 %
90 Days	50	9,467,070.32	0.118542 %	0.103988 %
120 Days	48	10,519,353.50	0.113801 %	0.115547 %
150 Days	27	5,532,931.18	0.064013 %	0.060775 %
180+ Days	96	18,372,879.95	0.227601 %	0.201811 %
Totals	794	167,648,787.35	1.882453 %	1.841488 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	24	6,337,246.64	2,462.66	0.038860
Group 2	157	40,946,738.37	19,258.86	0.047034

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044806688	377,354.53	131.27	0.034787
Group 1	0044810253	405,714.74	8.31	0.002048
Group 1	0044812987	191,510.29	0.24	0.000125
Group 1	0044814635	169,386.23	7.58	0.004475
Group 1	0044815627	178,858.81	149.05	0.083334
Group 1	0044817798	384,918.22	7.72	0.002006
Group 1	0044821896	224,463.32	46.76	0.020832
Group 1	0044827806	170,667.59	124.45	0.072920
Group 1	0044827828	264,716.72	245.97	0.092918
Group 1	0044830027	345,935.27	118.71	0.034316
Group 1	0044831440	302,966.24	176.09	0.058122
Group 1	0044832430	197,550.64	86.59	0.043832
Group 1	0044833221	302,460.87	92.00	0.030417
Group 1	0044833550	220,317.02	68.85	0.031250
Group 1	0044838832	364,249.87	289.51	0.079481
Group 1	0044841377	189,356.00	73.25	0.038684
Group 1	0044842578	404,247.17	126.33	0.031251
Group 1	0044843497	317,826.97	132.43	0.041667
Group 1	0044853969	276,495.33	84.10	0.030416
Group 1	0044864798	177,705.16	111.07	0.062502
Group 1	0044869954	438,711.00	107.45	0.024492
Group 1	0044877340	163,931.29	142.64	0.087012
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044888520	131,743.13	68.62	0.052086

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044747933	134,975.46	60.73	0.044993
Group 2	0044748098	287,494.96	155.26	0.054004
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044749531	269,388.44	140.31	0.052085
Group 2	0044749630	311,024.29	168.24	0.054092
Group 2	0044749908	395,905.41	166.02	0.041934
Group 2	0044750162	453,560.00	164.11	0.036183
Group 2	0044750426	185,410.06	61.05	0.032927
Group 2	0044750664	217,191.55	132.69	0.061094
Group 2	0044750681	418,402.42	136.98	0.032739
Group 2	0044750776	275,747.36	80.96	0.029360
Group 2	0044750869	73,300.00	56.48	0.077053
Group 2	0044751925	145,958.98	30.41	0.020835
Group 2	0044751958	419,527.16	262.20	0.062499
Group 2	0044752023	235,016.09	195.77	0.083301
Group 2	0044752932	138,442.98	19.09	0.013789
Group 2	0044753109	63,870.24	18.59	0.029106
Group 2	0044753209	293,932.09	30.62	0.010417
Group 2	0044753482	133,836.96	88.23	0.065923
Group 2	0044754446	316,467.32	131.57	0.041575
Group 2	0044755211	392,830.12	209.44	0.053316
Group 2	0044755796	388,173.27	103.13	0.026568
Group 2	0044756156	89,694.75	84.09	0.093751
Group 2	0044756304	75,486.73	23.59	0.031251
Group 2	0044756498	250,703.21	261.15	0.104167
Group 2	0044756747	380,193.12	125.37	0.032975
Group 2	0044756773	136,744.89	144.05	0.105342
Group 2	0044757202	176,320.34	60.06	0.034063
Group 2	0044757204	83,653.38	87.14	0.104168
Group 2	0044757227	252,162.92	5.03	0.001995
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044757916	323,840.39	101.20	0.031250
Group 2	0044758112	160,971.29	77.91	0.048400
Group 2	0044758660	185,334.23	77.22	0.041665

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044758677	351,596.34	102.70	0.029210
Group 2	0044758720	256,795.84	80.25	0.031251
Group 2	0044758724	202,253.54	110.43	0.054600
Group 2	0044759289	193,707.50	80.71	0.041666
Group 2	0044759334	386,513.89	40.26	0.010416
Group 2	0044759604	160,618.64	55.04	0.034268
Group 2	0044759896	244,995.00	37.12	0.015151
Group 2	0044760052	175,466.53	146.22	0.083332
Group 2	0044760857	263,290.84	91.71	0.034832
Group 2	0044760952	243,451.39	95.77	0.039338
Group 2	0044761489	169,297.47	114.51	0.067638
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	87,497.31	43.82	0.050082
Group 2	0044762100	138,695.37	62.45	0.045027
Group 2	0044762129	318,559.00	160.66	0.050433
Group 2	0044762306	336,069.29	105.02	0.031250
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044762900	402,762.18	44.90	0.011148
Group 2	0044763976	365,857.11	290.25	0.079334
Group 2	0044763989	325,336.29	168.02	0.051645
Group 2	0044763998	345,907.14	324.29	0.093751
Group 2	0044764480	271,881.28	374.76	0.137840
Group 2	0044764661	318,836.58	96.59	0.030295
Group 2	0044764706	236,579.21	36.23	0.015314
Group 2	0044764724	450,305.45	288.99	0.064176
Group 2	0044765207	350,274.14	121.66	0.034733
Group 2	0044765396	255,992.48	99.87	0.039013
Group 2	0044765513	346,984.01	151.25	0.043590
Group 2	0044766135	303,567.82	252.97	0.083332
Group 2	0044766389	127,437.83	67.45	0.052928
Group 2	0044768065	170,861.96	87.29	0.051088
Group 2	0044768180	310,224.43	126.29	0.040709
Group 2	0044768786	161,835.44	48.47	0.029950

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044769376	284,502.93	59.27	0.020833
Group 2	0044769884	399,013.58	171.88	0.043076
Group 2	0044770245	314,665.85	163.89	0.052084
Group 2	0044771262	89,194.74	58.84	0.065968
Group 2	0044771364	140,690.90	43.21	0.030713
Group 2	0044771856	298,194.93	159.00	0.053321
Group 2	0044772342	388,454.44	129.70	0.033389
Group 2	0044772895	298,484.63	153.66	0.051480
Group 2	0044772953	395,512.13	226.08	0.057161
Group 2	0044773158	241,303.58	145.50	0.060297
Group 2	0044773313	353,840.37	258.01	0.072917
Group 2	0044773358	187,895.64	53.49	0.028468
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773791	145,310.28	166.50	0.114582
Group 2	0044773900	146,308.34	16.20	0.011073
Group 2	0044773956	296,792.95	130.17	0.043859
Group 2	0044774178	236,476.59	98.53	0.041666
Group 2	0044775457	183,206.39	151.10	0.082475
Group 2	0044776032	156,674.81	64.87	0.041404
Group 2	0044776233	220,123.09	108.92	0.049481
Group 2	0044776506	309,866.06	147.95	0.047746
Group 2	0044776861	213,280.69	133.30	0.062500
Group 2	0044777907	330,662.37	106.69	0.032266
Group 2	0044778088	252,292.90	78.84	0.031249
Group 2	0044778151	354,523.18	144.32	0.040708
Group 2	0044778252	145,191.99	30.25	0.020834
Group 2	0044779309	114,609.55	95.51	0.083335
Group 2	0044779844	205,882.14	42.99	0.020881
Group 2	0044780464	415,968.67	46.34	0.011140
Group 2	0044780786	168,301.74	46.63	0.027706
Group 2	0044781275	241,013.83	100.42	0.041666
Group 2	0044781489	358,019.26	235.60	0.065807
Group 2	0044782356	134,514.76	42.04	0.031253
Group 2	0044782683	307,365.82	86.45	0.028126

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044783524	175,365.64	64.01	0.036501
Group 2	0044785023	235,978.42	99.50	0.042165
Group 2	0044785842	240,351.80	145.65	0.060599
Group 2	0044786471	77,952.19	22.44	0.028787
Group 2	0044786559	404,817.02	154.54	0.038175
Group 2	0044787049	184,179.94	154.32	0.083788
Group 2	0044787060	266,764.39	108.72	0.040755
Group 2	0044787215	300,317.48	281.55	0.093751
Group 2	0044787378	237,059.51	78.57	0.033144
Group 2	0044787534	409,224.28	170.51	0.041667
Group 2	0044787940	387,237.00	235.42	0.060795
Group 2	0044788554	154,501.18	68.26	0.044181
Group 2	0044788704	623,516.30	99.48	0.015955
Group 2	0044788812	187,691.09	75.89	0.040433
Group 2	0044790206	231,574.79	22.19	0.009582
Group 2	0044790382	364,100.68	362.28	0.099500
Group 2	0044791507	252,325.10	157.70	0.062499
Group 2	0044791737	239,343.41	74.79	0.031248
Group 2	0044792074	322,501.44	197.01	0.061088
Group 2	0044792673	250,922.36	29.07	0.011585
Group 2	0044793831	208,914.20	119.36	0.057134
Group 2	0044793994	374,325.66	143.26	0.038271
Group 2	0044794099	462,150.19	94.98	0.020552
Group 2	0044794339	314,593.37	154.88	0.049232
Group 2	0044794431	297,593.26	149.35	0.050186
Group 2	0044794580	97,148.39	54.59	0.056192
Group 2	0044795819	171,884.69	97.92	0.056968
Group 2	0044797806	396,004.49	197.73	0.049931
Group 2	0044797958	414,750.04	273.04	0.065832
Group 2	0044798129	263,698.68	54.94	0.020834
Group 2	0044799101	415,771.70	152.04	0.036568
Group 2	0044799173	149,436.35	84.06	0.056251
Group 2	0044799300	170,164.06	140.39	0.082503
Group 2	0044799362	418,079.27	157.10	0.037577

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044799394	220,281.44	116.42	0.052851
Group 2	0044799398	201,830.17	129.79	0.064307
Group 2	0044799531	352,415.95	70.08	0.019886
Group 2	0044799964	227,891.22	70.50	0.030936
Group 2	0044800110	255,606.34	292.88	0.114582
Group 2	0044800706	349,350.44	178.13	0.050989
Group 2	0044801029	220,089.93	137.56	0.062502
Group 2	0044801084	113,617.13	41.53	0.036553
Group 2	0044801461	126,625.98	44.59	0.035214
Group 2	0044801511	340,310.17	212.25	0.062370
Group 2	0044801604	293,545.02	274.86	0.093635
Group 2	0044801607	371,896.61	275.58	0.074101
Group 2	0044801610	394,266.76	275.35	0.069839
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	404,574.81	252.86	0.062500
Group 2	0044802534	137,874.89	30.09	0.021824
Group 2	0044803047	281,614.79	99.92	0.035481
Group 2	0044803048	333,993.44	104.37	0.031249
Group 2	0044803218	650,329.01	306.43	0.047119
Group 2	0044803568	163,117.89	56.66	0.034736
Group 2	0044804420	105,285.47	9.39	0.008919

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
6	1,361,357.20	79,317.43	5.826

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044754914	148,553.61	4,612.59	3.105
0044777303	241,257.02	(15,594.24)	(6.464)
0044777594	343,123.67	(2,198.49)	(0.641)
0044801582	413,508.56	5,374.26	1.300
0044858948	170,464.06	82,000.70	48.104
0044895543	44,450.28	5,122.61	11.524

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	474,876.00	11,770.36	10,186.64	2.145

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044756303	81,375.84	55.00	1,504.32	1.849
0044793721	193,637.99	2.20	2,548.06	1.316
0044809085	199,862.17	11,713.16	6,134.26	3.069

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
36	6,737,729.13	290,473.10	4.311

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749981	305,739.97	3,185.97	1.042
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044754914	148,553.61	4,612.59	3.105
0044755417	200,594.01	1,219.21	0.608
0044755728	292,662.84	(42,370.08)	(14.477)
0044756303	81,375.84	1,504.32	1.849
0044757315	297,867.40	(36,884.96)	(12.383)
0044758476	191,274.89	19,305.73	10.093
0044760659	163,665.98	(5,918.51)	(3.616)
0044764548	239,747.30	6,937.53	2.894
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	42,552.63	49.749
0044777594	343,123.67	(2,198.49)	(0.641)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044785788	282,960.19	72,274.82	25.542
0044790866	390,757.15	3,328.64	0.852
0044793721	193,637.99	2,548.06	1.316

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Apr-2020
 10-Apr-2020 11:09:00 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044793838	235,758.87	(2,961.67)	(1.256)
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804144	368,947.61	(5,980.62)	(1.621)
0044809085	199,862.17	6,134.26	3.069
0044820242	59,036.79	25,272.99	42.809
0044825727	415,508.11	(250.97)	(0.060)
0044840533	65,734.93	4,355.55	6.626
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044853639	77,057.23	4,052.54	5.259
0044858948	170,464.06	82,000.70	48.104
0044866365	110,954.97	40,191.46	36.223
0044870057	67,341.58	34,646.95	51.450
0044895543	44,450.28	5,122.61	11.524

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Apr-2020
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	3	81,544.41	98,836.47	0.001 %	0	0.00	0.00	0.000 %	3	81,544.41	98,836.47	0.001 %
Group 2	6	11,592.81	(7,748.68)	(0.000 %)	0	0.00	0.00	0.000 %	6	11,592.81	(7,748.68)	(0.000 %)
Total	9	93,137.22	91,087.79	0.000 %	0	0.00	0.00	0.000 %	9	93,137.22	91,087.79	0.000 %

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

Group	Loan Number	Securitized Principal 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	0044809085	204,000.00	5.000 %	CA	80.00	360	(5,578.90)	02/29/2020	11,713.16	6,134.26
Group 1	0044858948	172,000.00	4.750 %	LA	80.00	360	82,000.70	03/31/2020	82,000.70	82,000.70
Group 1	0044895543	45,000.00	4.750 %	FL	75.00	360	5,122.61	03/31/2020	5,122.61	5,122.61
Group 2	0044754914	152,000.00	5.250 %	CT	95.00	360	4,612.59	03/31/2020	4,612.59	4,612.59
Group 2	0044756303	84,000.00	4.500 %	WI	95.00	360	18,702.87	11/30/2019	55.00	1,504.32
Group 2	0044777303	245,000.00	4.625 %	TX	95.00	360	(15,594.24)	03/31/2020	(15,594.24)	(15,594.24)
Group 2	0044777594	352,000.00	4.375 %	UT	95.00	360	(2,198.49)	03/31/2020	(2,198.49)	(2,198.49)
Group 2	0044793721	197,000.00	4.500 %	MI	97.00	360	695.82	11/30/2019	2.20	2,548.06
Group 2	0044801582	417,000.00	4.750 %	WA	95.00	360	5,374.26	03/31/2020	5,374.26	5,374.26

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 27-Apr-2020
10-Apr-2020 11:09:02 AM

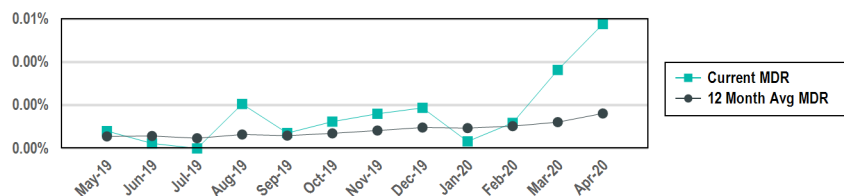
Realized Loss Report - Collateral

Summary

MDR

Current Month 0.006 %
3 Month Average 0.004 %
12 Month Average 0.002 %

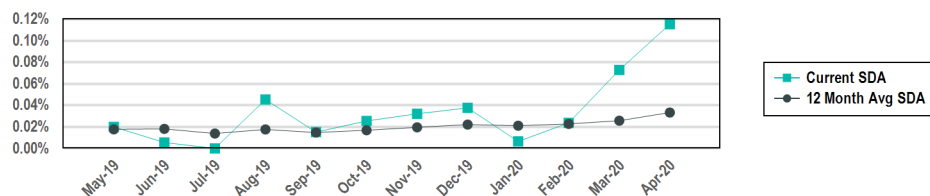
MDR: Current vs. 12mo Average



SDA

Current Month 0.115 %
3 Month Average 0.071 %
12 Month Average 0.033 %

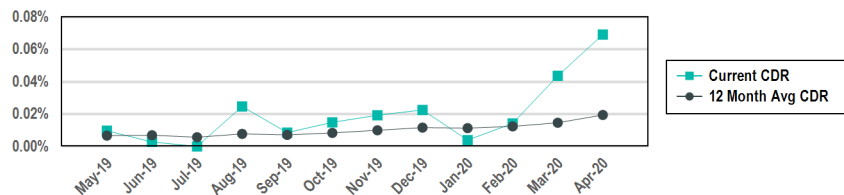
SDA: Current vs. 12mo Average



CDR

Current Month 0.069 %
3 Month Average 0.042 %
12 Month Average 0.019 %

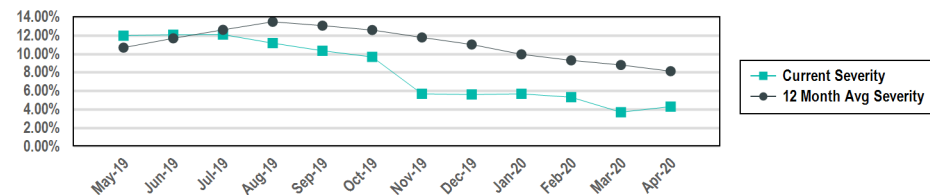
CDR: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 4.311 %
3 Month Average (Cumulative) 4.449 %
12 Month Average (Cumulative) 8.149 %

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



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



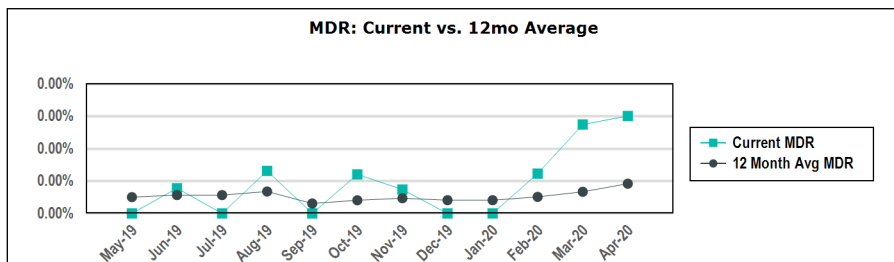
Distribution Date: 27-Apr-2020
10-Apr-2020 11:09:03 AM

Realized Loss Report - Collateral

Group 1

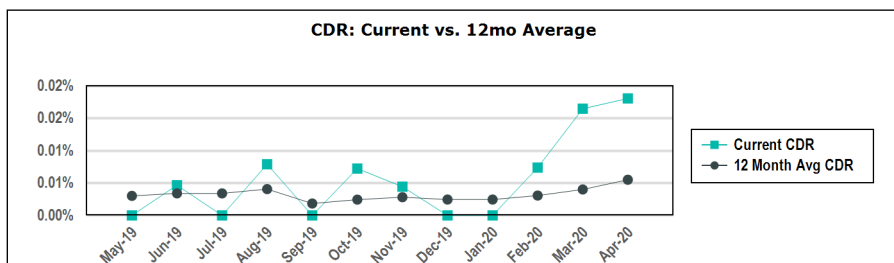
MDR

Current Month 0.002 %
3 Month Average 0.001 %
12 Month Average 0.000 %



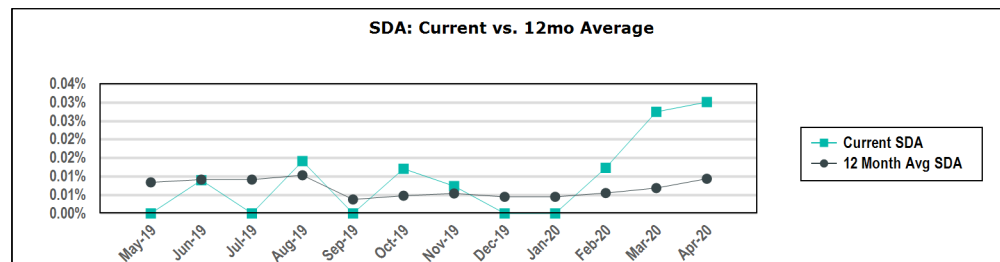
CDR

Current Month 0.018 %
3 Month Average 0.014 %
12 Month Average 0.006 %



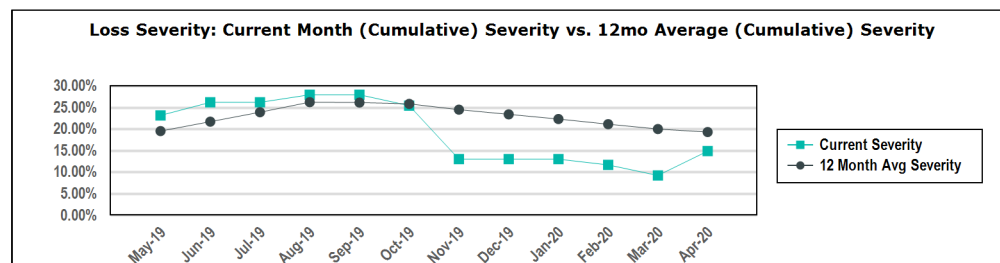
SDA

Current Month 0.030 %
3 Month Average 0.023 %
12 Month Average 0.009 %



Loss Severity

Current Month (Cumulative) 14.913 %
3 Month Average (Cumulative) 11.973 %
12 Month Average (Cumulative) 19.353 %



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Apr-2020
10-Apr-2020 11:09:04 AM

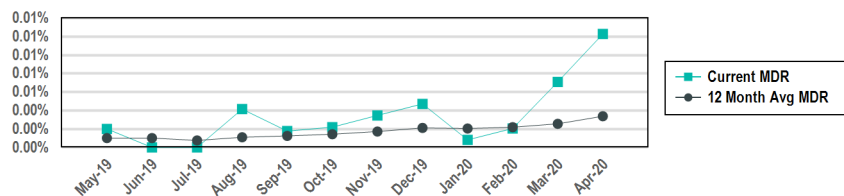
Realized Loss Report - Collateral

Group 2

MDR

Current Month	0.012 %
3 Month Average	0.007 %
12 Month Average	0.003 %

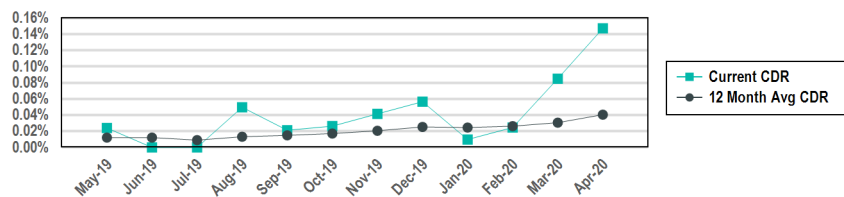
MDR: Current vs. 12mo Average



CDR

Current Month	0.147 %
3 Month Average	0.086 %
12 Month Average	0.041 %

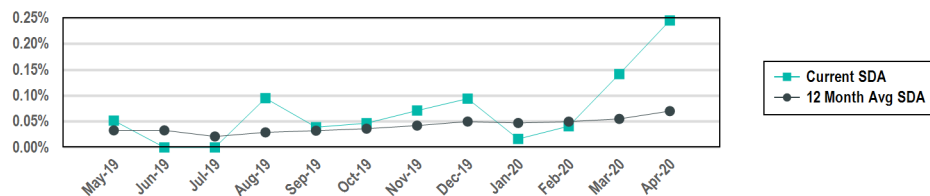
CDR: Current vs. 12mo Average



SDA

Current Month	0.245 %
3 Month Average	0.143 %
12 Month Average	0.070 %

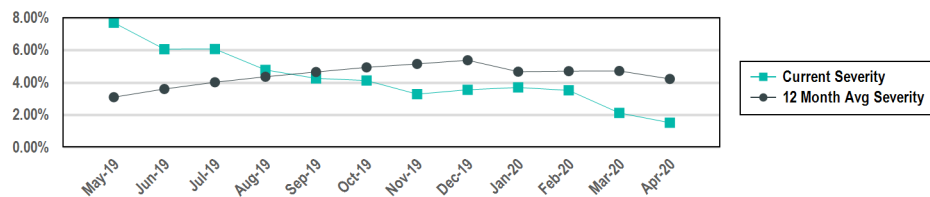
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative)	1.530 %
3 Month Average (Cumulative)	2.398 %
12 Month Average (Cumulative)	4.239 %

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



Calculation Methodology:

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

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

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

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

Contact:
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www.ctslink.com
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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Prepayment Rates

Summary

SMM

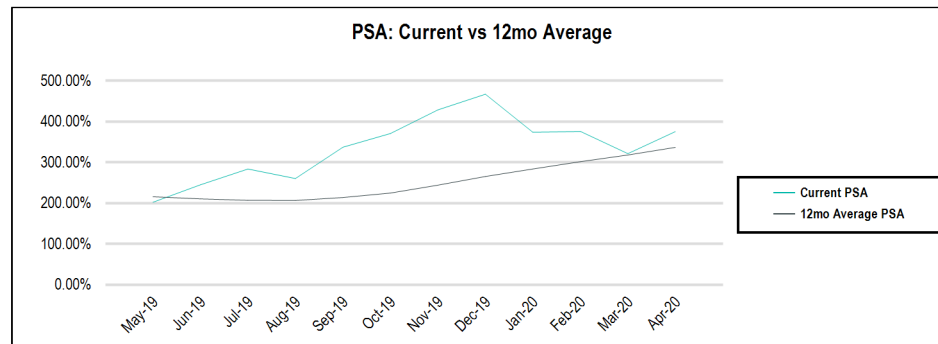
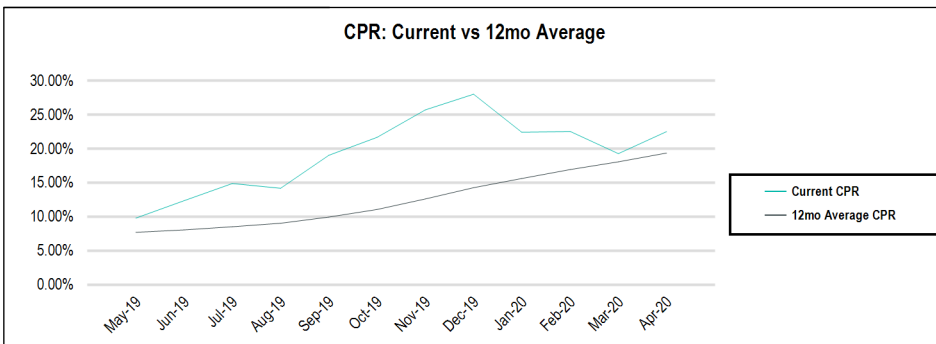
Current Month	2.106 %
3 Month Average	1.995 %
12 Month Average	1.796 %

CPR

Current Month	22.539 %
3 Month Average	21.471 %
12 Month Average	19.390 %

PSA

Current Month	375.653 %
3 Month Average	357.850 %
12 Month Average	337.041 %



Group 1

SMM

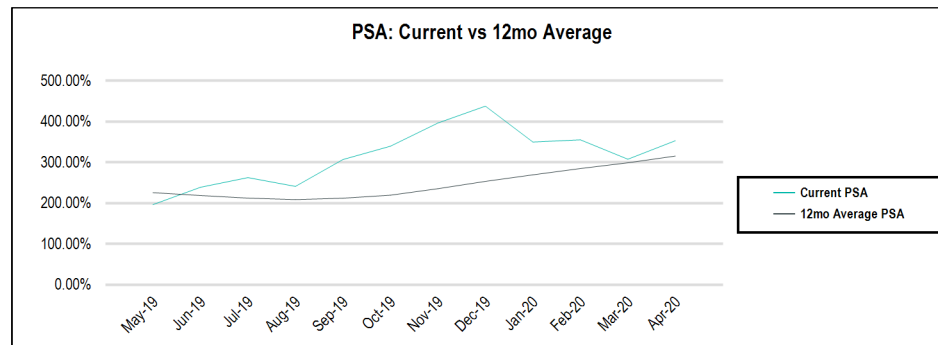
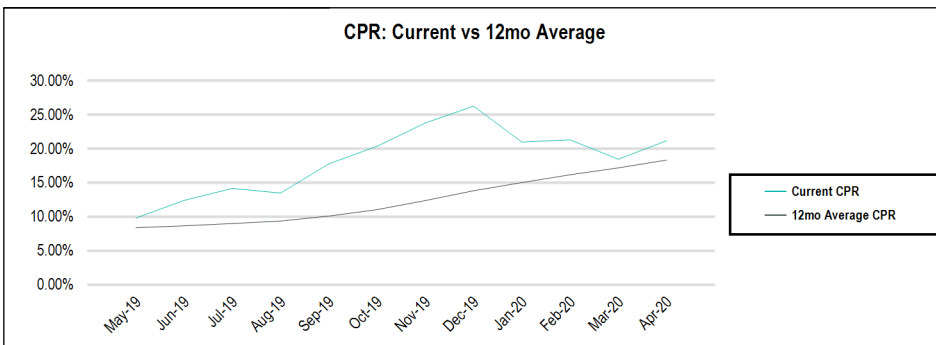
Current Month	1.966 %
3 Month Average	1.878 %
12 Month Average	1.688 %

CPR

Current Month	21.203 %
3 Month Average	20.338 %
12 Month Average	18.352 %

PSA

Current Month	353.392 %
3 Month Average	338.962 %
12 Month Average	315.744 %



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Credit-Linked Notes

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Prepayment Rates

Group 2

SMM

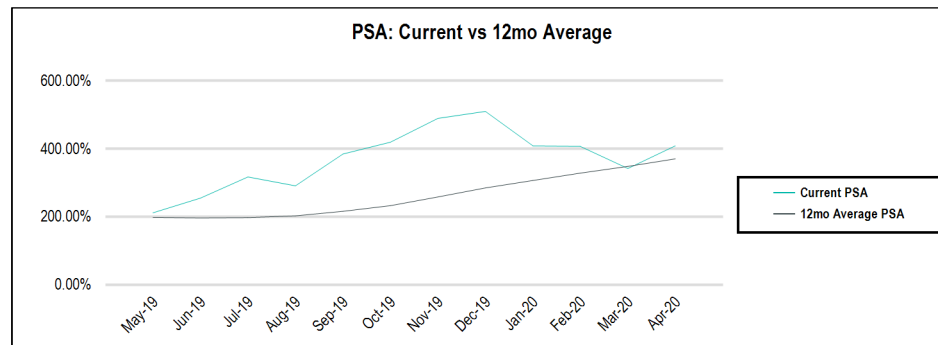
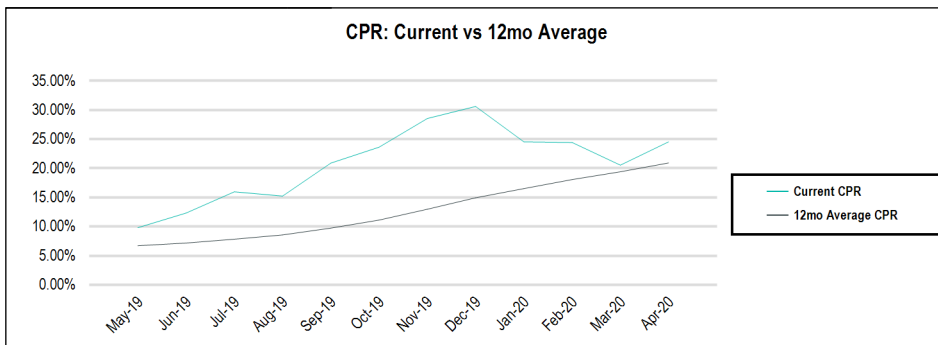
Current Month	2.319 %
3 Month Average	2.174 %
12 Month Average	1.959 %

CPR

Current Month	24.539 %
3 Month Average	23.168 %
12 Month Average	20.921 %

PSA

Current Month	408.988 %
3 Month Average	386.135 %
12 Month Average	370.629 %



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
0044775905	359,828.54	0.00	0.000 %	359,828.54
Total	359,828.54	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
104	24,147,644.40

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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10-Apr-2020 11:09:05 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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.