

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: 26-May-2020
13-May-2020 9:09:35 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		04/30/2020	0.00000 %	13,324,828,434.68	0.00	421,559,403.96	0.00	12,903,269,030.73	421,559,403.96	0.00
1M-1	30711XUS1	05/22/2020	1.13725 %	1,995,023.60	1,827.68	1,995,023.60	0.00	0.00	1,996,851.28	0.00
1M-1H		04/30/2020	0.00000 %	105,007.76	0.00	105,007.76	0.00	0.00	105,007.76	0.00
1M-2A	30711XUT9	05/22/2020	2.88725 %	133,258,000.00	309,936.82	16,952,524.53	0.00	116,305,475.47	17,262,461.35	0.00
1M-AH		04/30/2020	0.00000 %	7,014,568.00	0.00	892,363.96	0.00	6,122,204.04	892,363.96	0.00
1M-2B	30711XUU6	05/22/2020	2.88725 %	133,258,000.00	309,936.82	0.00	0.00	133,258,000.00	309,936.82	0.00
1M-BH		04/30/2020	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	05/22/2020	2.88725 %	135,218,000.00	314,495.47	0.00	0.00	135,218,000.00	314,495.47	0.00
1M-CH		04/30/2020	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	05/22/2020	2.88725 %	401,734,000.00	934,369.12	16,952,524.53	0.00	384,781,475.47	17,886,893.65	0.00
1M-2H		04/30/2020	0.00000 %	21,146,536.00	0.00	892,363.96	0.00	20,254,172.04	892,363.96	0.00
1B-1	30711XUW2	05/22/2020	4.48725 %	97,984,000.00	354,185.62	0.00	0.00	97,984,000.00	354,185.62	0.00
1B-1H		04/30/2020	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		04/30/2020	0.00000 %	102,932,755.82	0.00	0.00	(4,640.76)	102,937,396.58	0.00	204,197.42
1A-I1	30711XUY8	05/22/2020	1.80000 %	0.00	193,224.10	0.00	0.00	0.00	193,224.10	0.00
1A-I2	30711XVA9	05/22/2020	1.40000 %	0.00	150,285.41	0.00	0.00	0.00	150,285.41	0.00
1A-I3	30711XVC5	05/22/2020	1.00000 %	0.00	107,346.72	0.00	0.00	0.00	107,346.72	0.00
1A-I4	30711XVE1	05/22/2020	0.60000 %	0.00	64,408.03	0.00	0.00	0.00	64,408.03	0.00
1B-I1	30711XVG6	05/22/2020	1.80000 %	0.00	193,224.10	0.00	0.00	0.00	193,224.10	0.00
1B-I2	30711XVJ0	05/22/2020	1.40000 %	0.00	150,285.41	0.00	0.00	0.00	150,285.41	0.00
1B-I3	30711XVL5	05/22/2020	1.00000 %	0.00	107,346.72	0.00	0.00	0.00	107,346.72	0.00
1B-I4	30711XVN1	05/22/2020	0.60000 %	0.00	64,408.03	0.00	0.00	0.00	64,408.03	0.00
1C-I1	30711XVQ4	05/22/2020	1.80000 %	0.00	196,066.10	0.00	0.00	0.00	196,066.10	0.00
1C-I2	30711XVS0	05/22/2020	1.40000 %	0.00	152,495.86	0.00	0.00	0.00	152,495.86	0.00
1C-I3	30711XVU5	05/22/2020	1.00000 %	0.00	108,925.61	0.00	0.00	0.00	108,925.61	0.00
1C-I4	30711XVW1	05/22/2020	0.60000 %	0.00	65,355.37	0.00	0.00	0.00	65,355.37	0.00
1E-A1	30711XUZ5	05/22/2020	1.08725 %	133,258,000.00	116,712.72	16,952,524.53	0.00	116,305,475.47	17,069,237.25	0.00
1E-A2	30711XVB7	05/22/2020	1.48725 %	133,258,000.00	159,651.41	16,952,524.53	0.00	116,305,475.47	17,112,175.94	0.00
1E-A3	30711XVD3	05/22/2020	1.88725 %	133,258,000.00	202,590.10	16,952,524.53	0.00	116,305,475.47	17,155,114.63	0.00
1E-A4	30711XVF8	05/22/2020	2.28725 %	133,258,000.00	245,528.79	16,952,524.53	0.00	116,305,475.47	17,198,053.32	0.00
1E-B1	30711XVH4	05/22/2020	1.08725 %	133,258,000.00	116,712.72	0.00	0.00	133,258,000.00	116,712.72	0.00

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Series 2017-C07



Distribution Date: 26-May-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	05/22/2020	1.48725 %	133,258,000.00	159,651.41	0.00	0.00	133,258,000.00	159,651.41	0.00
1E-B3	30711XVM3	05/22/2020	1.88725 %	133,258,000.00	202,590.10	0.00	0.00	133,258,000.00	202,590.10	0.00
1E-B4	30711XVP6	05/22/2020	2.28725 %	133,258,000.00	245,528.79	0.00	0.00	133,258,000.00	245,528.79	0.00
1E-C1	30711XVR2	05/22/2020	1.08725 %	135,218,000.00	118,429.37	0.00	0.00	135,218,000.00	118,429.37	0.00
1E-C2	30711XVT8	05/22/2020	1.48725 %	135,218,000.00	161,999.62	0.00	0.00	135,218,000.00	161,999.62	0.00
1E-C3	30711XVV3	05/22/2020	1.88725 %	135,218,000.00	205,569.86	0.00	0.00	135,218,000.00	205,569.86	0.00
1E-C4	30711XVX9	05/22/2020	2.28725 %	135,218,000.00	249,140.10	0.00	0.00	135,218,000.00	249,140.10	0.00
1E-D1	30711XVY7	05/22/2020	1.08725 %	266,516,000.00	233,425.45	16,952,524.53	0.00	249,563,475.47	17,185,949.98	0.00
1E-D2	30711XVZ4	05/22/2020	1.48725 %	266,516,000.00	319,302.83	16,952,524.53	0.00	249,563,475.47	17,271,827.36	0.00
1E-D3	30711XWA8	05/22/2020	1.88725 %	266,516,000.00	405,180.20	16,952,524.53	0.00	249,563,475.47	17,357,704.73	0.00
1E-D4	30711XWB6	05/22/2020	2.28725 %	266,516,000.00	491,057.58	16,952,524.53	0.00	249,563,475.47	17,443,582.11	0.00
1E-D5	30711XWC4	05/22/2020	2.88725 %	266,516,000.00	619,873.65	16,952,524.53	0.00	249,563,475.47	17,572,398.18	0.00
1E-F1	30711XWD2	05/22/2020	1.08725 %	268,476,000.00	235,142.09	0.00	0.00	268,476,000.00	235,142.09	0.00
1E-F2	30711XWE0	05/22/2020	1.48725 %	268,476,000.00	321,651.03	0.00	0.00	268,476,000.00	321,651.03	0.00
1E-F3	30711XWF7	05/22/2020	1.88725 %	268,476,000.00	408,159.96	0.00	0.00	268,476,000.00	408,159.96	0.00
1E-F4	30711XWG5	05/22/2020	2.28725 %	268,476,000.00	494,668.89	0.00	0.00	268,476,000.00	494,668.89	0.00
1E-F5	30711XWH3	05/22/2020	2.88725 %	268,476,000.00	624,432.29	0.00	0.00	268,476,000.00	624,432.29	0.00
1X-1	30711XWJ9	05/22/2020	1.80000 %	0.00	386,448.20	0.00	0.00	0.00	386,448.20	0.00
1X-2	30711XWK6	05/22/2020	1.40000 %	0.00	300,570.82	0.00	0.00	0.00	300,570.82	0.00
1X-3	30711XWL4	05/22/2020	1.00000 %	0.00	214,693.44	0.00	0.00	0.00	214,693.44	0.00
1X-4	30711XWM2	05/22/2020	0.60000 %	0.00	128,816.07	0.00	0.00	0.00	128,816.07	0.00
1Y-1	30711XWN0	05/22/2020	1.80000 %	0.00	389,290.20	0.00	0.00	0.00	389,290.20	0.00
1Y-2	30711XWP5	05/22/2020	1.40000 %	0.00	302,781.27	0.00	0.00	0.00	302,781.27	0.00
1Y-3	30711XWQ3	05/22/2020	1.00000 %	0.00	216,272.33	0.00	0.00	0.00	216,272.33	0.00
1Y-4	30711XWR1	05/22/2020	0.60000 %	0.00	129,763.40	0.00	0.00	0.00	129,763.40	0.00
2A-H		04/30/2020	0.00000 %	8,693,974,949.69	0.00	351,409,412.64	0.00	8,342,565,537.05	351,409,412.64	0.00
2M-1	30711XWS9	05/22/2020	1.13725 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	05/22/2020	2.98725 %	60,254,372.03	144,995.87	15,724,666.80	0.00	44,529,705.23	15,869,662.67	0.00
2M-AH		04/30/2020	0.00000 %	3,171,898.08	0.00	827,774.63	0.00	2,344,123.45	827,774.63	0.00
2M-2B	30711XWU4	05/22/2020	2.98725 %	101,332,000.00	243,844.90	0.00	0.00	101,332,000.00	243,844.90	0.00

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2M-BH		04/30/2020	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	05/22/2020	2.98725 %	101,332,000.00	243,844.90	0.00	0.00	101,332,000.00	243,844.90	0.00
2M-CH		04/30/2020	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	05/22/2020	2.98725 %	262,918,372.03	632,685.67	15,724,666.80	0.00	247,193,705.23	16,357,352.47	0.00
2M-2H		04/30/2020	0.00000 %	13,840,494.08	0.00	827,774.63	0.00	13,012,719.45	827,774.63	0.00
2B-1	30711XWW0	05/22/2020	4.93725 %	63,333,000.00	251,889.85	0.00	0.00	63,333,000.00	251,889.85	0.00
2B-1H		04/30/2020	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		04/30/2020	0.00000 %	66,584,802.08	0.00	0.00	(16,473.88)	66,601,275.96	0.00	65,161.04
2A-11	30711XWY6	05/22/2020	1.80000 %	0.00	87,368.84	0.00	0.00	0.00	87,368.84	0.00
2A-12	30711XXA7	05/22/2020	1.40000 %	0.00	67,953.54	0.00	0.00	0.00	67,953.54	0.00
2A-13	30711XXC3	05/22/2020	1.00000 %	0.00	48,538.24	0.00	0.00	0.00	48,538.24	0.00
2A-14	30711XXE9	05/22/2020	0.60000 %	0.00	29,122.95	0.00	0.00	0.00	29,122.95	0.00
2B-11	30711XXG4	05/22/2020	1.80000 %	0.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00
2B-12	30711XXH2	05/22/2020	1.40000 %	0.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00
2B-13	30711XXK5	05/22/2020	1.00000 %	0.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00
2B-14	30711XXM1	05/22/2020	0.60000 %	0.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00
2C-11	30711XXP4	05/22/2020	1.80000 %	0.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00
2C-12	30711XXR0	05/22/2020	1.40000 %	0.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00
2C-13	30711XXT6	05/22/2020	1.00000 %	0.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00
2C-14	30711XXV1	05/22/2020	0.60000 %	0.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00
2E-A1	30711XWZ3	05/22/2020	1.18725 %	60,254,372.03	57,627.03	15,724,666.80	0.00	44,529,705.23	15,782,293.83	0.00
2E-A2	30711XXB5	05/22/2020	1.58725 %	60,254,372.03	77,042.33	15,724,666.80	0.00	44,529,705.23	15,801,709.13	0.00
2E-A3	30711XXD1	05/22/2020	1.98725 %	60,254,372.03	96,457.63	15,724,666.80	0.00	44,529,705.23	15,821,124.43	0.00
2E-A4	30711XXF6	05/22/2020	2.38725 %	60,254,372.03	115,872.92	15,724,666.80	0.00	44,529,705.23	15,840,539.72	0.00
2E-B1	30711XYR9	05/22/2020	1.18725 %	101,332,000.00	96,913.50	0.00	0.00	101,332,000.00	96,913.50	0.00
2E-B2	30711XXJ8	05/22/2020	1.58725 %	101,332,000.00	129,564.92	0.00	0.00	101,332,000.00	129,564.92	0.00
2E-B3	30711XXL3	05/22/2020	1.98725 %	101,332,000.00	162,216.35	0.00	0.00	101,332,000.00	162,216.35	0.00
2E-B4	30711XXN9	05/22/2020	2.38725 %	101,332,000.00	194,867.77	0.00	0.00	101,332,000.00	194,867.77	0.00
2E-C1	30711XXQ2	05/22/2020	1.18725 %	101,332,000.00	96,913.50	0.00	0.00	101,332,000.00	96,913.50	0.00
2E-C2	30711XXS8	05/22/2020	1.58725 %	101,332,000.00	129,564.92	0.00	0.00	101,332,000.00	129,564.92	0.00
2E-C3	30711XXU3	05/22/2020	1.98725 %	101,332,000.00	162,216.35	0.00	0.00	101,332,000.00	162,216.35	0.00

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Series 2017-C07



Distribution Date: 26-May-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
2E-C4	30711XXW9	05/22/2020	2.38725 %	101,332,000.00	194,867.77	0.00	0.00	101,332,000.00	194,867.77	0.00
2E-D1	30711XXX7	05/22/2020	1.18725 %	161,586,372.03	154,540.53	15,724,666.80	0.00	145,861,705.23	15,879,207.33	0.00
2E-D2	30711XXY5	05/22/2020	1.58725 %	161,586,372.03	206,607.25	15,724,666.80	0.00	145,861,705.23	15,931,274.05	0.00
2E-D3	30711XXZ2	05/22/2020	1.98725 %	161,586,372.03	258,673.97	15,724,666.80	0.00	145,861,705.23	15,983,340.77	0.00
2E-D4	30711XYA6	05/22/2020	2.38725 %	161,586,372.03	310,740.69	15,724,666.80	0.00	145,861,705.23	16,035,407.49	0.00
2E-D5	30711XYB4	05/22/2020	2.98725 %	161,586,372.03	388,840.77	15,724,666.80	0.00	145,861,705.23	16,113,507.57	0.00
2E-F1	30711XYC2	05/22/2020	1.18725 %	202,664,000.00	193,827.01	0.00	0.00	202,664,000.00	193,827.01	0.00
2E-F2	30711XYD0	05/22/2020	1.58725 %	202,664,000.00	259,129.85	0.00	0.00	202,664,000.00	259,129.85	0.00
2E-F3	30711XYE8	05/22/2020	1.98725 %	202,664,000.00	324,432.69	0.00	0.00	202,664,000.00	324,432.69	0.00
2E-F4	30711XYF5	05/22/2020	2.38725 %	202,664,000.00	389,735.54	0.00	0.00	202,664,000.00	389,735.54	0.00
2E-F5	30711XYG3	05/22/2020	2.98725 %	202,664,000.00	487,689.81	0.00	0.00	202,664,000.00	487,689.81	0.00
2X-1	30711XYH1	05/22/2020	1.80000 %	0.00	234,300.24	0.00	0.00	0.00	234,300.24	0.00
2X-2	30711XYJ7	05/22/2020	1.40000 %	0.00	182,233.52	0.00	0.00	0.00	182,233.52	0.00
2X-3	30711XYK4	05/22/2020	1.00000 %	0.00	130,166.80	0.00	0.00	0.00	130,166.80	0.00
2X-4	30711XYL2	05/22/2020	0.60000 %	0.00	78,100.08	0.00	0.00	0.00	78,100.08	0.00
2Y-1	30711XYM0	05/22/2020	1.80000 %	0.00	293,862.80	0.00	0.00	0.00	293,862.80	0.00
2Y-2	30711XYN8	05/22/2020	1.40000 %	0.00	228,559.96	0.00	0.00	0.00	228,559.96	0.00
2Y-3	30711XYP3	05/22/2020	1.00000 %	0.00	163,257.11	0.00	0.00	0.00	163,257.11	0.00
2Y-4	30711XYQ1	05/22/2020	0.60000 %	0.00	97,954.27	0.00	0.00	0.00	97,954.27	0.00
Totals				30,914,329,156.12	20,614,414.46	1,137,958,229.77	(21,114.64)	29,776,392,041.00	1,158,572,644.23	269,358.46

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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Series 2017-C07



Distribution Date: 26-May-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	13,324,828,434.68	22,798,728.88	398,760,675.07	0.00	0.00	421,559,403.96	12,903,269,030.73	0.65157541	421,559,403.96
1M-1	186,170,000.00	1,995,023.60	108,002.03	1,887,021.57	0.00	0.00	1,995,023.60	0.00	0.00000000	1,995,023.60
1M-1H	9,799,029.00	105,007.76	5,684.67	99,323.09	0.00	0.00	105,007.76	0.00	0.00000000	105,007.76
1M-2A	133,258,000.00	133,258,000.00	917,737.02	16,034,787.51	0.00	0.00	16,952,524.53	116,305,475.47	0.87278419	16,952,524.53
1M-AH	7,014,568.00	7,014,568.00	48,308.76	844,055.20	0.00	0.00	892,363.96	6,122,204.04	0.87278419	892,363.96
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	917,737.02	16,034,787.51	0.00	0.00	16,952,524.53	384,781,475.47	0.95780162	16,952,524.53
1M-2H	21,146,536.00	21,146,536.00	48,308.76	844,055.20	0.00	0.00	892,363.96	20,254,172.04	0.95780094	892,363.96
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	102,932,755.82	0.00	0.00	0.00	(4,640.76)	(4,640.76)	102,937,396.58	0.99802022	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	917,737.02	16,034,787.51	0.00	0.00	16,952,524.53	116,305,475.47	0.87278419	16,952,524.53
1E-A2	133,258,000.00	133,258,000.00	917,737.02	16,034,787.51	0.00	0.00	16,952,524.53	116,305,475.47	0.87278419	16,952,524.53
1E-A3	133,258,000.00	133,258,000.00	917,737.02	16,034,787.51	0.00	0.00	16,952,524.53	116,305,475.47	0.87278419	16,952,524.53
1E-A4	133,258,000.00	133,258,000.00	917,737.02	16,034,787.51	0.00	0.00	16,952,524.53	116,305,475.47	0.87278419	16,952,524.53
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

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Distribution Date: 26-May-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
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	917,737.02	16,034,787.51	0.00	0.00	16,952,524.53	249,563,475.47	0.93639209	16,952,524.53
1E-D2	266,516,000.00	266,516,000.00	917,737.02	16,034,787.51	0.00	0.00	16,952,524.53	249,563,475.47	0.93639209	16,952,524.53
1E-D3	266,516,000.00	266,516,000.00	917,737.02	16,034,787.51	0.00	0.00	16,952,524.53	249,563,475.47	0.93639209	16,952,524.53
1E-D4	266,516,000.00	266,516,000.00	917,737.02	16,034,787.51	0.00	0.00	16,952,524.53	249,563,475.47	0.93639209	16,952,524.53
1E-D5	266,516,000.00	266,516,000.00	917,737.02	16,034,787.51	0.00	0.00	16,952,524.53	249,563,475.47	0.93639209	16,952,524.53
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	8,693,974,949.69	14,448,989.37	336,960,423.28	0.00	0.00	351,409,412.64	8,342,565,537.05	0.65346692	351,409,412.64
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	60,254,372.03	647,340.89	15,077,325.91	0.00	0.00	15,724,666.80	44,529,705.23	0.43944366	15,724,666.80
2M-AH	5,334,298.00	3,171,898.08	34,077.18	793,697.44	0.00	0.00	827,774.63	2,344,123.45	0.43944366	827,774.63
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	262,918,372.03	647,340.89	15,077,325.91	0.00	0.00	15,724,666.80	247,193,705.23	0.81314789	15,724,666.80

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Connecticut Avenue Securities

Credit-Linked Notes

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Distribution Date: 26-May-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	13,840,494.08	34,077.18	793,697.44	0.00	0.00	827,774.63	13,012,719.45	0.81314789	827,774.63
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	66,584,802.08	0.00	0.00	0.00	(16,473.88)	(16,473.88)	66,601,275.96	0.99902258	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	60,254,372.03	647,340.89	15,077,325.91	0.00	0.00	15,724,666.80	44,529,705.23	0.43944366	15,724,666.80
2E-A2	101,332,000.00	60,254,372.03	647,340.89	15,077,325.91	0.00	0.00	15,724,666.80	44,529,705.23	0.43944366	15,724,666.80
2E-A3	101,332,000.00	60,254,372.03	647,340.89	15,077,325.91	0.00	0.00	15,724,666.80	44,529,705.23	0.43944366	15,724,666.80
2E-A4	101,332,000.00	60,254,372.03	647,340.89	15,077,325.91	0.00	0.00	15,724,666.80	44,529,705.23	0.43944366	15,724,666.80
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	161,586,372.03	647,340.89	15,077,325.91	0.00	0.00	15,724,666.80	145,861,705.23	0.71972183	15,724,666.80
2E-D2	202,664,000.00	161,586,372.03	647,340.89	15,077,325.91	0.00	0.00	15,724,666.80	145,861,705.23	0.71972183	15,724,666.80
2E-D3	202,664,000.00	161,586,372.03	647,340.89	15,077,325.91	0.00	0.00	15,724,666.80	145,861,705.23	0.71972183	15,724,666.80
2E-D4	202,664,000.00	161,586,372.03	647,340.89	15,077,325.91	0.00	0.00	15,724,666.80	145,861,705.23	0.71972183	15,724,666.80
2E-D5	202,664,000.00	161,586,372.03	647,340.89	15,077,325.91	0.00	0.00	15,724,666.80	145,861,705.23	0.71972183	15,724,666.80

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-May-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	30,914,329,156.12	54,742,033.84	1,083,216,195.91	0.00	(21,114.64)	1,137,937,115.13	29,776,392,041.00	0.70511705	1,137,958,229.77

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Distribution Date: 26-May-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	672.86286059	1.15126570	20.13618786	0.00000000	0.00000000	21.28745356	651.57540704	0.65157541	21.28745356
1M-1	186,170,000.00	10.71613901	0.58012585	10.13601316	0.00000000	0.00000000	10.71613901	0.00000000	0.00000000	10.71613901
1M-1H	9,799,029.00	10.71613932	0.58012585	10.13601348	0.00000000	0.00000000	10.71613932	0.00000000	0.00000000	10.71613932
1M-2A	133,258,000.00	1000.00000000	6.88691876	120.32889215	0.00000000	0.00000000	127.21581091	872.78418909	0.87278419	127.21581091
1M-AH	7,014,568.00	1000.00000000	6.88691877	120.32889267	0.00000000	0.00000000	127.21581144	872.78418856	0.87278419	127.21581144
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	2.28443950	39.91394184	0.00000000	0.00000000	42.19838134	957.80161866	0.95780162	42.19838134
1M-2H	21,146,536.00	1000.00000000	2.28447628	39.91458459	0.00000000	0.00000000	42.19906088	957.80093912	0.95780094	42.19906088
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	997.97522831	0.00000000	0.00000000	0.00000000	-0.04499407	-0.04499407	998.02022238	0.99802022	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	6.88691876	120.32889215	0.00000000	0.00000000	127.21581091	872.78418909	0.87278419	127.21581091
1E-A2	133,258,000.00	1000.00000000	6.88691876	120.32889215	0.00000000	0.00000000	127.21581091	872.78418909	0.87278419	127.21581091
1E-A3	133,258,000.00	1000.00000000	6.88691876	120.32889215	0.00000000	0.00000000	127.21581091	872.78418909	0.87278419	127.21581091
1E-A4	133,258,000.00	1000.00000000	6.88691876	120.32889215	0.00000000	0.00000000	127.21581091	872.78418909	0.87278419	127.21581091
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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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	3.44345938	60.16444607	0.00000000	0.00000000	63.60790545	936.39209455	0.93639209	63.60790545
1E-D2	266,516,000.00	1000.00000000	3.44345938	60.16444607	0.00000000	0.00000000	63.60790545	936.39209455	0.93639209	63.60790545
1E-D3	266,516,000.00	1000.00000000	3.44345938	60.16444607	0.00000000	0.00000000	63.60790545	936.39209455	0.93639209	63.60790545
1E-D4	266,516,000.00	1000.00000000	3.44345938	60.16444607	0.00000000	0.00000000	63.60790545	936.39209455	0.93639209	63.60790545
1E-D5	266,516,000.00	1000.00000000	3.44345938	60.16444607	0.00000000	0.00000000	63.60790545	936.39209455	0.93639209	63.60790545
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	680.99255546	1.13177853	26.39385794	0.00000000	0.00000000	27.52563647	653.46691900	0.65346692	27.52563647
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	594.62333745	6.38831652	148.79135821	0.00000000	0.00000000	155.17967473	439.44366271	0.43944366	155.17967473
2M-AH	5,334,298.00	594.62333750	6.38831576	148.79135736	0.00000000	0.00000000	155.17967500	439.44366250	0.43944366	155.17967500
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	864.87444582	2.12943884	49.59711940	0.00000000	0.00000000	51.72655824	813.14788757	0.81314789	51.72655824

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Principal Distribution Factors Statement

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2M-2H	16,002,894.00	864.87444583	2.12943859	49.59711912	0.00000000	0.00000000	51.72655833	813.14788750	0.81314789	51.72655833
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	998.77547198	0.00000000	0.00000000	0.00000000	-0.24710905	-0.24710905	999.02258103	0.99902258	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	594.62333745	6.38831652	148.79135821	0.00000000	0.00000000	155.17967473	439.44366271	0.43944366	155.17967473
2E-A2	101,332,000.00	594.62333745	6.38831652	148.79135821	0.00000000	0.00000000	155.17967473	439.44366271	0.43944366	155.17967473
2E-A3	101,332,000.00	594.62333745	6.38831652	148.79135821	0.00000000	0.00000000	155.17967473	439.44366271	0.43944366	155.17967473
2E-A4	101,332,000.00	594.62333745	6.38831652	148.79135821	0.00000000	0.00000000	155.17967473	439.44366271	0.43944366	155.17967473
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	797.31166872	3.19415826	74.39567910	0.00000000	0.00000000	77.58983737	719.72183136	0.71972183	77.58983737
2E-D2	202,664,000.00	797.31166872	3.19415826	74.39567910	0.00000000	0.00000000	77.58983737	719.72183136	0.71972183	77.58983737
2E-D3	202,664,000.00	797.31166872	3.19415826	74.39567910	0.00000000	0.00000000	77.58983737	719.72183136	0.71972183	77.58983737
2E-D4	202,664,000.00	797.31166872	3.19415826	74.39567910	0.00000000	0.00000000	77.58983737	719.72183136	0.71972183	77.58983737
2E-D5	202,664,000.00	797.31166872	3.19415826	74.39567910	0.00000000	0.00000000	77.58983737	719.72183136	0.71972183	77.58983737

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Principal Distribution Factors Statement

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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 %	13,324,828,434.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,903,269,030.73
1M-1	04/27/20 - 05/25/20	29	1.13725 %	1,995,023.60	1,827.68	0.00	0.00	0.00	0.00	1,827.68	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	105,007.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	04/27/20 - 05/25/20	29	2.88725 %	133,258,000.00	309,936.82	0.00	0.00	0.00	0.00	309,936.82	0.00	116,305,475.47
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	6,122,204.04
1M-2B	04/27/20 - 05/25/20	29	2.88725 %	133,258,000.00	309,936.82	0.00	0.00	0.00	0.00	309,936.82	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	04/27/20 - 05/25/20	29	2.88725 %	135,218,000.00	314,495.47	0.00	0.00	0.00	0.00	314,495.47	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	04/27/20 - 05/25/20	29	2.88725 %	401,734,000.00	934,369.12	0.00	0.00	0.00	0.00	934,369.12	0.00	384,781,475.47
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	20,254,172.04
1B-1	04/27/20 - 05/25/20	29	4.48725 %	97,984,000.00	354,185.62	0.00	0.00	0.00	0.00	354,185.62	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 %	102,932,755.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,937,396.58
1A-11	04/27/20 - 05/25/20	29	1.80000 %	133,258,000.00	193,224.10	0.00	0.00	0.00	0.00	193,224.10	0.00	116,305,475.47
1A-12	04/27/20 - 05/25/20	29	1.40000 %	133,258,000.00	150,285.41	0.00	0.00	0.00	0.00	150,285.41	0.00	116,305,475.47
1A-13	04/27/20 - 05/25/20	29	1.00000 %	133,258,000.00	107,346.72	0.00	0.00	0.00	0.00	107,346.72	0.00	116,305,475.47
1A-14	04/27/20 - 05/25/20	29	0.60000 %	133,258,000.00	64,408.03	0.00	0.00	0.00	0.00	64,408.03	0.00	116,305,475.47
1B-11	04/27/20 - 05/25/20	29	1.80000 %	133,258,000.00	193,224.10	0.00	0.00	0.00	0.00	193,224.10	0.00	133,258,000.00
1B-12	04/27/20 - 05/25/20	29	1.40000 %	133,258,000.00	150,285.41	0.00	0.00	0.00	0.00	150,285.41	0.00	133,258,000.00
1B-13	04/27/20 - 05/25/20	29	1.00000 %	133,258,000.00	107,346.72	0.00	0.00	0.00	0.00	107,346.72	0.00	133,258,000.00
1B-14	04/27/20 - 05/25/20	29	0.60000 %	133,258,000.00	64,408.03	0.00	0.00	0.00	0.00	64,408.03	0.00	133,258,000.00
1C-11	04/27/20 - 05/25/20	29	1.80000 %	135,218,000.00	196,066.10	0.00	0.00	0.00	0.00	196,066.10	0.00	135,218,000.00
1C-12	04/27/20 - 05/25/20	29	1.40000 %	135,218,000.00	152,495.86	0.00	0.00	0.00	0.00	152,495.86	0.00	135,218,000.00
1C-13	04/27/20 - 05/25/20	29	1.00000 %	135,218,000.00	108,925.61	0.00	0.00	0.00	0.00	108,925.61	0.00	135,218,000.00
1C-14	04/27/20 - 05/25/20	29	0.60000 %	135,218,000.00	65,355.37	0.00	0.00	0.00	0.00	65,355.37	0.00	135,218,000.00
1E-A1	04/27/20 - 05/25/20	29	1.08725 %	133,258,000.00	116,712.72	0.00	0.00	0.00	0.00	116,712.72	0.00	116,305,475.47
1E-A2	04/27/20 - 05/25/20	29	1.48725 %	133,258,000.00	159,651.41	0.00	0.00	0.00	0.00	159,651.41	0.00	116,305,475.47
1E-A3	04/27/20 - 05/25/20	29	1.88725 %	133,258,000.00	202,590.10	0.00	0.00	0.00	0.00	202,590.10	0.00	116,305,475.47
1E-A4	04/27/20 - 05/25/20	29	2.28725 %	133,258,000.00	245,528.79	0.00	0.00	0.00	0.00	245,528.79	0.00	116,305,475.47
1E-B1	04/27/20 - 05/25/20	29	1.08725 %	133,258,000.00	116,712.72	0.00	0.00	0.00	0.00	116,712.72	0.00	133,258,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-May-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
1E-B2	04/27/20 - 05/25/20	29	1.48725 %	133,258,000.00	159,651.41	0.00	0.00	0.00	0.00	159,651.41	0.00	133,258,000.00
1E-B3	04/27/20 - 05/25/20	29	1.88725 %	133,258,000.00	202,590.10	0.00	0.00	0.00	0.00	202,590.10	0.00	133,258,000.00
1E-B4	04/27/20 - 05/25/20	29	2.28725 %	133,258,000.00	245,528.79	0.00	0.00	0.00	0.00	245,528.79	0.00	133,258,000.00
1E-C1	04/27/20 - 05/25/20	29	1.08725 %	135,218,000.00	118,429.37	0.00	0.00	0.00	0.00	118,429.37	0.00	135,218,000.00
1E-C2	04/27/20 - 05/25/20	29	1.48725 %	135,218,000.00	161,999.62	0.00	0.00	0.00	0.00	161,999.62	0.00	135,218,000.00
1E-C3	04/27/20 - 05/25/20	29	1.88725 %	135,218,000.00	205,569.86	0.00	0.00	0.00	0.00	205,569.86	0.00	135,218,000.00
1E-C4	04/27/20 - 05/25/20	29	2.28725 %	135,218,000.00	249,140.10	0.00	0.00	0.00	0.00	249,140.10	0.00	135,218,000.00
1E-D1	04/27/20 - 05/25/20	29	1.08725 %	266,516,000.00	233,425.45	0.00	0.00	0.00	0.00	233,425.45	0.00	249,563,475.47
1E-D2	04/27/20 - 05/25/20	29	1.48725 %	266,516,000.00	319,302.83	0.00	0.00	0.00	0.00	319,302.83	0.00	249,563,475.47
1E-D3	04/27/20 - 05/25/20	29	1.88725 %	266,516,000.00	405,180.20	0.00	0.00	0.00	0.00	405,180.20	0.00	249,563,475.47
1E-D4	04/27/20 - 05/25/20	29	2.28725 %	266,516,000.00	491,057.58	0.00	0.00	0.00	0.00	491,057.58	0.00	249,563,475.47
1E-D5	04/27/20 - 05/25/20	29	2.88725 %	266,516,000.00	619,873.65	0.00	0.00	0.00	0.00	619,873.65	0.00	249,563,475.47
1E-F1	04/27/20 - 05/25/20	29	1.08725 %	268,476,000.00	235,142.09	0.00	0.00	0.00	0.00	235,142.09	0.00	268,476,000.00
1E-F2	04/27/20 - 05/25/20	29	1.48725 %	268,476,000.00	321,651.03	0.00	0.00	0.00	0.00	321,651.03	0.00	268,476,000.00
1E-F3	04/27/20 - 05/25/20	29	1.88725 %	268,476,000.00	408,159.96	0.00	0.00	0.00	0.00	408,159.96	0.00	268,476,000.00
1E-F4	04/27/20 - 05/25/20	29	2.28725 %	268,476,000.00	494,668.89	0.00	0.00	0.00	0.00	494,668.89	0.00	268,476,000.00
1E-F5	04/27/20 - 05/25/20	29	2.88725 %	268,476,000.00	624,432.29	0.00	0.00	0.00	0.00	624,432.29	0.00	268,476,000.00
1X-1	04/27/20 - 05/25/20	29	1.80000 %	266,516,000.00	386,448.20	0.00	0.00	0.00	0.00	386,448.20	0.00	249,563,475.47
1X-2	04/27/20 - 05/25/20	29	1.40000 %	266,516,000.00	300,570.82	0.00	0.00	0.00	0.00	300,570.82	0.00	249,563,475.47
1X-3	04/27/20 - 05/25/20	29	1.00000 %	266,516,000.00	214,693.44	0.00	0.00	0.00	0.00	214,693.44	0.00	249,563,475.47
1X-4	04/27/20 - 05/25/20	29	0.60000 %	266,516,000.00	128,816.07	0.00	0.00	0.00	0.00	128,816.07	0.00	249,563,475.47
1Y-1	04/27/20 - 05/25/20	29	1.80000 %	268,476,000.00	389,290.20	0.00	0.00	0.00	0.00	389,290.20	0.00	268,476,000.00
1Y-2	04/27/20 - 05/25/20	29	1.40000 %	268,476,000.00	302,781.27	0.00	0.00	0.00	0.00	302,781.27	0.00	268,476,000.00
1Y-3	04/27/20 - 05/25/20	29	1.00000 %	268,476,000.00	216,272.33	0.00	0.00	0.00	0.00	216,272.33	0.00	268,476,000.00
1Y-4	04/27/20 - 05/25/20	29	0.60000 %	268,476,000.00	129,763.40	0.00	0.00	0.00	0.00	129,763.40	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	8,693,974,949.69	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,342,565,537.05
2M-1	N/A	N/A	1.13725 %	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	04/27/20 - 05/25/20	29	2.98725 %	60,254,372.03	144,995.87	0.00	0.00	0.00	0.00	144,995.87	0.00	44,529,705.23
2M-AH	N/A	N/A	0.00000 %	3,171,898.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,344,123.45
2M-2B	04/27/20 - 05/25/20	29	2.98725 %	101,332,000.00	243,844.90	0.00	0.00	0.00	0.00	243,844.90	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

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Distribution Date: 26-May-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	04/27/20 - 05/25/20	29	2.98725 %	101,332,000.00	243,844.90	0.00	0.00	0.00	0.00	243,844.90	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	04/27/20 - 05/25/20	29	2.98725 %	262,918,372.03	632,685.67	0.00	0.00	0.00	0.00	632,685.67	0.00	247,193,705.23
2M-2H	N/A	N/A	0.00000 %	13,840,494.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,012,719.45
2B-1	04/27/20 - 05/25/20	29	4.93725 %	63,333,000.00	251,889.85	0.00	0.00	0.00	0.00	251,889.85	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 %	66,584,802.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,601,275.96
2A-11	04/27/20 - 05/25/20	29	1.80000 %	60,254,372.03	87,368.84	0.00	0.00	0.00	0.00	87,368.84	0.00	44,529,705.23
2A-12	04/27/20 - 05/25/20	29	1.40000 %	60,254,372.03	67,953.54	0.00	0.00	0.00	0.00	67,953.54	0.00	44,529,705.23
2A-13	04/27/20 - 05/25/20	29	1.00000 %	60,254,372.03	48,538.24	0.00	0.00	0.00	0.00	48,538.24	0.00	44,529,705.23
2A-14	04/27/20 - 05/25/20	29	0.60000 %	60,254,372.03	29,122.95	0.00	0.00	0.00	0.00	29,122.95	0.00	44,529,705.23
2B-11	04/27/20 - 05/25/20	29	1.80000 %	101,332,000.00	146,931.40	0.00	0.00	0.00	0.00	146,931.40	0.00	101,332,000.00
2B-12	04/27/20 - 05/25/20	29	1.40000 %	101,332,000.00	114,279.98	0.00	0.00	0.00	0.00	114,279.98	0.00	101,332,000.00
2B-13	04/27/20 - 05/25/20	29	1.00000 %	101,332,000.00	81,628.56	0.00	0.00	0.00	0.00	81,628.56	0.00	101,332,000.00
2B-14	04/27/20 - 05/25/20	29	0.60000 %	101,332,000.00	48,977.13	0.00	0.00	0.00	0.00	48,977.13	0.00	101,332,000.00
2C-11	04/27/20 - 05/25/20	29	1.80000 %	101,332,000.00	146,931.40	0.00	0.00	0.00	0.00	146,931.40	0.00	101,332,000.00
2C-12	04/27/20 - 05/25/20	29	1.40000 %	101,332,000.00	114,279.98	0.00	0.00	0.00	0.00	114,279.98	0.00	101,332,000.00
2C-13	04/27/20 - 05/25/20	29	1.00000 %	101,332,000.00	81,628.56	0.00	0.00	0.00	0.00	81,628.56	0.00	101,332,000.00
2C-14	04/27/20 - 05/25/20	29	0.60000 %	101,332,000.00	48,977.13	0.00	0.00	0.00	0.00	48,977.13	0.00	101,332,000.00
2E-A1	04/27/20 - 05/25/20	29	1.18725 %	60,254,372.03	57,627.03	0.00	0.00	0.00	0.00	57,627.03	0.00	44,529,705.23
2E-A2	04/27/20 - 05/25/20	29	1.58725 %	60,254,372.03	77,042.33	0.00	0.00	0.00	0.00	77,042.33	0.00	44,529,705.23
2E-A3	04/27/20 - 05/25/20	29	1.98725 %	60,254,372.03	96,457.63	0.00	0.00	0.00	0.00	96,457.63	0.00	44,529,705.23
2E-A4	04/27/20 - 05/25/20	29	2.38725 %	60,254,372.03	115,872.92	0.00	0.00	0.00	0.00	115,872.92	0.00	44,529,705.23
2E-B1	04/27/20 - 05/25/20	29	1.18725 %	101,332,000.00	96,913.50	0.00	0.00	0.00	0.00	96,913.50	0.00	101,332,000.00
2E-B2	04/27/20 - 05/25/20	29	1.58725 %	101,332,000.00	129,564.92	0.00	0.00	0.00	0.00	129,564.92	0.00	101,332,000.00
2E-B3	04/27/20 - 05/25/20	29	1.98725 %	101,332,000.00	162,216.35	0.00	0.00	0.00	0.00	162,216.35	0.00	101,332,000.00
2E-B4	04/27/20 - 05/25/20	29	2.38725 %	101,332,000.00	194,867.77	0.00	0.00	0.00	0.00	194,867.77	0.00	101,332,000.00
2E-C1	04/27/20 - 05/25/20	29	1.18725 %	101,332,000.00	96,913.50	0.00	0.00	0.00	0.00	96,913.50	0.00	101,332,000.00
2E-C2	04/27/20 - 05/25/20	29	1.58725 %	101,332,000.00	129,564.92	0.00	0.00	0.00	0.00	129,564.92	0.00	101,332,000.00
2E-C3	04/27/20 - 05/25/20	29	1.98725 %	101,332,000.00	162,216.35	0.00	0.00	0.00	0.00	162,216.35	0.00	101,332,000.00

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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
2E-C4	04/27/20 - 05/25/20	29	2.38725 %	101,332,000.00	194,867.77	0.00	0.00	0.00	0.00	194,867.77	0.00	101,332,000.00
2E-D1	04/27/20 - 05/25/20	29	1.18725 %	161,586,372.03	154,540.53	0.00	0.00	0.00	0.00	154,540.53	0.00	145,861,705.23
2E-D2	04/27/20 - 05/25/20	29	1.58725 %	161,586,372.03	206,607.25	0.00	0.00	0.00	0.00	206,607.25	0.00	145,861,705.23
2E-D3	04/27/20 - 05/25/20	29	1.98725 %	161,586,372.03	258,673.97	0.00	0.00	0.00	0.00	258,673.97	0.00	145,861,705.23
2E-D4	04/27/20 - 05/25/20	29	2.38725 %	161,586,372.03	310,740.69	0.00	0.00	0.00	0.00	310,740.69	0.00	145,861,705.23
2E-D5	04/27/20 - 05/25/20	29	2.98725 %	161,586,372.03	388,840.77	0.00	0.00	0.00	0.00	388,840.77	0.00	145,861,705.23
2E-F1	04/27/20 - 05/25/20	29	1.18725 %	202,664,000.00	193,827.01	0.00	0.00	0.00	0.00	193,827.01	0.00	202,664,000.00
2E-F2	04/27/20 - 05/25/20	29	1.58725 %	202,664,000.00	259,129.85	0.00	0.00	0.00	0.00	259,129.85	0.00	202,664,000.00
2E-F3	04/27/20 - 05/25/20	29	1.98725 %	202,664,000.00	324,432.69	0.00	0.00	0.00	0.00	324,432.69	0.00	202,664,000.00
2E-F4	04/27/20 - 05/25/20	29	2.38725 %	202,664,000.00	389,735.54	0.00	0.00	0.00	0.00	389,735.54	0.00	202,664,000.00
2E-F5	04/27/20 - 05/25/20	29	2.98725 %	202,664,000.00	487,689.81	0.00	0.00	0.00	0.00	487,689.81	0.00	202,664,000.00
2X-1	04/27/20 - 05/25/20	29	1.80000 %	161,586,372.03	234,300.24	0.00	0.00	0.00	0.00	234,300.24	0.00	145,861,705.23
2X-2	04/27/20 - 05/25/20	29	1.40000 %	161,586,372.03	182,233.52	0.00	0.00	0.00	0.00	182,233.52	0.00	145,861,705.23
2X-3	04/27/20 - 05/25/20	29	1.00000 %	161,586,372.03	130,166.80	0.00	0.00	0.00	0.00	130,166.80	0.00	145,861,705.23
2X-4	04/27/20 - 05/25/20	29	0.60000 %	161,586,372.03	78,100.08	0.00	0.00	0.00	0.00	78,100.08	0.00	145,861,705.23
2Y-1	04/27/20 - 05/25/20	29	1.80000 %	202,664,000.00	293,862.80	0.00	0.00	0.00	0.00	293,862.80	0.00	202,664,000.00
2Y-2	04/27/20 - 05/25/20	29	1.40000 %	202,664,000.00	228,559.96	0.00	0.00	0.00	0.00	228,559.96	0.00	202,664,000.00
2Y-3	04/27/20 - 05/25/20	29	1.00000 %	202,664,000.00	163,257.11	0.00	0.00	0.00	0.00	163,257.11	0.00	202,664,000.00
2Y-4	04/27/20 - 05/25/20	29	0.60000 %	202,664,000.00	97,954.27	0.00	0.00	0.00	0.00	97,954.27	0.00	202,664,000.00
Totals					20,614,414.46	0.00	0.00	0.00	0.00	20,614,414.46	0.00	

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

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Distribution Date: 26-May-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 %	672.86286059	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	651.57540704
1M-1	186,170,000.00	1.13725 %	10.71613901	0.00981726	0.00000000	0.00000000	0.00000000	0.00000000	0.00981726	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	10.71613932	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	133,258,000.00	2.88725 %	1,000.00000000	2.32584025	0.00000000	0.00000000	0.00000000	0.00000000	2.32584025	0.00000000	872.78418909
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	872.78418856
1M-2B	133,258,000.00	2.88725 %	1,000.00000000	2.32584025	0.00000000	0.00000000	0.00000000	0.00000000	2.32584025	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	2.88725 %	1,000.00000000	2.32584027	0.00000000	0.00000000	0.00000000	0.00000000	2.32584027	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	2.88725 %	1,000.00000000	2.32584028	0.00000000	0.00000000	0.00000000	0.00000000	2.32584028	0.00000000	957.80161866
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	957.80093912
1B-1	97,984,000.00	4.48725 %	1,000.00000000	3.61472914	0.00000000	0.00000000	0.00000000	0.00000000	3.61472914	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 %	997.97522831	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.02022238
1A-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	872.78418909
1A-12	0.00	1.40000 %	1,000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	872.78418909
1A-13	0.00	1.00000 %	1,000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	872.78418909
1A-14	0.00	0.60000 %	1,000.00000000	0.48333331	0.00000000	0.00000000	0.00000000	0.00000000	0.48333331	0.00000000	872.78418909
1B-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1B-12	0.00	1.40000 %	1,000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1,000.00000000
1B-13	0.00	1.00000 %	1,000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1,000.00000000
1B-14	0.00	0.60000 %	1,000.00000000	0.48333331	0.00000000	0.00000000	0.00000000	0.00000000	0.48333331	0.00000000	1,000.00000000
1C-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1C-12	0.00	1.40000 %	1,000.00000000	1.12777781	0.00000000	0.00000000	0.00000000	0.00000000	1.12777781	0.00000000	1,000.00000000
1C-13	0.00	1.00000 %	1,000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1,000.00000000
1C-14	0.00	0.60000 %	1,000.00000000	0.48333336	0.00000000	0.00000000	0.00000000	0.00000000	0.48333336	0.00000000	1,000.00000000
1E-A1	133,258,000.00	1.08725 %	1,000.00000000	0.87584025	0.00000000	0.00000000	0.00000000	0.00000000	0.87584025	0.00000000	872.78418909
1E-A2	133,258,000.00	1.48725 %	1,000.00000000	1.19806248	0.00000000	0.00000000	0.00000000	0.00000000	1.19806248	0.00000000	872.78418909
1E-A3	133,258,000.00	1.88725 %	1,000.00000000	1.52028471	0.00000000	0.00000000	0.00000000	0.00000000	1.52028471	0.00000000	872.78418909
1E-A4	133,258,000.00	2.28725 %	1,000.00000000	1.84250694	0.00000000	0.00000000	0.00000000	0.00000000	1.84250694	0.00000000	872.78418909
1E-B1	133,258,000.00	1.08725 %	1,000.00000000	0.87584025	0.00000000	0.00000000	0.00000000	0.00000000	0.87584025	0.00000000	1,000.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

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Distribution Date: 26-May-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	1.48725 %	1,000.00000000	1.19806248	0.00000000	0.00000000	0.00000000	0.00000000	1.19806248	0.00000000	1,000.00000000
1E-B3	133,258,000.00	1.88725 %	1,000.00000000	1.52028471	0.00000000	0.00000000	0.00000000	0.00000000	1.52028471	0.00000000	1,000.00000000
1E-B4	133,258,000.00	2.28725 %	1,000.00000000	1.84250694	0.00000000	0.00000000	0.00000000	0.00000000	1.84250694	0.00000000	1,000.00000000
1E-C1	135,218,000.00	1.08725 %	1,000.00000000	0.87584027	0.00000000	0.00000000	0.00000000	0.00000000	0.87584027	0.00000000	1,000.00000000
1E-C2	135,218,000.00	1.48725 %	1,000.00000000	1.19806254	0.00000000	0.00000000	0.00000000	0.00000000	1.19806254	0.00000000	1,000.00000000
1E-C3	135,218,000.00	1.88725 %	1,000.00000000	1.52028473	0.00000000	0.00000000	0.00000000	0.00000000	1.52028473	0.00000000	1,000.00000000
1E-C4	135,218,000.00	2.28725 %	1,000.00000000	1.84250691	0.00000000	0.00000000	0.00000000	0.00000000	1.84250691	0.00000000	1,000.00000000
1E-D1	266,516,000.00	1.08725 %	1,000.00000000	0.87584029	0.00000000	0.00000000	0.00000000	0.00000000	0.87584029	0.00000000	936.39209455
1E-D2	266,516,000.00	1.48725 %	1,000.00000000	1.19806252	0.00000000	0.00000000	0.00000000	0.00000000	1.19806252	0.00000000	936.39209455
1E-D3	266,516,000.00	1.88725 %	1,000.00000000	1.52028471	0.00000000	0.00000000	0.00000000	0.00000000	1.52028471	0.00000000	936.39209455
1E-D4	266,516,000.00	2.28725 %	1,000.00000000	1.84250694	0.00000000	0.00000000	0.00000000	0.00000000	1.84250694	0.00000000	936.39209455
1E-D5	266,516,000.00	2.88725 %	1,000.00000000	2.32584029	0.00000000	0.00000000	0.00000000	0.00000000	2.32584029	0.00000000	936.39209455
1E-F1	268,476,000.00	1.08725 %	1,000.00000000	0.87584026	0.00000000	0.00000000	0.00000000	0.00000000	0.87584026	0.00000000	1,000.00000000
1E-F2	268,476,000.00	1.48725 %	1,000.00000000	1.19806251	0.00000000	0.00000000	0.00000000	0.00000000	1.19806251	0.00000000	1,000.00000000
1E-F3	268,476,000.00	1.88725 %	1,000.00000000	1.52028472	0.00000000	0.00000000	0.00000000	0.00000000	1.52028472	0.00000000	1,000.00000000
1E-F4	268,476,000.00	2.28725 %	1,000.00000000	1.84250693	0.00000000	0.00000000	0.00000000	0.00000000	1.84250693	0.00000000	1,000.00000000
1E-F5	268,476,000.00	2.88725 %	1,000.00000000	2.32584026	0.00000000	0.00000000	0.00000000	0.00000000	2.32584026	0.00000000	1,000.00000000
1X-1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	936.39209455
1X-2	0.00	1.40000 %	1,000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	936.39209455
1X-3	0.00	1.00000 %	1,000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	936.39209455
1X-4	0.00	0.60000 %	1,000.00000000	0.48333335	0.00000000	0.00000000	0.00000000	0.00000000	0.48333335	0.00000000	936.39209455
1Y-1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1Y-2	0.00	1.40000 %	1,000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1,000.00000000
1Y-3	0.00	1.00000 %	1,000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1,000.00000000
1Y-4	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000
2A-H	12,766,622,601.00	0.00000 %	680.99255546	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	653.46691900
2M-1	107,666,000.00	1.13725 %	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	2.98725 %	594.62333745	1.43089912	0.00000000	0.00000000	0.00000000	0.00000000	1.43089912	0.00000000	439.44366271
2M-AH	5,334,298.00	0.00000 %	594.62333750	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	439.44366250
2M-2B	101,332,000.00	2.98725 %	1,000.00000000	2.40639581	0.00000000	0.00000000	0.00000000	0.00000000	2.40639581	0.00000000	1,000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
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	2.98725 %	1,000.00000000	2.40639581	0.00000000	0.00000000	0.00000000	0.00000000	2.40639581	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	2.98725 %	864.87444582	2.08123025	0.00000000	0.00000000	0.00000000	0.00000000	2.08123025	0.00000000	813.14788757
2M-2H	16,002,894.00	0.0000 %	864.87444583	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	813.14788750
2B-1	63,333,000.00	4.93725 %	1,000.00000000	3.97722909	0.00000000	0.00000000	0.00000000	0.00000000	3.97722909	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 %	998.77547198	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.02258103
2A-1I	0.00	1.80000 %	594.62333745	0.86220384	0.00000000	0.00000000	0.00000000	0.00000000	0.86220384	0.00000000	439.44366271
2A-12	0.00	1.40000 %	594.62333745	0.67060297	0.00000000	0.00000000	0.00000000	0.00000000	0.67060297	0.00000000	439.44366271
2A-13	0.00	1.00000 %	594.62333745	0.47900209	0.00000000	0.00000000	0.00000000	0.00000000	0.47900209	0.00000000	439.44366271
2A-14	0.00	0.60000 %	594.62333745	0.28740131	0.00000000	0.00000000	0.00000000	0.00000000	0.28740131	0.00000000	439.44366271
2B-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2B-12	0.00	1.40000 %	1,000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1,000.00000000
2B-13	0.00	1.00000 %	1,000.00000000	0.80555560	0.00000000	0.00000000	0.00000000	0.00000000	0.80555560	0.00000000	1,000.00000000
2B-14	0.00	0.60000 %	1,000.00000000	0.48333330	0.00000000	0.00000000	0.00000000	0.00000000	0.48333330	0.00000000	1,000.00000000
2C-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2C-12	0.00	1.40000 %	1,000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1,000.00000000
2C-13	0.00	1.00000 %	1,000.00000000	0.80555560	0.00000000	0.00000000	0.00000000	0.00000000	0.80555560	0.00000000	1,000.00000000
2C-14	0.00	0.60000 %	1,000.00000000	0.48333330	0.00000000	0.00000000	0.00000000	0.00000000	0.48333330	0.00000000	1,000.00000000
2E-A1	101,332,000.00	1.18725 %	594.62333745	0.56869528	0.00000000	0.00000000	0.00000000	0.00000000	0.56869528	0.00000000	439.44366271
2E-A2	101,332,000.00	1.58725 %	594.62333745	0.76029616	0.00000000	0.00000000	0.00000000	0.00000000	0.76029616	0.00000000	439.44366271
2E-A3	101,332,000.00	1.98725 %	594.62333745	0.95189703	0.00000000	0.00000000	0.00000000	0.00000000	0.95189703	0.00000000	439.44366271
2E-A4	101,332,000.00	2.38725 %	594.62333745	1.14349781	0.00000000	0.00000000	0.00000000	0.00000000	1.14349781	0.00000000	439.44366271
2E-B1	101,332,000.00	1.18725 %	1,000.00000000	0.95639581	0.00000000	0.00000000	0.00000000	0.00000000	0.95639581	0.00000000	1,000.00000000
2E-B2	101,332,000.00	1.58725 %	1,000.00000000	1.27861801	0.00000000	0.00000000	0.00000000	0.00000000	1.27861801	0.00000000	1,000.00000000
2E-B3	101,332,000.00	1.98725 %	1,000.00000000	1.60084031	0.00000000	0.00000000	0.00000000	0.00000000	1.60084031	0.00000000	1,000.00000000
2E-B4	101,332,000.00	2.38725 %	1,000.00000000	1.92306251	0.00000000	0.00000000	0.00000000	0.00000000	1.92306251	0.00000000	1,000.00000000
2E-C1	101,332,000.00	1.18725 %	1,000.00000000	0.95639581	0.00000000	0.00000000	0.00000000	0.00000000	0.95639581	0.00000000	1,000.00000000
2E-C2	101,332,000.00	1.58725 %	1,000.00000000	1.27861801	0.00000000	0.00000000	0.00000000	0.00000000	1.27861801	0.00000000	1,000.00000000
2E-C3	101,332,000.00	1.98725 %	1,000.00000000	1.60084031	0.00000000	0.00000000	0.00000000	0.00000000	1.60084031	0.00000000	1,000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-C4	101,332,000.00	2.38725 %	1,000.00000000	1.92306251	0.00000000	0.00000000	0.00000000	0.00000000	1.92306251	0.00000000	1,000.00000000
2E-D1	202,664,000.00	1.18725 %	797.31166872	0.76254554	0.00000000	0.00000000	0.00000000	0.00000000	0.76254554	0.00000000	719.72183136
2E-D2	202,664,000.00	1.58725 %	797.31166872	1.01945708	0.00000000	0.00000000	0.00000000	0.00000000	1.01945708	0.00000000	719.72183136
2E-D3	202,664,000.00	1.98725 %	797.31166872	1.27636862	0.00000000	0.00000000	0.00000000	0.00000000	1.27636862	0.00000000	719.72183136
2E-D4	202,664,000.00	2.38725 %	797.31166872	1.53328016	0.00000000	0.00000000	0.00000000	0.00000000	1.53328016	0.00000000	719.72183136
2E-D5	202,664,000.00	2.98725 %	797.31166872	1.91864747	0.00000000	0.00000000	0.00000000	0.00000000	1.91864747	0.00000000	719.72183136
2E-F1	202,664,000.00	1.18725 %	1,000.00000000	0.95639586	0.00000000	0.00000000	0.00000000	0.00000000	0.95639586	0.00000000	1,000.00000000
2E-F2	202,664,000.00	1.58725 %	1,000.00000000	1.27861806	0.00000000	0.00000000	0.00000000	0.00000000	1.27861806	0.00000000	1,000.00000000
2E-F3	202,664,000.00	1.98725 %	1,000.00000000	1.60084026	0.00000000	0.00000000	0.00000000	0.00000000	1.60084026	0.00000000	1,000.00000000
2E-F4	202,664,000.00	2.38725 %	1,000.00000000	1.92306251	0.00000000	0.00000000	0.00000000	0.00000000	1.92306251	0.00000000	1,000.00000000
2E-F5	202,664,000.00	2.98725 %	1,000.00000000	2.40639586	0.00000000	0.00000000	0.00000000	0.00000000	2.40639586	0.00000000	1,000.00000000
2X-1	0.00	1.80000 %	797.31166872	1.15610192	0.00000000	0.00000000	0.00000000	0.00000000	1.15610192	0.00000000	719.72183136
2X-2	0.00	1.40000 %	797.31166872	0.89919038	0.00000000	0.00000000	0.00000000	0.00000000	0.89919038	0.00000000	719.72183136
2X-3	0.00	1.00000 %	797.31166872	0.64227885	0.00000000	0.00000000	0.00000000	0.00000000	0.64227885	0.00000000	719.72183136
2X-4	0.00	0.60000 %	797.31166872	0.38536731	0.00000000	0.00000000	0.00000000	0.00000000	0.38536731	0.00000000	719.72183136
2Y-1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2Y-2	0.00	1.40000 %	1,000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1,000.00000000
2Y-3	0.00	1.00000 %	1,000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1,000.00000000
2Y-4	0.00	0.60000 %	1,000.00000000	0.48333335	0.00000000	0.00000000	0.00000000	0.00000000	0.48333335	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	36,550,325.86
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	294,899.03
Gains & Subsequent Recoveries (Realized Losses)	21,114.64
Total Deposits	36,866,339.53
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	36,847,172.87
Total Withdrawals (Pool Distribution Amount)	36,866,339.53
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	0.487250%

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	441,499,683.04
Total Principal Reduction Cumulative	7,113,935,164.12
Scheduled Principal Current	23,878,461.36
Scheduled Principal Cumulative	817,642,163.08
Unscheduled Principal Current	417,625,862.44
Unscheduled Principal Cumulative	6,296,088,803.62
Senior Reduction Amount	421,559,403.96
Subordinate Reduction Amount	19,944,919.84
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	4,640.76
Modification Loss Amount	2,632.62
Group 2	
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	631.45
Total Principal Reduction Current	367,945,380.19
Total Principal Reduction Cumulative	4,597,247,636.30
Scheduled Principal Current	15,130,407.44
Scheduled Principal Cumulative	525,988,222.84
Unscheduled Principal Current	352,831,446.63
Unscheduled Principal Cumulative	4,071,194,752.42
Senior Reduction Amount	351,409,412.64
Subordinate Reduction Amount	16,552,441.43
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	16,473.88

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Additional Reporting - Group Level

Cash Reporting	
Group 2	
Modification Loss Amount	19,906.47
Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	65270
Period Reference Pool Removal Loan Count	1596
Period Ending Loan Count	63674
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	13,514,383,669.53
Period PIF Loan Count Current	1595
PIF Loan Count Cumulative	24749
Period PIF Loan UPB Current	410,357,804.21
PIF Loan UPB Cumulative	5,999,759,390.44
Period Partial Prepayment Amount	7,791,626.24
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	414,498.72
Credit Event Amount Cumulative	1,814,880.29
Total Active Modified Loan Count	186
Total Active Modified Loan UPB	43,748,122.70
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	42179
Period Reference Pool Removal Loan Count	1341
Period Ending Loan Count	40838
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	8,736,039,675.38
Period PIF Loan Count Current	1339
PIF Loan Count Cumulative	15375

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan UPB Current	350,215,361.90
PIF Loan UPB Cumulative	3,944,030,106.28
Period Partial Prepayment Amount	2,675,602.96
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	57
Repurchase Prior Credit Event UPB Curr	294,899.03
Repurchase Prior Credit Event UPB Cum	12,438,664.02
Credit Event Amount Current	410,099.39
Credit Event Amount Cumulative	5,747,446.95
Total Active Modified Loan Count	257
Total Active Modified Loan UPB	62,338,123.82
Structural Reporting	
Group 1	
Senior Percentage	95.478216%
Subordinate Percentage	4.521784%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.496367%
Subordinate Percentage	4.503633%
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 %	4.510000 %	4.520000 %
1M-1H	0.00	0.00	3.050000 %	4.510000 %	4.520000 %
1M-2A	0.00	0.00	2.370000 %	3.500000 %	3.620000 %
1M-2B	0.00	0.00	1.690000 %	2.500000 %	2.580000 %
1M-2C	0.00	0.00	1.000000 %	1.480000 %	1.520000 %
1M-2	0.00	0.00	1.000000 %	1.480000 %	1.520000 %
1M-2H	0.00	0.00	1.000000 %	1.480000 %	1.520000 %
1B-1	0.00	0.00	0.500000 %	0.740000 %	0.760000 %
1B-1H	0.00	0.00	0.500000 %	0.740000 %	0.760000 %
1B-2H	0.00	4,640.76	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 %	3.810000 %	3.970000 %
2M-2B	0.00	0.00	1.800000 %	2.640000 %	2.750000 %
2M-2C	0.00	0.00	1.000000 %	1.460000 %	1.530000 %
2B-1	0.00	0.00	0.500000 %	0.730000 %	0.760000 %
2B-1H	0.00	0.00	0.500000 %	0.730000 %	0.760000 %
2B-2H	0.00	16,473.88	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	1056	230,700,192.75	1.010410 %	1.036835 %
60 Days	236	51,210,843.23	0.225811 %	0.230157 %
90 Days	96	19,916,527.63	0.091855 %	0.089511 %
120 Days	89	19,732,566.18	0.085158 %	0.088684 %
150 Days	65	14,705,193.89	0.062194 %	0.066090 %
180+ Days	191	38,320,102.09	0.182754 %	0.172222 %
Totals	1733	374,585,425.77	1.658183 %	1.683498 %

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Delinquency Status By Group

DELINQUENCY 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	548	120,295,579.72	0.860634 %	0.890130 %
60 Days	128	27,491,628.91	0.201024 %	0.203425 %
90 Days	44	9,313,099.60	0.069102 %	0.068912 %
120 Days	47	11,391,131.89	0.073813 %	0.084289 %
150 Days	29	6,351,738.83	0.045544 %	0.047000 %
180+ Days	94	18,846,073.79	0.147627 %	0.139452 %
Totals	890	193,689,252.74	1.397745 %	1.433208 %

DELINQUENCY 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	508	110,404,613.03	1.243939 %	1.263783 %
60 Days	108	23,719,214.32	0.264460 %	0.271510 %
90 Days	52	10,603,428.03	0.127332 %	0.121376 %
120 Days	42	8,341,434.29	0.102845 %	0.095483 %
150 Days	36	8,353,455.06	0.088153 %	0.095621 %
180+ Days	97	19,474,028.30	0.237524 %	0.222916 %
Totals	843	180,896,173.03	2.064254 %	2.070689 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	23	6,077,923.60	2,632.62	0.043314
Group 2	161	41,827,595.94	19,906.47	0.047592

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044806688	377,091.00	131.27	0.034811
Group 1	0044810253	405,324.69	8.31	0.002050
Group 1	0044812987	191,510.29	0.24	0.000125
Group 1	0044814635	169,148.66	7.58	0.004481
Group 1	0044815627	178,446.82	148.71	0.083336
Group 1	0044817798	384,519.33	7.72	0.002008
Group 1	0044821896	223,694.10	46.60	0.020832
Group 1	0044827806	170,381.53	124.24	0.072919
Group 1	0044827828	264,483.77	245.75	0.092917
Group 1	0044830027	345,667.71	118.71	0.034342
Group 1	0044832430	197,404.86	86.56	0.043849
Group 1	0044833550	220,317.02	68.85	0.031250
Group 1	0044838832	363,947.31	289.29	0.079487
Group 1	0044841377	189,356.00	73.25	0.038684
Group 1	0044842578	403,732.12	126.17	0.031251
Group 1	0044843497	317,286.18	132.20	0.041666
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044853969	276,091.97	83.98	0.030417
Group 1	0044864798	177,705.16	111.07	0.062502
Group 1	0044869954	438,384.48	107.45	0.024510
Group 1	0044877340	163,789.07	142.52	0.087014
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044888520	131,477.90	68.48	0.052085
Group 2	0044747933	134,854.81	60.70	0.045011

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044748098	287,293.26	155.21	0.054025
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044749531	269,152.35	140.18	0.052082
Group 2	0044749630	310,782.63	168.17	0.054112
Group 2	0044749908	395,905.41	166.02	0.041934
Group 2	0044750162	453,220.93	164.07	0.036201
Group 2	0044750426	185,273.94	61.04	0.032946
Group 2	0044750664	217,041.56	132.63	0.061108
Group 2	0044750681	418,402.42	136.98	0.032739
Group 2	0044750776	275,747.36	80.96	0.029360
Group 2	0044750869	73,243.89	56.44	0.077058
Group 2	0044751925	145,843.09	30.38	0.020831
Group 2	0044751958	418,786.39	261.74	0.062500
Group 2	0044752023	234,819.76	195.68	0.083332
Group 2	0044752932	138,442.98	19.09	0.013789
Group 2	0044753109	63,504.25	18.59	0.029274
Group 2	0044753209	293,465.95	30.57	0.010417
Group 2	0044753482	133,757.28	88.23	0.065963
Group 2	0044754446	316,244.93	131.54	0.041594
Group 2	0044755211	392,556.47	209.38	0.053338
Group 2	0044755796	387,866.54	103.13	0.026589
Group 2	0044756156	89,610.55	84.01	0.093750
Group 2	0044756304	75,360.79	23.55	0.031250
Group 2	0044756498	250,276.63	260.70	0.104165
Group 2	0044756747	379,905.58	125.34	0.032992
Group 2	0044756773	136,633.57	143.96	0.105362
Group 2	0044757202	176,194.10	60.06	0.034087
Group 2	0044757204	83,575.41	87.06	0.104169
Group 2	0044757227	251,784.75	5.03	0.001998
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044757916	323,237.72	101.01	0.031249
Group 2	0044758112	160,862.50	77.91	0.048433
Group 2	0044758660	185,072.23	77.11	0.041665
Group 2	0044758677	351,341.50	102.70	0.029231

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044758720	256,358.83	80.11	0.031249
Group 2	0044758724	202,073.02	110.36	0.054614
Group 2	0044759289	193,377.72	80.57	0.041665
Group 2	0044759334	386,513.89	40.26	0.010416
Group 2	0044759604	160,618.64	55.04	0.034268
Group 2	0044759896	244,802.02	37.12	0.015163
Group 2	0044760052	175,328.45	146.11	0.083335
Group 2	0044760857	263,290.84	91.71	0.034832
Group 2	0044760952	243,188.99	95.68	0.039344
Group 2	0044761489	169,047.74	114.38	0.067661
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	87,285.93	43.80	0.050180
Group 2	0044762100	138,567.62	62.39	0.045025
Group 2	0044762129	318,559.00	160.66	0.050433
Group 2	0044762306	335,461.37	104.83	0.031249
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	345,627.50	324.03	0.093751
Group 2	0044764480	271,881.28	374.76	0.137840
Group 2	0044764661	318,836.58	96.59	0.030295
Group 2	0044764724	449,953.60	288.88	0.064202
Group 2	0044765207	350,274.14	121.66	0.034733
Group 2	0044765396	255,781.14	99.83	0.039029
Group 2	0044765513	347,236.50	151.30	0.043573
Group 2	0044766135	303,300.68	252.75	0.083333
Group 2	0044766389	127,437.83	67.45	0.052928
Group 2	0044768065	170,745.41	87.28	0.051117
Group 2	0044768180	309,964.80	126.23	0.040724
Group 2	0044768786	161,504.01	48.44	0.029993
Group 2	0044769181	92,802.24	49.90	0.053770
Group 2	0044769376	284,012.07	59.17	0.020834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044769884	399,013.58	171.88	0.043076
Group 2	0044770245	314,030.23	163.56	0.052084
Group 2	0044771262	89,136.92	58.84	0.066011
Group 2	0044771364	140,690.90	43.21	0.030713
Group 2	0044771856	297,946.14	158.87	0.053322
Group 2	0044772342	388,161.89	129.70	0.033414
Group 2	0044772895	298,280.89	153.59	0.051492
Group 2	0044772953	395,249.84	226.03	0.057187
Group 2	0044773158	241,146.44	145.50	0.060337
Group 2	0044773313	353,086.45	257.46	0.072917
Group 2	0044773358	187,742.47	53.46	0.028475
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773791	144,953.90	166.09	0.114581
Group 2	0044773900	146,197.01	16.20	0.011081
Group 2	0044773956	296,563.19	130.15	0.043886
Group 2	0044774178	236,037.77	98.35	0.041667
Group 2	0044775457	183,206.39	151.10	0.082475
Group 2	0044776032	156,234.33	64.87	0.041521
Group 2	0044776233	220,123.09	108.92	0.049481
Group 2	0044776506	309,644.45	147.91	0.047768
Group 2	0044776861	212,848.06	133.03	0.062500
Group 2	0044777907	330,436.83	106.69	0.032288
Group 2	0044778088	251,827.14	78.70	0.031252
Group 2	0044778151	354,523.18	144.32	0.040708
Group 2	0044778252	144,930.76	30.19	0.020831
Group 2	0044779309	114,060.56	95.05	0.083333
Group 2	0044779844	205,732.18	42.99	0.020896
Group 2	0044780464	415,968.67	46.34	0.011140
Group 2	0044780786	168,182.07	46.63	0.027726
Group 2	0044781165	232,025.65	154.49	0.066583
Group 2	0044781275	240,570.24	100.24	0.041668
Group 2	0044781489	357,753.50	235.46	0.065816
Group 2	0044782356	134,514.76	42.04	0.031253
Group 2	0044782683	307,116.78	86.45	0.028149

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044783524	175,237.81	64.00	0.036522
Group 2	0044785023	235,783.15	99.45	0.042179
Group 2	0044785842	240,172.54	145.57	0.060611
Group 2	0044786471	77,892.30	22.43	0.028796
Group 2	0044786559	404,532.15	154.51	0.038195
Group 2	0044787049	184,046.54	154.23	0.083799
Group 2	0044787060	266,764.39	108.72	0.040755
Group 2	0044787215	299,840.11	281.10	0.093750
Group 2	0044787378	237,059.51	78.57	0.033144
Group 2	0044787534	408,441.10	170.18	0.041666
Group 2	0044787940	386,925.64	235.26	0.060802
Group 2	0044788480	255,971.55	57.16	0.022331
Group 2	0044788554	154,297.16	68.24	0.044226
Group 2	0044788704	622,977.97	99.48	0.015968
Group 2	0044788812	187,394.38	75.80	0.040449
Group 2	0044790206	231,193.66	22.16	0.009585
Group 2	0044790382	363,896.46	362.28	0.099556
Group 2	0044791507	251,835.33	157.40	0.062501
Group 2	0044791737	238,552.98	74.55	0.031251
Group 2	0044792074	322,501.44	197.01	0.061088
Group 2	0044792673	250,485.37	29.02	0.011586
Group 2	0044793704	263,090.05	274.05	0.104166
Group 2	0044793831	208,914.20	119.36	0.057134
Group 2	0044793994	374,325.66	143.26	0.038271
Group 2	0044794099	461,794.36	94.94	0.020559
Group 2	0044794339	314,372.47	154.83	0.049250
Group 2	0044794431	297,593.26	149.35	0.050186
Group 2	0044794580	97,067.12	54.56	0.056209
Group 2	0044795819	171,884.69	97.92	0.056968
Group 2	0044797806	395,443.33	197.61	0.049972
Group 2	0044797958	414,750.04	273.04	0.065832
Group 2	0044798129	263,139.96	54.82	0.020833
Group 2	0044799101	415,771.70	152.04	0.036568
Group 2	0044799173	149,311.34	84.01	0.056265

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044799300	169,884.47	140.15	0.082497
Group 2	0044799362	417,783.73	157.07	0.037596
Group 2	0044799394	220,084.49	116.34	0.052862
Group 2	0044799398	201,643.15	129.68	0.064312
Group 2	0044799531	351,916.49	70.08	0.019914
Group 2	0044799964	227,727.70	70.50	0.030958
Group 2	0044800035	306,431.78	159.60	0.052083
Group 2	0044800110	255,381.41	292.62	0.114582
Group 2	0044800706	348,896.94	178.13	0.051055
Group 2	0044801029	219,650.36	137.28	0.062499
Group 2	0044801084	113,536.06	41.53	0.036579
Group 2	0044801461	126,536.46	44.59	0.035239
Group 2	0044801511	340,310.17	212.25	0.062370
Group 2	0044801604	293,358.71	274.76	0.093660
Group 2	0044801607	371,896.61	275.58	0.074101
Group 2	0044801610	393,968.03	275.16	0.069843
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	403,744.88	252.34	0.062500
Group 2	0044802534	137,769.99	30.07	0.021826
Group 2	0044803047	281,241.35	99.92	0.035528
Group 2	0044803048	333,429.21	104.20	0.031251
Group 2	0044803218	650,329.01	306.43	0.047119
Group 2	0044803568	162,994.31	56.66	0.034762
Group 2	0044804420	105,204.00	9.39	0.008926

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	824,598.11	(970.92)	(0.118)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044772563	410,099.39	3,739.84	0.912
0044838936	414,498.72	(4,710.76)	(1.136)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	129,985.68	(20,143.72)	27,531.52	21.180

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044777309	85,535.40	(20,213.72)	22,338.91	26.117
0044895543	44,450.28	70.00	5,192.61	11.682

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 Wells Fargo Bank, N.A.
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
38	7,562,327.24	269,358.46	3.562

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
0044772563	410,099.39	3,739.84	0.912
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,338.91	26.117
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044793721	193,637.99	2,548.06	1.316
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)
0044838936	414,498.72	(4,710.76)	(1.136)
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	5,192.61	11.682

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	411.85	(4,640.76)	(0.000 %)	0	0.00	0.00	0.000 %	2	411.85	(4,640.76)	(0.000 %)
Group 2	2	46,292.47	(16,473.88)	(0.000 %)	0	0.00	0.00	0.000 %	2	46,292.47	(16,473.88)	(0.000 %)
Total	4	46,704.32	(21,114.64)	(0.000 %)	0	0.00	0.00	0.000 %	4	46,704.32	(21,114.64)	(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	0044838936	424,000.00	4.250 %	MN	68.00	360	(4,710.76)	04/30/2020	(4,710.76)	(4,710.76)
Group 1	0044895543	45,000.00	4.750 %	FL	75.00	360	5,122.61	03/31/2020	70.00	5,192.61
Group 2	0044772563	413,000.00	4.750 %	CO	95.00	360	3,739.84	04/30/2020	3,739.84	3,739.84
Group 2	0044777309	89,000.00	4.125 %	PA	90.00	360	42,552.63	02/29/2020	(20,213.72)	22,338.91

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

* This data is currently not provided for reporting.

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

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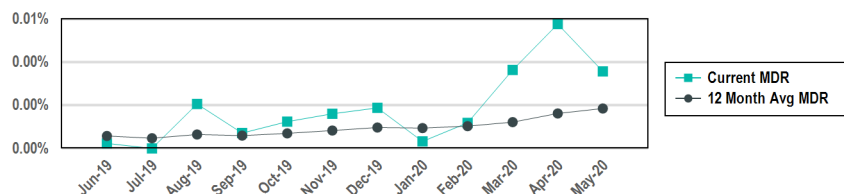
Realized Loss Report - Collateral

Summary

MDR

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

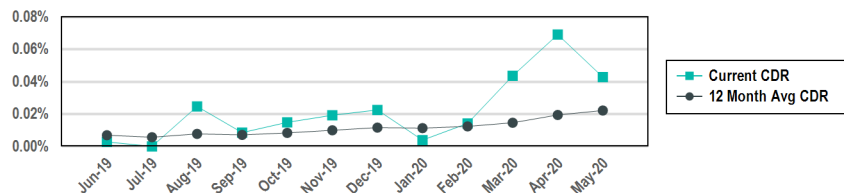
MDR: Current vs. 12mo Average



CDR

Current Month 0.043 %
3 Month Average 0.052 %
12 Month Average 0.022 %

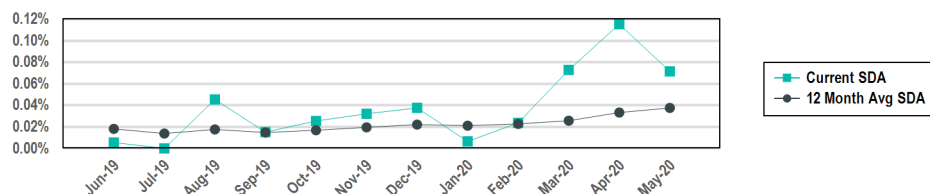
CDR: Current vs. 12mo Average



SDA

Current Month 0.072 %
3 Month Average 0.087 %
12 Month Average 0.038 %

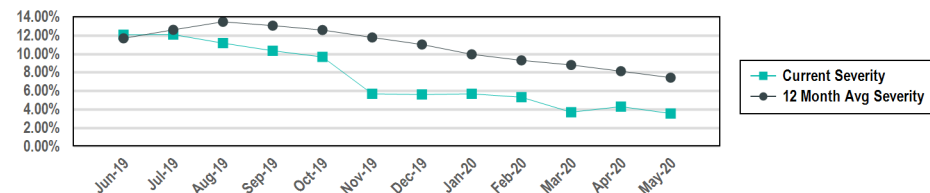
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 3.562 %
3 Month Average (Cumulative) 3.861 %
12 Month Average (Cumulative) 7.447 %

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



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



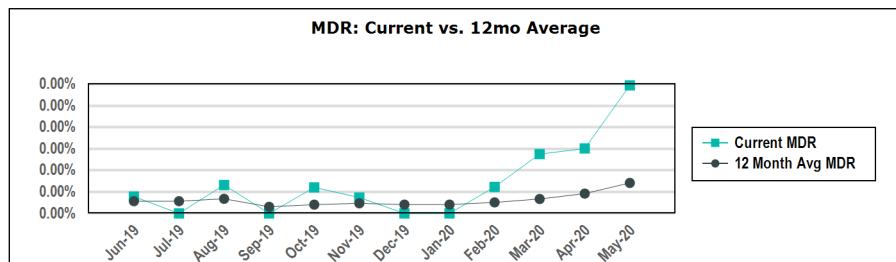
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Realized Loss Report - Collateral

Group 1

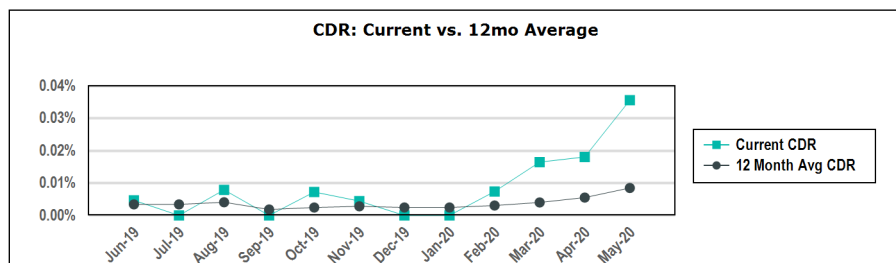
MDR

Current Month 0.003 %
3 Month Average 0.002 %
12 Month Average 0.001 %



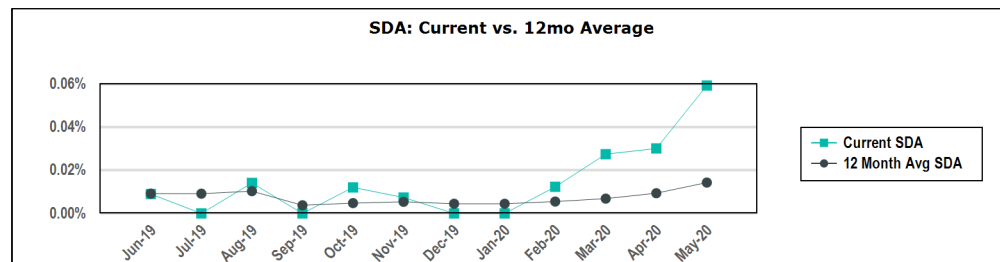
CDR

Current Month 0.036 %
3 Month Average 0.023 %
12 Month Average 0.008 %



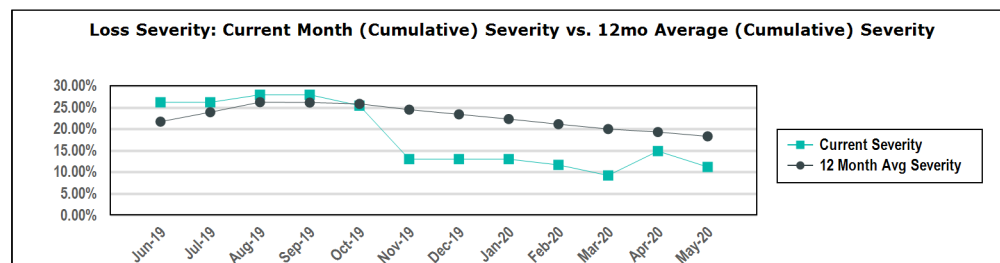
SDA

Current Month 0.059 %
3 Month Average 0.039 %
12 Month Average 0.014 %



Loss Severity

Current Month (Cumulative) 11.251 %
3 Month Average (Cumulative) 11.814 %
12 Month Average (Cumulative) 18.357 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



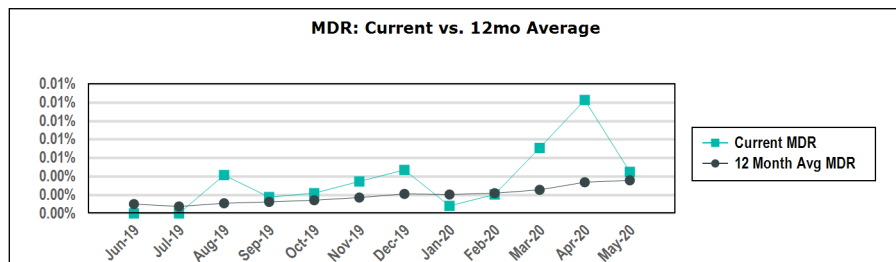
Distribution Date: 26-May-2020
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Realized Loss Report - Collateral

Group 2

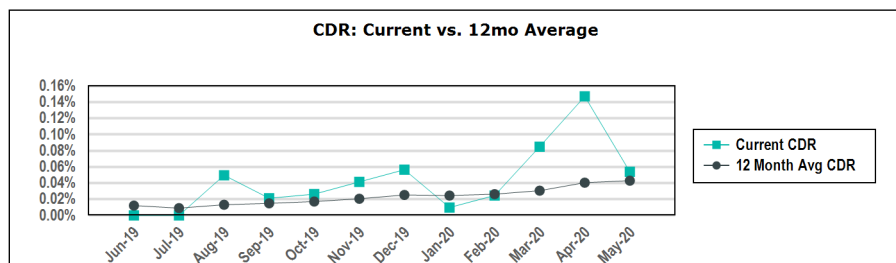
MDR

Current Month 0.005 %
3 Month Average 0.008 %
12 Month Average 0.004 %



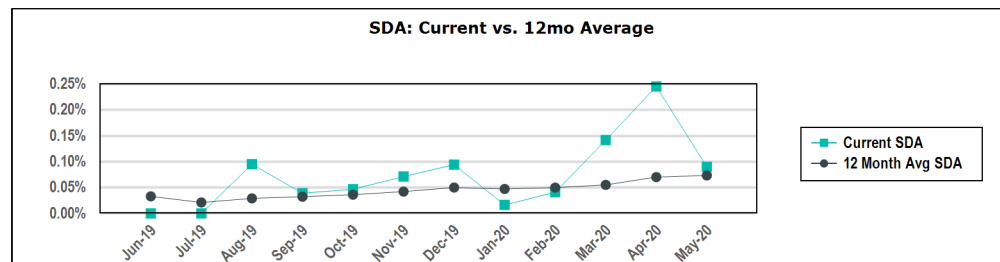
CDR

Current Month 0.054 %
3 Month Average 0.095 %
12 Month Average 0.043 %



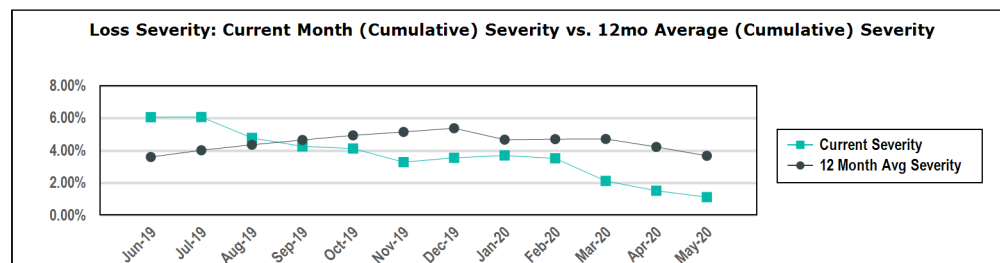
SDA

Current Month 0.090 %
3 Month Average 0.159 %
12 Month Average 0.073 %



Loss Severity

Current Month (Cumulative) 1.134 %
3 Month Average (Cumulative) 1.599 %
12 Month Average (Cumulative) 3.690 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

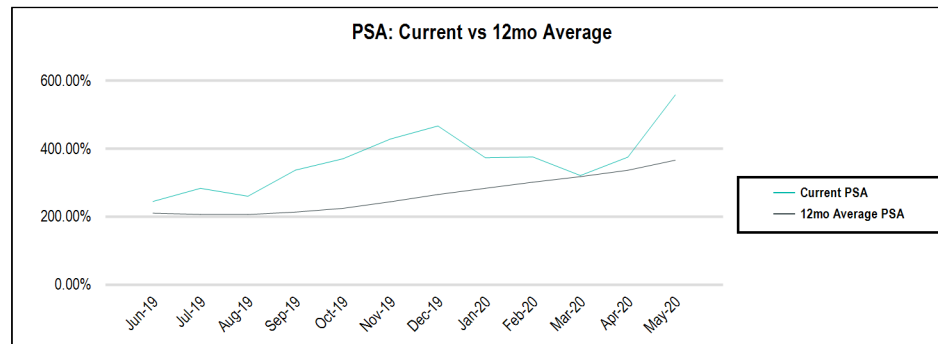
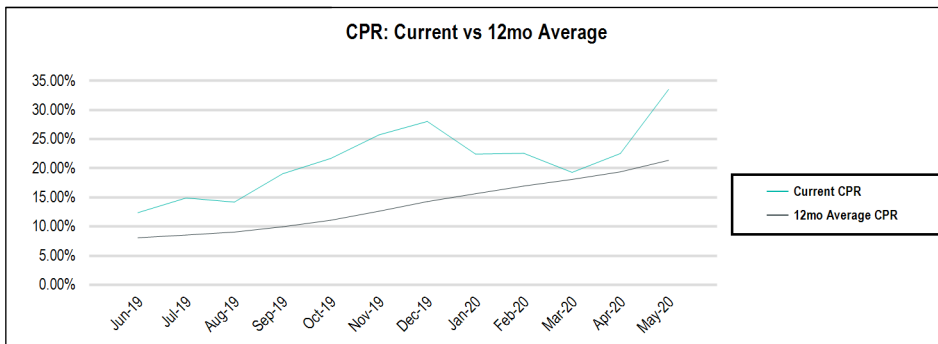
Current Month	3.347 %
3 Month Average	2.408 %
12 Month Average	2.004 %

CPR

Current Month	33.534 %
3 Month Average	25.124 %
12 Month Average	21.367 %

PSA

Current Month	558.896 %
3 Month Average	418.741 %
12 Month Average	366.742 %



Group 1

SMM

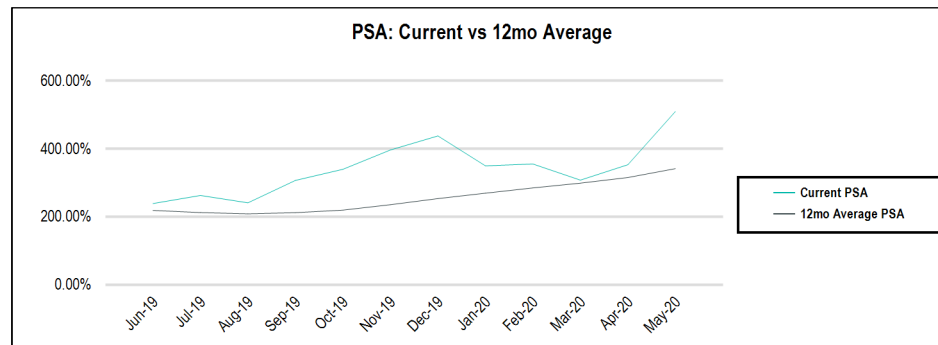
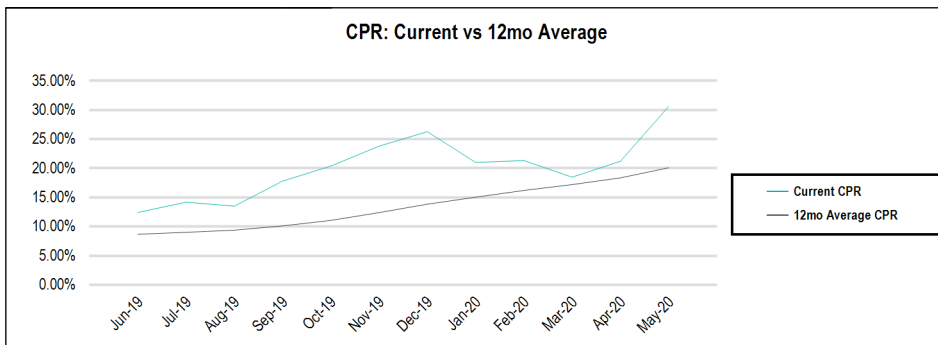
Current Month	2.998 %
3 Month Average	2.217 %
12 Month Average	1.866 %

CPR

Current Month	30.595 %
3 Month Average	23.426 %
12 Month Average	20.083 %

PSA

Current Month	509.915 %
3 Month Average	390.432 %
12 Month Average	341.850 %



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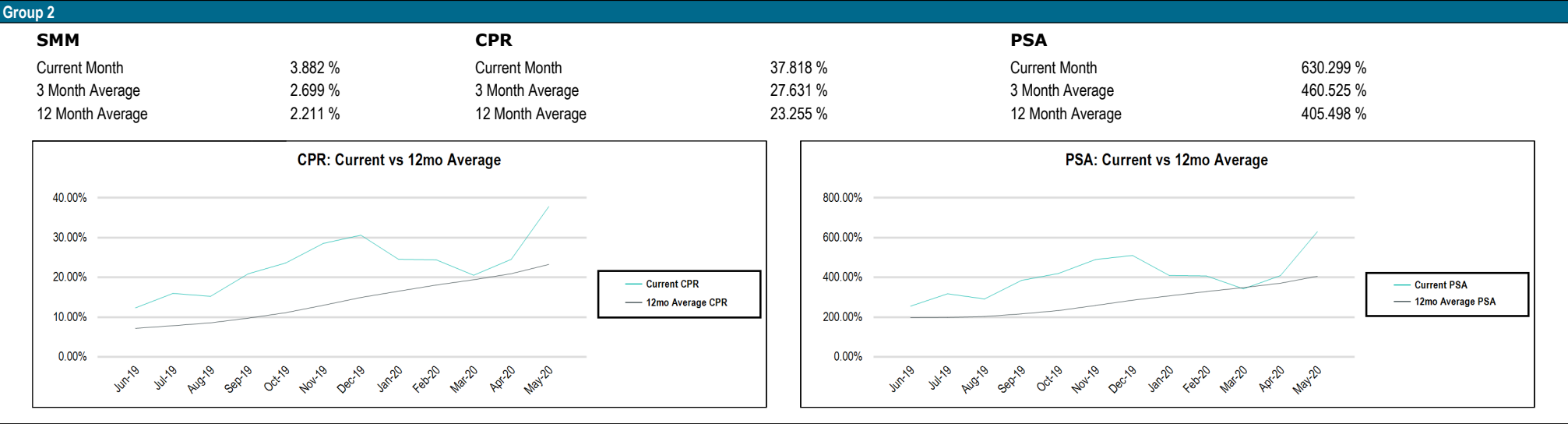
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Prepayment Rates



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

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Substitutions

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

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0044777946	294,899.03	0.00	0.000 %	294,899.03
Total	294,899.03	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
105	24,442,543.43

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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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Connecticut Avenue Securities

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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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