

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 2020-SBT1



Distribution Date: 27-Apr-2020
14-Apr-2020 1:13:05 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-AH		04/24/2020	0.00000 %	10,880,034,971.51	0.00	176,694,852.59	0.00	10,703,340,118.92	176,694,852.59	0.00
1X-AH		04/24/2020	0.00000 %	415,860,639.99	0.00	8,871,124.52	0.00	406,989,515.47	8,871,124.52	0.00
M-1AH		04/24/2020	0.00000 %	40,411,707.00	0.00	0.00	0.00	40,411,707.00	0.00	0.00
1M-2A	20753VAU2	04/24/2020	4.59663 %	44,101,000.00	185,822.98	0.00	0.00	44,101,000.00	185,822.98	0.00
M-2AH		04/24/2020	0.00000 %	2,321,245.00	0.00	0.00	0.00	2,321,245.00	0.00	0.00
1B-1A	20753VBF4	04/24/2020	7.69663 %	35,280,000.00	248,909.01	0.00	0.00	35,280,000.00	248,909.01	0.00
B-1AH		04/24/2020	0.00000 %	1,857,796.00	0.00	0.00	0.00	1,857,796.00	0.00	0.00
B-2AH		04/24/2020	0.00000 %	8,123,893.09	0.00	0.00	0.00	8,123,893.09	0.00	0.00
1A-BH		04/24/2020	0.00000 %	8,808,229,498.87	0.00	161,275,417.63	0.00	8,646,954,081.23	161,275,417.63	0.00
1X-BH		04/24/2020	0.00000 %	260,306,090.78	0.00	8,200,711.68	0.00	252,105,379.11	8,200,711.68	0.00
M-1BH		04/24/2020	0.00000 %	121,635,844.00	0.00	0.00	0.00	121,635,844.00	0.00	0.00
1M-2B	20753VAW8	04/24/2020	4.59663 %	15,224,000.00	64,147.50	0.00	0.00	15,224,000.00	64,147.50	0.00
M-2BH		04/24/2020	0.00000 %	18,608,592.00	0.00	0.00	0.00	18,608,592.00	0.00	0.00
1B-1B	20753VBH0	04/24/2020	7.69663 %	11,841,000.00	83,541.15	0.00	0.00	11,841,000.00	83,541.15	0.00
B-1BH		04/24/2020	0.00000 %	14,473,239.00	0.00	0.00	0.00	14,473,239.00	0.00	0.00
B-2BH		04/24/2020	0.00000 %	6,408,799.45	0.00	0.00	26,194.47	6,382,604.98	0.00	195,954.51
1A-CH		04/24/2020	0.00000 %	18,658,331,794.06	0.00	283,223,590.92	0.00	18,375,108,203.14	283,223,590.92	0.00
1X-CH		04/24/2020	0.00000 %	477,739,842.83	0.00	12,694,446.06	0.00	465,045,396.77	12,694,446.06	0.00
M-1CH		04/24/2020	0.00000 %	232,370,645.00	0.00	0.00	0.00	232,370,645.00	0.00	0.00
1M-2C	20753VAY4	04/24/2020	4.59663 %	47,032,000.00	198,172.98	0.00	0.00	47,032,000.00	198,172.98	0.00
M-2CH		04/24/2020	0.00000 %	20,157,631.00	0.00	0.00	0.00	20,157,631.00	0.00	0.00
1B-1C	20753VBK3	04/24/2020	7.69663 %	31,816,000.00	224,469.65	0.00	0.00	31,816,000.00	224,469.65	0.00
B-1CH		04/24/2020	0.00000 %	13,635,809.00	0.00	0.00	0.00	13,635,809.00	0.00	0.00
B-2CH		04/24/2020	0.00000 %	13,778,243.88	0.00	0.00	3,478.32	13,774,765.56	0.00	58,393.19
1A-DH		04/24/2020	0.00000 %	6,344,349,573.27	0.00	92,947,127.74	0.00	6,251,402,445.53	92,947,127.74	0.00
1X-DH		04/24/2020	0.00000 %	184,177,745.93	0.00	4,426,823.40	0.00	179,750,922.53	4,426,823.40	0.00
M-1DH		04/24/2020	0.00000 %	71,014,867.00	0.00	0.00	0.00	71,014,867.00	0.00	0.00
1M-2D	20753VAZ1	04/24/2020	4.59663 %	11,277,000.00	47,516.51	0.00	0.00	11,277,000.00	47,516.51	0.00
M-2DH		04/24/2020	0.00000 %	13,641,508.00	0.00	0.00	0.00	13,641,508.00	0.00	0.00
1B-1D	20753VBM9	04/24/2020	7.69663 %	7,925,000.00	55,912.81	0.00	0.00	7,925,000.00	55,912.81	0.00
B-1DH		04/24/2020	0.00000 %	9,585,304.00	0.00	0.00	0.00	9,585,304.00	0.00	0.00

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Distribution Date: 27-Apr-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
B-2DH		04/24/2020	0.00000 %	4,668,583.56	0.00	0.00	57,915.12	4,610,668.44	0.00	103,644.16
1A-EH		04/24/2020	0.00000 %	22,031,856,000.33	0.00	349,389,168.86	0.00	21,682,466,831.46	349,389,168.86	0.00
1X-EH		04/24/2020	0.00000 %	684,826,233.49	0.00	17,504,680.10	0.00	667,321,553.39	17,504,680.10	0.00
M-1EH		04/24/2020	0.00000 %	227,402,264.00	0.00	0.00	0.00	227,402,264.00	0.00	0.00
1M-2E	20753VBA5	04/24/2020	4.59663 %	65,631,000.00	276,541.30	0.00	0.00	65,631,000.00	276,541.30	0.00
M-2EH		04/24/2020	0.00000 %	32,989,503.00	0.00	0.00	0.00	32,989,503.00	0.00	0.00
1B-1E	20753VBP2	04/24/2020	7.69663 %	51,567,000.00	363,817.78	0.00	0.00	51,567,000.00	363,817.78	0.00
B-1EH		04/24/2020	0.00000 %	25,920,539.00	0.00	0.00	0.00	25,920,539.00	0.00	0.00
B-2EH		04/24/2020	0.00000 %	16,420,976.89	0.00	0.00	187,893.78	16,233,083.11	0.00	203,665.74
1A-FH		04/24/2020	0.00000 %	18,652,711,027.13	0.00	295,288,012.05	0.00	18,357,423,015.09	295,288,012.05	0.00
1X-FH		04/24/2020	0.00000 %	604,496,381.70	0.00	14,791,568.82	0.00	589,704,812.88	14,791,568.82	0.00
M-1FH		04/24/2020	0.00000 %	149,384,365.00	0.00	0.00	0.00	149,384,365.00	0.00	0.00
1M-2F	20753VBC1	04/24/2020	4.59663 %	69,060,000.00	290,989.66	0.00	0.00	69,060,000.00	290,989.66	0.00
M-2FH		04/24/2020	0.00000 %	28,416,502.00	0.00	0.00	0.00	28,416,502.00	0.00	0.00
1B-1F	20753VBR8	04/24/2020	7.69663 %	49,328,000.00	348,021.08	0.00	0.00	49,328,000.00	348,021.08	0.00
B-1FH		04/24/2020	0.00000 %	20,298,072.00	0.00	0.00	0.00	20,298,072.00	0.00	0.00
B-2FH		04/24/2020	0.00000 %	13,916,715.26	0.00	0.00	29,255.03	13,887,460.23	0.00	37,753.47
2A-GH		04/24/2020	0.00000 %	6,935,067,876.72	0.00	135,140,921.41	0.00	6,799,926,955.30	135,140,921.41	0.00
2X-GH		04/24/2020	0.00000 %	211,433,335.20	0.00	6,866,704.02	0.00	204,566,631.19	6,866,704.02	0.00
M-1GH		04/24/2020	0.00000 %	51,123,595.00	0.00	0.00	0.00	51,123,595.00	0.00	0.00
2M-2G	20753VCR7	04/24/2020	4.59663 %	47,212,000.00	198,931.42	0.00	0.00	47,212,000.00	198,931.42	0.00
M-2GH		04/24/2020	0.00000 %	2,485,366.00	0.00	0.00	0.00	2,485,366.00	0.00	0.00
2B-1G	20753VDA3	04/24/2020	7.54663 %	33,823,000.00	233,978.86	0.00	0.00	33,823,000.00	233,978.86	0.00
B-1GH		04/24/2020	0.00000 %	1,781,082.00	0.00	0.00	0.00	1,781,082.00	0.00	0.00
B-2GH		04/24/2020	0.00000 %	7,377,040.07	0.00	0.00	65,566.82	7,311,473.25	0.00	106,044.79
2A-HH		04/24/2020	0.00000 %	4,678,499,249.27	0.00	82,103,132.78	0.00	4,596,396,116.49	82,103,132.78	0.00
2X-HH		04/24/2020	0.00000 %	128,921,335.64	0.00	4,102,522.92	0.00	124,818,812.72	4,102,522.92	0.00
M-1HH		04/24/2020	0.00000 %	52,060,380.00	0.00	0.00	0.00	52,060,380.00	0.00	0.00
2M-2H	20753VCT3	04/24/2020	4.59663 %	27,506,000.00	115,898.66	0.00	0.00	27,506,000.00	115,898.66	0.00
M-2HH		04/24/2020	0.00000 %	1,448,511.00	0.00	0.00	0.00	1,448,511.00	0.00	0.00
2B-1H	20753VDT2	04/24/2020	7.54663 %	19,918,000.00	137,787.63	0.00	0.00	19,918,000.00	137,787.63	0.00

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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
B-1HH		04/24/2020	0.00000 %	1,049,060.00	0.00	0.00	0.00	1,049,060.00	0.00	0.00
B-2HH		04/24/2020	0.00000 %	4,992,156.27	0.00	0.00	44,837.37	4,947,318.90	0.00	44,837.37
2A-JH		04/24/2020	0.00000 %	12,716,171,176.44	0.00	205,382,271.01	0.00	12,510,788,905.43	205,382,271.01	0.00
2X-JH		04/24/2020	0.00000 %	355,170,678.72	0.00	9,788,702.79	0.00	345,381,975.93	9,788,702.79	0.00
M-1JH		04/24/2020	0.00000 %	110,686,131.00	0.00	0.00	0.00	110,686,131.00	0.00	0.00
2M-2J	20753VDS4	04/24/2020	4.59663 %	59,504,000.00	250,724.72	0.00	0.00	59,504,000.00	250,724.72	0.00
M-2JH		04/24/2020	0.00000 %	17,497,616.00	0.00	0.00	0.00	17,497,616.00	0.00	0.00
2B-1J	20753VDE5	04/24/2020	7.54663 %	39,669,000.00	274,419.99	0.00	0.00	39,669,000.00	274,419.99	0.00
B-1JH		04/24/2020	0.00000 %	11,665,411.00	0.00	0.00	0.00	11,665,411.00	0.00	0.00
B-2JH		04/24/2020	0.00000 %	13,509,056.18	0.00	0.00	88,860.49	13,420,195.69	0.00	88,860.49
2A-KH		04/24/2020	0.00000 %	20,249,925,136.95	0.00	357,043,469.06	0.00	19,892,881,667.88	357,043,469.06	0.00
2X-KH		04/24/2020	0.00000 %	574,384,282.27	0.00	16,882,883.79	0.00	557,501,398.48	16,882,883.79	0.00
M-1KH		04/24/2020	0.00000 %	105,574,537.00	0.00	0.00	0.00	105,574,537.00	0.00	0.00
2M-2K	20753VCV8	04/24/2020	4.59663 %	110,237,000.00	464,492.14	0.00	0.00	110,237,000.00	464,492.14	0.00
M-2KH		04/24/2020	0.00000 %	49,207,364.00	0.00	0.00	0.00	49,207,364.00	0.00	0.00
2B-1K	20753VDG0	04/24/2020	7.54663 %	68,526,000.00	474,045.34	0.00	0.00	68,526,000.00	474,045.34	0.00
B-1KH		04/24/2020	0.00000 %	30,588,063.00	0.00	0.00	0.00	30,588,063.00	0.00	0.00
B-2KH		04/24/2020	0.00000 %	21,546,535.88	0.00	0.00	20,086.69	21,526,449.19	0.00	20,086.69
2A-LH		04/24/2020	0.00000 %	13,228,848,478.36	0.00	242,119,900.71	0.00	12,986,728,577.65	242,119,900.71	0.00
2X-LH		04/24/2020	0.00000 %	363,411,668.35	0.00	10,749,932.27	0.00	352,661,736.08	10,749,932.27	0.00
M-1LH		04/24/2020	0.00000 %	35,338,524.00	0.00	0.00	0.00	35,338,524.00	0.00	0.00
2M-2L	20753VCX4	04/24/2020	4.59663 %	71,956,000.00	303,192.18	0.00	0.00	71,956,000.00	303,192.18	0.00
M-2LH		04/24/2020	0.00000 %	33,318,360.00	0.00	0.00	0.00	33,318,360.00	0.00	0.00
2B-1L	20753VDJ4	04/24/2020	7.54663 %	47,970,000.00	331,844.19	0.00	0.00	47,970,000.00	331,844.19	0.00
B-1LH		04/24/2020	0.00000 %	22,212,907.00	0.00	0.00	0.00	22,212,907.00	0.00	0.00
B-2LH		04/24/2020	0.00000 %	13,725,105.87	0.00	0.00	54,792.46	13,670,313.41	0.00	366,267.62
1M-2	20753VBE7	04/24/2020	4.59663 %	252,325,000.00	1,063,190.94	0.00	0.00	252,325,000.00	1,063,190.94	0.00
1B-1	20753VBT4	04/24/2020	7.69663 %	187,757,000.00	1,324,671.48	0.00	0.00	187,757,000.00	1,324,671.48	0.00
2M-2	20753VCZ9	04/24/2020	4.59663 %	316,415,000.00	1,333,239.12	0.00	0.00	316,415,000.00	1,333,239.12	0.00
2B-1	20753VDL9	04/24/2020	7.54663 %	209,906,000.00	1,452,076.01	0.00	0.00	209,906,000.00	1,452,076.01	0.00
Totals				151,072,188,463.21	10,346,355.09	2,495,487,965.13	578,880.55	148,576,121,617.52	2,505,834,320.22	1,225,508.03

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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.

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Distribution Date: 27-Apr-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-AH	11,049,150,487.59	10,880,034,971.51	21,521,822.78	155,173,029.81	0.00	0.00	176,694,852.59	10,703,340,118.92	0.96870254	176,694,852.59
1X-AH	424,315,168.15	415,860,639.99	1,083,936.52	7,787,188.00	0.00	0.00	8,871,124.52	406,989,515.47	0.95916796	8,871,124.52
M-1AH	40,411,707.00	40,411,707.00	0.00	0.00	0.00	0.00	0.00	40,411,707.00	1.00000000	0.00
1M-2A	44,101,000.00	44,101,000.00	0.00	0.00	0.00	0.00	0.00	44,101,000.00	1.00000000	0.00
M-2AH	2,321,245.00	2,321,245.00	0.00	0.00	0.00	0.00	0.00	2,321,245.00	1.00000000	0.00
1B-1A	35,280,000.00	35,280,000.00	0.00	0.00	0.00	0.00	0.00	35,280,000.00	1.00000000	0.00
B-1AH	1,857,796.00	1,857,796.00	0.00	0.00	0.00	0.00	0.00	1,857,796.00	1.00000000	0.00
B-2AH	8,123,893.09	8,123,893.09	0.00	0.00	0.00	0.00	0.00	8,123,893.09	1.00000000	0.00
1A-BH	8,942,452,940.54	8,808,229,498.87	17,461,692.35	143,813,725.29	0.00	0.00	161,275,417.63	8,646,954,081.23	0.96695550	161,275,417.63
1X-BH	267,128,244.52	260,306,090.78	889,114.72	7,311,596.95	0.00	0.00	8,200,711.68	252,105,379.11	0.94376160	8,200,711.68
M-1BH	121,635,844.00	121,635,844.00	0.00	0.00	0.00	0.00	0.00	121,635,844.00	1.00000000	0.00
1M-2B	15,224,000.00	15,224,000.00	0.00	0.00	0.00	0.00	0.00	15,224,000.00	1.00000000	0.00
M-2BH	18,608,592.00	18,608,592.00	0.00	0.00	0.00	0.00	0.00	18,608,592.00	1.00000000	0.00
1B-1B	11,841,000.00	11,841,000.00	0.00	0.00	0.00	0.00	0.00	11,841,000.00	1.00000000	0.00
B-1BH	14,473,239.00	14,473,239.00	0.00	0.00	0.00	0.00	0.00	14,473,239.00	1.00000000	0.00
B-2BH	6,578,559.49	6,408,799.45	0.00	0.00	0.00	26,194.47	26,194.47	6,382,604.98	0.97021316	0.00
1A-CH	18,913,635,779.95	18,658,331,794.06	37,297,845.46	245,925,745.46	0.00	0.00	283,223,590.92	18,375,108,203.14	0.97152702	283,223,590.92
1X-CH	489,175,182.88	477,739,842.83	1,672,216.65	11,022,229.41	0.00	0.00	12,694,446.06	465,045,396.77	0.95067251	12,694,446.06
M-1CH	232,370,645.00	232,370,645.00	0.00	0.00	0.00	0.00	0.00	232,370,645.00	1.00000000	0.00
1M-2C	47,032,000.00	47,032,000.00	0.00	0.00	0.00	0.00	0.00	47,032,000.00	1.00000000	0.00
M-2CH	20,157,631.00	20,157,631.00	0.00	0.00	0.00	0.00	0.00	20,157,631.00	1.00000000	0.00
1B-1C	31,816,000.00	31,816,000.00	0.00	0.00	0.00	0.00	0.00	31,816,000.00	1.00000000	0.00
B-1CH	13,635,809.00	13,635,809.00	0.00	0.00	0.00	0.00	0.00	13,635,809.00	1.00000000	0.00
B-2CH	13,833,158.75	13,778,243.88	0.00	0.00	0.00	3,478.32	3,478.32	13,774,765.56	0.99577875	0.00
1A-DH	6,428,393,391.77	6,344,349,573.27	12,479,045.45	80,468,082.29	0.00	0.00	92,947,127.74	6,251,402,445.53	0.97246731	92,947,127.74
1X-DH	188,180,590.04	184,177,745.93	594,590.62	3,832,232.78	0.00	0.00	4,426,823.40	179,750,922.53	0.95520437	4,426,823.40
M-1DH	71,014,867.00	71,014,867.00	0.00	0.00	0.00	0.00	0.00	71,014,867.00	1.00000000	0.00
1M-2D	11,277,000.00	11,277,000.00	0.00	0.00	0.00	0.00	0.00	11,277,000.00	1.00000000	0.00
M-2DH	13,641,508.00	13,641,508.00	0.00	0.00	0.00	0.00	0.00	13,641,508.00	1.00000000	0.00
1B-1D	7,925,000.00	7,925,000.00	0.00	0.00	0.00	0.00	0.00	7,925,000.00	1.00000000	0.00
B-1DH	9,585,304.00	9,585,304.00	0.00	0.00	0.00	0.00	0.00	9,585,304.00	1.00000000	0.00
B-2DH	4,714,312.60	4,668,583.56	0.00	0.00	0.00	57,915.12	57,915.12	4,610,668.44	0.97801500	0.00
1A-EH	22,359,863,092.12	22,031,856,000.33	41,632,100.79	307,757,068.07	0.00	0.00	349,389,168.86	21,682,466,831.46	0.96970481	349,389,168.86

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2020-SBT1



Distribution Date: 27-Apr-2020
14-Apr-2020 1:13:05 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1X-EH	701,262,154.05	684,826,233.49	2,087,585.19	15,417,094.91	0.00	0.00	17,504,680.10	667,321,553.39	0.95160070	17,504,680.10
M-1EH	227,402,264.00	227,402,264.00	0.00	0.00	0.00	0.00	0.00	227,402,264.00	1.00000000	0.00
1M-2E	65,631,000.00	65,631,000.00	0.00	0.00	0.00	0.00	0.00	65,631,000.00	1.00000000	0.00
M-2EH	32,989,503.00	32,989,503.00	0.00	0.00	0.00	0.00	0.00	32,989,503.00	1.00000000	0.00
1B-1E	51,567,000.00	51,567,000.00	0.00	0.00	0.00	0.00	0.00	51,567,000.00	1.00000000	0.00
B-1EH	25,920,539.00	25,920,539.00	0.00	0.00	0.00	0.00	0.00	25,920,539.00	1.00000000	0.00
B-2EH	16,436,748.85	16,420,976.89	0.00	0.00	0.00	187,893.78	187,893.78	16,233,083.11	0.98760912	0.00
1A-FH	18,943,677,632.25	18,652,711,027.13	34,472,600.08	260,815,411.98	0.00	0.00	295,288,012.05	18,357,423,015.09	0.96905276	295,288,012.05
1X-FH	619,073,804.50	604,496,381.70	1,727,815.06	13,063,753.75	0.00	0.00	14,791,568.82	589,704,812.88	0.95255979	14,791,568.82
M-1FH	149,384,365.00	149,384,365.00	0.00	0.00	0.00	0.00	0.00	149,384,365.00	1.00000000	0.00
1M-2F	69,060,000.00	69,060,000.00	0.00	0.00	0.00	0.00	0.00	69,060,000.00	1.00000000	0.00
M-2FH	28,416,502.00	28,416,502.00	0.00	0.00	0.00	0.00	0.00	28,416,502.00	1.00000000	0.00
1B-1F	49,328,000.00	49,328,000.00	0.00	0.00	0.00	0.00	0.00	49,328,000.00	1.00000000	0.00
B-1FH	20,298,072.00	20,298,072.00	0.00	0.00	0.00	0.00	0.00	20,298,072.00	1.00000000	0.00
B-2FH	13,925,213.70	13,916,715.26	0.00	0.00	0.00	29,255.03	29,255.03	13,887,460.23	0.99728884	0.00
2A-GH	7,056,066,684.58	6,935,067,876.72	13,247,347.36	121,893,574.05	0.00	0.00	135,140,921.41	6,799,926,955.30	0.96369936	135,140,921.41
2X-GH	217,607,992.74	211,433,335.20	678,569.71	6,188,134.31	0.00	0.00	6,866,704.02	204,566,631.19	0.94006947	6,866,704.02
M-1GH	51,123,595.00	51,123,595.00	0.00	0.00	0.00	0.00	0.00	51,123,595.00	1.00000000	0.00
2M-2G	47,212,000.00	47,212,000.00	0.00	0.00	0.00	0.00	0.00	47,212,000.00	1.00000000	0.00
M-2GH	2,485,366.00	2,485,366.00	0.00	0.00	0.00	0.00	0.00	2,485,366.00	1.00000000	0.00
2B-1G	33,823,000.00	33,823,000.00	0.00	0.00	0.00	0.00	0.00	33,823,000.00	1.00000000	0.00
B-1GH	1,781,082.00	1,781,082.00	0.00	0.00	0.00	0.00	0.00	1,781,082.00	1.00000000	0.00
B-2GH	7,417,518.04	7,377,040.07	0.00	0.00	0.00	65,566.82	65,566.82	7,311,473.25	0.98570347	0.00
2A-HH	4,752,535,434.61	4,678,499,249.27	8,957,588.84	73,145,543.94	0.00	0.00	82,103,132.78	4,596,396,116.49	0.96714610	82,103,132.78
2X-HH	132,647,555.85	128,921,335.64	451,706.49	3,650,816.43	0.00	0.00	4,102,522.92	124,818,812.72	0.94098087	4,102,522.92
M-1HH	52,060,380.00	52,060,380.00	0.00	0.00	0.00	0.00	0.00	52,060,380.00	1.00000000	0.00
2M-2H	27,506,000.00	27,506,000.00	0.00	0.00	0.00	0.00	0.00	27,506,000.00	1.00000000	0.00
M-2HH	1,448,511.00	1,448,511.00	0.00	0.00	0.00	0.00	0.00	1,448,511.00	1.00000000	0.00
2B-1H	19,918,000.00	19,918,000.00	0.00	0.00	0.00	0.00	0.00	19,918,000.00	1.00000000	0.00
B-1HH	1,049,060.00	1,049,060.00	0.00	0.00	0.00	0.00	0.00	1,049,060.00	1.00000000	0.00
B-2HH	4,992,156.27	4,992,156.27	0.00	0.00	0.00	44,837.37	44,837.37	4,947,318.90	0.99101844	0.00
2A-JH	12,892,930,264.39	12,716,171,176.44	24,634,185.91	180,748,085.10	0.00	0.00	205,382,271.01	12,510,788,905.43	0.97036040	205,382,271.01
2X-JH	363,593,986.52	355,170,678.72	1,177,300.42	8,611,402.37	0.00	0.00	9,788,702.79	345,381,975.93	0.94991113	9,788,702.79

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Connecticut Avenue Securities

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Series 2020-SBT1



Distribution Date: 27-Apr-2020
14-Apr-2020 1:13:05 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
M-1JH	110,686,131.00	110,686,131.00	0.00	0.00	0.00	0.00	0.00	110,686,131.00	1.00000000	0.00
2M-2J	59,504,000.00	59,504,000.00	0.00	0.00	0.00	0.00	0.00	59,504,000.00	1.00000000	0.00
M-2JH	17,497,616.00	17,497,616.00	0.00	0.00	0.00	0.00	0.00	17,497,616.00	1.00000000	0.00
2B-1J	39,669,000.00	39,669,000.00	0.00	0.00	0.00	0.00	0.00	39,669,000.00	1.00000000	0.00
B-1JH	11,665,411.00	11,665,411.00	0.00	0.00	0.00	0.00	0.00	11,665,411.00	1.00000000	0.00
B-2JH	13,509,056.18	13,509,056.18	0.00	0.00	0.00	88,860.49	88,860.49	13,420,195.69	0.99342215	0.00
2A-KH	20,571,288,680.63	20,249,925,136.95	37,107,928.43	319,935,540.63	0.00	0.00	357,043,469.06	19,892,881,667.88	0.96702166	357,043,469.06
2X-KH	589,567,430.99	574,384,282.27	1,759,389.75	15,123,494.04	0.00	0.00	16,882,883.79	557,501,398.48	0.94561092	16,882,883.79
M-1KH	105,574,537.00	105,574,537.00	0.00	0.00	0.00	0.00	0.00	105,574,537.00	1.00000000	0.00
2M-2K	110,237,000.00	110,237,000.00	0.00	0.00	0.00	0.00	0.00	110,237,000.00	1.00000000	0.00
M-2KH	49,207,364.00	49,207,364.00	0.00	0.00	0.00	0.00	0.00	49,207,364.00	1.00000000	0.00
2B-1K	68,526,000.00	68,526,000.00	0.00	0.00	0.00	0.00	0.00	68,526,000.00	1.00000000	0.00
B-1KH	30,588,063.00	30,588,063.00	0.00	0.00	0.00	0.00	0.00	30,588,063.00	1.00000000	0.00
B-2KH	21,546,535.88	21,546,535.88	0.00	0.00	0.00	20,086.69	20,086.69	21,526,449.19	0.99906775	0.00
2A-LH	13,439,037,741.33	13,228,848,478.36	23,789,330.72	218,330,569.99	0.00	0.00	242,119,900.71	12,986,728,577.65	0.96634363	242,119,900.71
2X-LH	372,711,217.50	363,411,668.35	1,057,274.36	9,692,657.91	0.00	0.00	10,749,932.27	352,661,736.08	0.94620639	10,749,932.27
M-1LH	35,338,524.00	35,338,524.00	0.00	0.00	0.00	0.00	0.00	35,338,524.00	1.00000000	0.00
2M-2L	71,956,000.00	71,956,000.00	0.00	0.00	0.00	0.00	0.00	71,956,000.00	1.00000000	0.00
M-2LH	33,318,360.00	33,318,360.00	0.00	0.00	0.00	0.00	0.00	33,318,360.00	1.00000000	0.00
2B-1L	47,970,000.00	47,970,000.00	0.00	0.00	0.00	0.00	0.00	47,970,000.00	1.00000000	0.00
B-1LH	22,212,907.00	22,212,907.00	0.00	0.00	0.00	0.00	0.00	22,212,907.00	1.00000000	0.00
B-2LH	14,036,581.03	13,725,105.87	0.00	0.00	0.00	54,792.46	54,792.46	13,670,313.41	0.97390621	0.00
1M-2	252,325,000.00	252,325,000.00	0.00	0.00	0.00	0.00	0.00	252,325,000.00	1.00000000	0.00
1B-1	187,757,000.00	187,757,000.00	0.00	0.00	0.00	0.00	0.00	187,757,000.00	1.00000000	0.00
2M-2	316,415,000.00	316,415,000.00	0.00	0.00	0.00	0.00	0.00	316,415,000.00	1.00000000	0.00
2B-1	209,906,000.00	209,906,000.00	0.00	0.00	0.00	0.00	0.00	209,906,000.00	1.00000000	0.00
Totals	153,342,377,530.38	151,072,188,463.21	285,780,987.66	2,209,706,977.47	0.00	578,880.55	2,496,066,845.68	148,576,121,617.52	0.96891756	2,495,487,965.13

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Connecticut Avenue Securities

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Series 2020-SBT1



Distribution Date: 27-Apr-2020
14-Apr-2020 1:13:06 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-AH	11,049,150,487.59	984.69425172	1.94782602	14.04388781	0.00000000	0.00000000	15.99171382	968.70253790	0.96870254	15.99171382
1X-AH	424,315,168.15	980.07488585	2.55455520	18.35236773	0.00000000	0.00000000	20.90692293	959.16796292	0.95916796	20.90692293
M-1AH	40,411,707.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2A	44,101,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2AH	2,321,245.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1A	35,280,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-1AH	1,857,796.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-2AH	8,123,893.09	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1A-BH	8,942,452,940.54	984.99031054	1.95267366	16.08213387	0.00000000	0.00000000	18.03480753	966.95550301	0.96695550	18.03480753
1X-BH	267,128,244.52	974.46112914	3.32841898	27.37111144	0.00000000	0.00000000	30.69953046	943.76159871	0.94376160	30.69953046
M-1BH	121,635,844.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	15,224,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2BH	18,608,592.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1B	11,841,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-1BH	14,473,239.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-2BH	6,578,559.49	974.19495252	0.00000000	0.00000000	0.00000000	3.98179420	3.98179420	970.21315832	0.97021316	0.00000000
1A-CH	18,913,635,779.95	986.50159129	1.97200823	13.00256325	0.00000000	0.00000000	14.97457148	971.52701981	0.97152702	14.97457148
1X-CH	489,175,182.88	976.62322119	3.41844130	22.53227432	0.00000000	0.00000000	25.95071562	950.67250557	0.95067251	25.95071562
M-1CH	232,370,645.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	47,032,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2CH	20,157,631.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1C	31,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-1CH	13,635,809.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-2CH	13,833,158.75	996.03020026	0.00000000	0.00000000	0.00000000	0.25144799	0.25144799	995.77875227	0.99577875	0.00000000
1A-DH	6,428,393,391.77	986.92615505	1.94123861	12.51760392	0.00000000	0.00000000	14.45884252	972.46731252	0.97246731	14.45884252
1X-DH	188,180,590.04	978.72870890	3.15968092	20.36465493	0.00000000	0.00000000	23.52433585	955.20437305	0.95520437	23.52433585
M-1DH	71,014,867.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2D	11,277,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2DH	13,641,508.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1D	7,925,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-1DH	9,585,304.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-2DH	4,714,312.60	990.29995593	0.00000000	0.00000000	0.00000000	12.28495539	12.28495539	978.01500053	0.97801500	0.00000000
1A-EH	22,359,863,092.12	985.33054114	1.86191215	13.76381719	0.00000000	0.00000000	15.62572934	969.70481179	0.96970481	15.62572934

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Distribution Date: 27-Apr-2020
14-Apr-2020 1:13:06 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1X-EH	701,262,154.05	976.56237334	2.97689698	21.98478104	0.00000000	0.00000000	24.96167802	951.60069531	0.95160070	24.96167802
M-1EH	227,402,264.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2E	65,631,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2EH	32,989,503.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1E	51,567,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-1EH	25,920,539.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-2EH	16,436,748.85	999.04044528	0.00000000	0.00000000	0.00000000	11.43132269	11.43132269	987.60912259	0.98760912	0.00000000
1A-FH	18,943,677,632.25	984.64043726	1.81974170	13.76793973	0.00000000	0.00000000	15.58768143	969.05275583	0.96905276	15.58768143
1X-FH	619,073,804.50	976.45285151	2.79096781	21.10209422	0.00000000	0.00000000	23.89306204	952.55978947	0.95255979	23.89306204
M-1FH	149,384,365.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2F	69,060,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2FH	28,416,502.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1F	49,328,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-1FH	20,298,072.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-2FH	13,925,213.70	999.38970847	0.00000000	0.00000000	0.00000000	2.10086758	2.10086758	997.28884089	0.99728884	0.00000000
2A-GH	7,056,066,684.58	982.85180494	1.87744078	17.27500313	0.00000000	0.00000000	19.15244391	963.69936103	0.96369936	19.15244391
2X-GH	217,607,992.74	971.62485871	3.11831244	28.43707270	0.00000000	0.00000000	31.55538514	940.06947362	0.94006947	31.55538514
M-1GH	51,123,595.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2G	47,212,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2GH	2,485,366.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1G	33,823,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-1GH	1,781,082.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-2GH	7,417,518.04	994.54292261	0.00000000	0.00000000	0.00000000	8.83945541	8.83945541	985.70346719	0.98570347	0.00000000
2A-HH	4,752,535,434.61	984.42174996	1.88480212	15.39084662	0.00000000	0.00000000	17.27564874	967.14610122	0.96714610	17.27564874
2X-HH	132,647,555.85	971.90886642	3.40531333	27.52268149	0.00000000	0.00000000	30.92799482	940.98087160	0.94098087	30.92799482
M-1HH	52,060,380.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	27,506,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2HH	1,448,511.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	19,918,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-1HH	1,049,060.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-2HH	4,992,156.27	1000.00000000	0.00000000	0.00000000	0.00000000	8.98156379	8.98156379	991.01843621	0.99101844	0.00000000
2A-JH	12,892,930,264.39	986.29023160	1.91067394	14.01916255	0.00000000	0.00000000	15.92983649	970.36039511	0.97036040	15.92983649
2X-JH	363,593,986.52	976.83320376	3.23795350	23.68411660	0.00000000	0.00000000	26.92207009	949.91113367	0.94991113	26.92207009

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Series 2020-SBT1



Distribution Date: 27-Apr-2020
14-Apr-2020 1:13:06 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
M-1JH	110,686,131.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2J	59,504,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2JH	17,497,616.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1J	39,669,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-1JH	11,665,411.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-2JH	13,509,056.18	1000.00000000	0.00000000	0.00000000	0.00000000	6.57784591	6.57784591	993.42215409	0.99342215	0.00000000
2A-KH	20,571,288,680.63	984.37805484	1.80386990	15.55252787	0.00000000	0.00000000	17.35639777	967.02165706	0.96702166	17.35639777
2X-KH	589,567,430.99	974.24696833	2.98420445	25.65184785	0.00000000	0.00000000	28.63605230	945.61091603	0.94561092	28.63605230
M-1KH	105,574,537.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2K	110,237,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2KH	49,207,364.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1K	68,526,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-1KH	30,588,063.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-2KH	21,546,535.88	1000.00000000	0.00000000	0.00000000	0.00000000	0.93224684	0.93224684	999.06775316	0.99906775	0.00000000
2A-LH	13,439,037,741.33	984.35979815	1.77016623	16.24599724	0.00000000	0.00000000	18.01616346	966.34363469	0.96634363	18.01616346
2X-LH	372,711,217.50	975.04891532	2.83671194	26.00581215	0.00000000	0.00000000	28.84252409	946.20639123	0.94620639	28.84252409
M-1LH	35,338,524.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2L	71,956,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2LH	33,318,360.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1L	47,970,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-1LH	22,212,907.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-2LH	14,036,581.03	977.80975586	0.00000000	0.00000000	0.00000000	3.90354744	3.90354744	973.90620841	0.97390621	0.00000000
1M-2	252,325,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	187,757,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	316,415,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	209,906,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2020-SBT1



Distribution Date: 27-Apr-2020
14-Apr-2020 1:13:06 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-AH	N/A	N/A	0.00000 %	10,880,034,971.51	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,703,340,118.92
1X-AH	N/A	N/A	0.00000 %	415,860,639.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	406,989,515.47
M-1AH	N/A	N/A	0.00000 %	40,411,707.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	40,411,707.00
1M-2A	03/25/20 - 04/26/20	33	4.59663 %	44,101,000.00	185,822.98	0.00	0.00	0.00	0.00	185,822.98	0.00	44,101,000.00
M-2AH	N/A	N/A	0.00000 %	2,321,245.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,321,245.00
1B-1A	03/25/20 - 04/26/20	33	7.69663 %	35,280,000.00	248,909.01	0.00	0.00	0.00	0.00	248,909.01	0.00	35,280,000.00
B-1AH	N/A	N/A	0.00000 %	1,857,796.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,857,796.00
B-2AH	N/A	N/A	0.00000 %	8,123,893.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,123,893.09
1A-BH	N/A	N/A	0.00000 %	8,808,229,498.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,646,954,081.23
1X-BH	N/A	N/A	0.00000 %	260,306,090.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	252,105,379.11
M-1BH	N/A	N/A	0.00000 %	121,635,844.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	121,635,844.00
1M-2B	03/25/20 - 04/26/20	33	4.59663 %	15,224,000.00	64,147.50	0.00	0.00	0.00	0.00	64,147.50	0.00	15,224,000.00
M-2BH	N/A	N/A	0.00000 %	18,608,592.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	18,608,592.00
1B-1B	03/25/20 - 04/26/20	33	7.69663 %	11,841,000.00	83,541.15	0.00	0.00	0.00	0.00	83,541.15	0.00	11,841,000.00
B-1BH	N/A	N/A	0.00000 %	14,473,239.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,473,239.00
B-2BH	N/A	N/A	0.00000 %	6,408,799.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,382,604.98
1A-CH	N/A	N/A	0.00000 %	18,658,331,794.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	18,375,108,203.14
1X-CH	N/A	N/A	0.00000 %	477,739,842.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	465,045,396.77
M-1CH	N/A	N/A	0.00000 %	232,370,645.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	232,370,645.00
1M-2C	03/25/20 - 04/26/20	33	4.59663 %	47,032,000.00	198,172.98	0.00	0.00	0.00	0.00	198,172.98	0.00	47,032,000.00
M-2CH	N/A	N/A	0.00000 %	20,157,631.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	20,157,631.00
1B-1C	03/25/20 - 04/26/20	33	7.69663 %	31,816,000.00	224,469.65	0.00	0.00	0.00	0.00	224,469.65	0.00	31,816,000.00
B-1CH	N/A	N/A	0.00000 %	13,635,809.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,635,809.00
B-2CH	N/A	N/A	0.00000 %	13,778,243.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,774,765.56
1A-DH	N/A	N/A	0.00000 %	6,344,349,573.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,251,402,445.53
1X-DH	N/A	N/A	0.00000 %	184,177,745.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	179,750,922.53
M-1DH	N/A	N/A	0.00000 %	71,014,867.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	71,014,867.00
1M-2D	03/25/20 - 04/26/20	33	4.59663 %	11,277,000.00	47,516.51	0.00	0.00	0.00	0.00	47,516.51	0.00	11,277,000.00
M-2DH	N/A	N/A	0.00000 %	13,641,508.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,641,508.00
1B-1D	03/25/20 - 04/26/20	33	7.69663 %	7,925,000.00	55,912.81	0.00	0.00	0.00	0.00	55,912.81	0.00	7,925,000.00
B-1DH	N/A	N/A	0.00000 %	9,585,304.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,585,304.00

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Connecticut Avenue Securities

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Series 2020-SBT1



Distribution Date: 27-Apr-2020
14-Apr-2020 1:13:06 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
B-2DH	N/A	N/A	0.00000 %	4,668,583.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,610,668.44
1A-EH	N/A	N/A	0.00000 %	22,031,856,000.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,682,466,831.46
1X-EH	N/A	N/A	0.00000 %	684,826,233.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	667,321,553.39
M-1EH	N/A	N/A	0.00000 %	227,402,264.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	227,402,264.00
1M-2E	03/25/20 - 04/26/20	33	4.59663 %	65,631,000.00	276,541.30	0.00	0.00	0.00	0.00	276,541.30	0.00	65,631,000.00
M-2EH	N/A	N/A	0.00000 %	32,989,503.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	32,989,503.00
1B-1E	03/25/20 - 04/26/20	33	7.69663 %	51,567,000.00	363,817.78	0.00	0.00	0.00	0.00	363,817.78	0.00	51,567,000.00
B-1EH	N/A	N/A	0.00000 %	25,920,539.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25,920,539.00
B-2EH	N/A	N/A	0.00000 %	16,420,976.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16,233,083.11
1A-FH	N/A	N/A	0.00000 %	18,652,711,027.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	18,357,423,015.09
1X-FH	N/A	N/A	0.00000 %	604,496,381.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	589,704,812.88
M-1FH	N/A	N/A	0.00000 %	149,384,365.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	149,384,365.00
1M-2F	03/25/20 - 04/26/20	33	4.59663 %	69,060,000.00	290,989.66	0.00	0.00	0.00	0.00	290,989.66	0.00	69,060,000.00
M-2FH	N/A	N/A	0.00000 %	28,416,502.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	28,416,502.00
1B-1F	03/25/20 - 04/26/20	33	7.69663 %	49,328,000.00	348,021.08	0.00	0.00	0.00	0.00	348,021.08	0.00	49,328,000.00
B-1FH	N/A	N/A	0.00000 %	20,298,072.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	20,298,072.00
B-2FH	N/A	N/A	0.00000 %	13,916,715.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,887,460.23
2A-GH	N/A	N/A	0.00000 %	6,935,067,876.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,799,926,955.30
2X-GH	N/A	N/A	0.00000 %	211,433,335.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	204,566,631.19
M-1GH	N/A	N/A	0.00000 %	51,123,595.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	51,123,595.00
2M-2G	03/25/20 - 04/26/20	33	4.59663 %	47,212,000.00	198,931.42	0.00	0.00	0.00	0.00	198,931.42	0.00	47,212,000.00
M-2GH	N/A	N/A	0.00000 %	2,485,366.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,485,366.00
2B-1G	03/25/20 - 04/26/20	33	7.54663 %	33,823,000.00	233,978.86	0.00	0.00	0.00	0.00	233,978.86	0.00	33,823,000.00
B-1GH	N/A	N/A	0.00000 %	1,781,082.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,781,082.00
B-2GH	N/A	N/A	0.00000 %	7,377,040.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,311,473.25
2A-HH	N/A	N/A	0.00000 %	4,678,499,249.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,596,396,116.49
2X-HH	N/A	N/A	0.00000 %	128,921,335.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	124,818,812.72
M-1HH	N/A	N/A	0.00000 %	52,060,380.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	52,060,380.00
2M-2H	03/25/20 - 04/26/20	33	4.59663 %	27,506,000.00	115,898.66	0.00	0.00	0.00	0.00	115,898.66	0.00	27,506,000.00
M-2HH	N/A	N/A	0.00000 %	1,448,511.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,448,511.00
2B-1H	03/25/20 - 04/26/20	33	7.54663 %	19,918,000.00	137,787.63	0.00	0.00	0.00	0.00	137,787.63	0.00	19,918,000.00

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Distribution Date: 27-Apr-2020
14-Apr-2020 1:13:06 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
B-1HH	N/A	N/A	0.00000 %	1,049,060.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,049,060.00
B-2HH	N/A	N/A	0.00000 %	4,992,156.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,318.90
2A-JH	N/A	N/A	0.00000 %	12,716,171,176.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,510,788,905.43
2X-JH	N/A	N/A	0.00000 %	355,170,678.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	345,381,975.93
M-1JH	N/A	N/A	0.00000 %	110,686,131.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	110,686,131.00
2M-2J	03/25/20 - 04/26/20	33	4.59663 %	59,504,000.00	250,724.72	0.00	0.00	0.00	0.00	250,724.72	0.00	59,504,000.00
M-2JH	N/A	N/A	0.00000 %	17,497,616.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	17,497,616.00
2B-1J	03/25/20 - 04/26/20	33	7.54663 %	39,669,000.00	274,419.99	0.00	0.00	0.00	0.00	274,419.99	0.00	39,669,000.00
B-1JH	N/A	N/A	0.00000 %	11,665,411.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,665,411.00
B-2JH	N/A	N/A	0.00000 %	13,509,056.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,420,195.69
2A-KH	N/A	N/A	0.00000 %	20,249,925,136.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	19,892,881,667.88
2X-KH	N/A	N/A	0.00000 %	574,384,282.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	557,501,398.48
M-1KH	N/A	N/A	0.00000 %	105,574,537.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	105,574,537.00
2M-2K	03/25/20 - 04/26/20	33	4.59663 %	110,237,000.00	464,492.14	0.00	0.00	0.00	0.00	464,492.14	0.00	110,237,000.00
M-2KH	N/A	N/A	0.00000 %	49,207,364.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	49,207,364.00
2B-1K	03/25/20 - 04/26/20	33	7.54663 %	68,526,000.00	474,045.34	0.00	0.00	0.00	0.00	474,045.34	0.00	68,526,000.00
B-1KH	N/A	N/A	0.00000 %	30,588,063.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	30,588,063.00
B-2KH	N/A	N/A	0.00000 %	21,546,535.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,526,449.19
2A-LH	N/A	N/A	0.00000 %	13,228,848,478.36	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,986,728,577.65
2X-LH	N/A	N/A	0.00000 %	363,411,668.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	352,661,736.08
M-1LH	N/A	N/A	0.00000 %	35,338,524.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	35,338,524.00
2M-2L	03/25/20 - 04/26/20	33	4.59663 %	71,956,000.00	303,192.18	0.00	0.00	0.00	0.00	303,192.18	0.00	71,956,000.00
M-2LH	N/A	N/A	0.00000 %	33,318,360.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	33,318,360.00
2B-1L	03/25/20 - 04/26/20	33	7.54663 %	47,970,000.00	331,844.19	0.00	0.00	0.00	0.00	331,844.19	0.00	47,970,000.00
B-1LH	N/A	N/A	0.00000 %	22,212,907.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,212,907.00
B-2LH	N/A	N/A	0.00000 %	13,725,105.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,670,313.41
1M-2	03/25/20 - 04/26/20	33	4.59663 %	252,325,000.00	1,063,190.94	0.00	0.00	0.00	0.00	1,063,190.94	0.00	252,325,000.00
1B-1	03/25/20 - 04/26/20	33	7.69663 %	187,757,000.00	1,324,671.48	0.00	0.00	0.00	0.00	1,324,671.48	0.00	187,757,000.00
2M-2	03/25/20 - 04/26/20	33	4.59663 %	316,415,000.00	1,333,239.12	0.00	0.00	0.00	0.00	1,333,239.12	0.00	316,415,000.00
2B-1	03/25/20 - 04/26/20	33	7.54663 %	209,906,000.00	1,452,076.01	0.00	0.00	0.00	0.00	1,452,076.01	0.00	209,906,000.00
Totals					10,346,355.09	0.00	0.00	0.00	0.00	10,346,355.09	0.00	

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

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Distribution Date: 27-Apr-2020
14-Apr-2020 1:13:06 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-AH	11,049,150,487.59	0.00000 %	984.69425172	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	968.70253790
1X-AH	424,315,168.15	0.00000 %	980.07488585	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	959.16796292
M-1AH	40,411,707.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2A	44,101,000.00	4.59663 %	1,000.00000000	4.21357747	0.00000000	0.00000000	0.00000000	0.00000000	4.21357747	0.00000000	1,000.00000000
M-2AH	2,321,245.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-1A	35,280,000.00	7.69663 %	1,000.00000000	7.05524405	0.00000000	0.00000000	0.00000000	0.00000000	7.05524405	0.00000000	1,000.00000000
B-1AH	1,857,796.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
B-2AH	8,123,893.09	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1A-BH	8,942,452,940.54	0.00000 %	984.99031054	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	966.95550301
1X-BH	267,128,244.52	0.00000 %	974.46112914	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	943.76159871
M-1BH	121,635,844.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2B	15,224,000.00	4.59663 %	1,000.00000000	4.21357725	0.00000000	0.00000000	0.00000000	0.00000000	4.21357725	0.00000000	1,000.00000000
M-2BH	18,608,592.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-1B	11,841,000.00	7.69663 %	1,000.00000000	7.05524449	0.00000000	0.00000000	0.00000000	0.00000000	7.05524449	0.00000000	1,000.00000000
B-1BH	14,473,239.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
B-2BH	6,578,559.49	0.00000 %	974.19495252	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	970.21315832
1A-CH	18,913,635,779.95	0.00000 %	986.50159129	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	971.52701981
1X-CH	489,175,182.88	0.00000 %	976.62322119	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	950.67250557
M-1CH	232,370,645.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2C	47,032,000.00	4.59663 %	1,000.00000000	4.21357756	0.00000000	0.00000000	0.00000000	0.00000000	4.21357756	0.00000000	1,000.00000000
M-2CH	20,157,631.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-1C	31,816,000.00	7.69663 %	1,000.00000000	7.05524422	0.00000000	0.00000000	0.00000000	0.00000000	7.05524422	0.00000000	1,000.00000000
B-1CH	13,635,809.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
B-2CH	13,833,158.75	0.00000 %	996.03020026	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.77875227
1A-DH	6,428,393,391.77	0.00000 %	986.92615505	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	972.46731252
1X-DH	188,180,590.04	0.00000 %	978.72870890	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	955.20437305
M-1DH	71,014,867.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2D	11,277,000.00	4.59663 %	1,000.00000000	4.21357719	0.00000000	0.00000000	0.00000000	0.00000000	4.21357719	0.00000000	1,000.00000000
M-2DH	13,641,508.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-1D	7,925,000.00	7.69663 %	1,000.00000000	7.05524416	0.00000000	0.00000000	0.00000000	0.00000000	7.05524416	0.00000000	1,000.00000000
B-1DH	9,585,304.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	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
B-2DH	4,714,312.60	0.0000 %	990.29995593	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	978.01500053
1A-EH	22,359,863,092.12	0.0000 %	985.33054114	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	969.70481179
1X-EH	701,262,154.05	0.0000 %	976.56237334	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	951.60069531
M-1EH	227,402,264.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2E	65,631,000.00	4.59663 %	1,000.00000000	4.21357743	0.00000000	0.00000000	0.00000000	0.00000000	4.21357743	0.00000000	1,000.00000000
M-2EH	32,989,503.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-1E	51,567,000.00	7.69663 %	1,000.00000000	7.05524425	0.00000000	0.00000000	0.00000000	0.00000000	7.05524425	0.00000000	1,000.00000000
B-1EH	25,920,539.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
B-2EH	16,436,748.85	0.0000 %	999.04044528	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	987.60912259
1A-FH	18,943,677,632.25	0.0000 %	984.64043726	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	969.05275583
1X-FH	619,073,804.50	0.0000 %	976.45285151	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	952.55978947
M-1FH	149,384,365.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2F	69,060,000.00	4.59663 %	1,000.00000000	4.21357747	0.00000000	0.00000000	0.00000000	0.00000000	4.21357747	0.00000000	1,000.00000000
M-2FH	28,416,502.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-1F	49,328,000.00	7.69663 %	1,000.00000000	7.05524408	0.00000000	0.00000000	0.00000000	0.00000000	7.05524408	0.00000000	1,000.00000000
B-1FH	20,298,072.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
B-2FH	13,925,213.70	0.0000 %	999.38970847	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.28884089
2A-GH	7,056,066,684.58	0.0000 %	982.85180494	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	963.69936103
2X-GH	217,607,992.74	0.0000 %	971.62485871	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	940.06947362
M-1GH	51,123,595.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2G	47,212,000.00	4.59663 %	1,000.00000000	4.21357748	0.00000000	0.00000000	0.00000000	0.00000000	4.21357748	0.00000000	1,000.00000000
M-2GH	2,485,366.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-1G	33,823,000.00	7.54663 %	1,000.00000000	6.91774414	0.00000000	0.00000000	0.00000000	0.00000000	6.91774414	0.00000000	1,000.00000000
B-1GH	1,781,082.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
B-2GH	7,417,518.04	0.0000 %	994.54292261	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	985.70346719
2A-HH	4,752,535,434.61	0.0000 %	984.42174996	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	967.14610122
2X-HH	132,647,555.85	0.0000 %	971.90886642	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	940.98087160
M-1HH	52,060,380.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2H	27,506,000.00	4.59663 %	1,000.00000000	4.21357740	0.00000000	0.00000000	0.00000000	0.00000000	4.21357740	0.00000000	1,000.00000000
M-2HH	1,448,511.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-1H	19,918,000.00	7.54663 %	1,000.00000000	6.91774425	0.00000000	0.00000000	0.00000000	0.00000000	6.91774425	0.00000000	1,000.00000000

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Connecticut Avenue Securities

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Distribution Date: 27-Apr-2020
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
B-1HH	1,049,060.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
B-2HH	4,992,156.27	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.01843621
2A-JH	12,892,930,264.39	0.0000 %	986.29023160	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	970.36039511
2X-JH	363,593,986.52	0.0000 %	976.83320376	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	949.91113367
M-1JH	110,686,131.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2J	59,504,000.00	4.59663 %	1,000.00000000	4.21357757	0.00000000	0.00000000	0.00000000	0.00000000	4.21357757	0.00000000	1,000.00000000
M-2JH	17,497,616.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-1J	39,669,000.00	7.54663 %	1,000.00000000	6.91774408	0.00000000	0.00000000	0.00000000	0.00000000	6.91774408	0.00000000	1,000.00000000
B-1JH	11,665,411.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
B-2JH	13,509,056.18	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.42215409
2A-KH	20,571,288,680.63	0.0000 %	984.37805484	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	967.02165706
2X-KH	589,567,430.99	0.0000 %	974.24696833	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	945.61091603
M-1KH	105,574,537.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2K	110,237,000.00	4.59663 %	1,000.00000000	4.21357747	0.00000000	0.00000000	0.00000000	0.00000000	4.21357747	0.00000000	1,000.00000000
M-2KH	49,207,364.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-1K	68,526,000.00	7.54663 %	1,000.00000000	6.91774421	0.00000000	0.00000000	0.00000000	0.00000000	6.91774421	0.00000000	1,000.00000000
B-1KH	30,588,063.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
B-2KH	21,546,535.88	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.06775316
2A-LH	13,439,037,741.33	0.0000 %	984.35979815	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	966.34363469
2X-LH	372,711,217.50	0.0000 %	975.04891532	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	946.20639123
M-1LH	35,338,524.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2L	71,956,000.00	4.59663 %	1,000.00000000	4.21357746	0.00000000	0.00000000	0.00000000	0.00000000	4.21357746	0.00000000	1,000.00000000
M-2LH	33,318,360.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-1L	47,970,000.00	7.54663 %	1,000.00000000	6.91774422	0.00000000	0.00000000	0.00000000	0.00000000	6.91774422	0.00000000	1,000.00000000
B-1LH	22,212,907.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
B-2LH	14,036,581.03	0.0000 %	977.80975586	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	973.90620841
1M-2	252,325,000.00	4.59663 %	1,000.00000000	4.21357749	0.00000000	0.00000000	0.00000000	0.00000000	4.21357749	0.00000000	1,000.00000000
1B-1	187,757,000.00	7.69663 %	1,000.00000000	7.05524417	0.00000000	0.00000000	0.00000000	0.00000000	7.05524417	0.00000000	1,000.00000000
2M-2	316,415,000.00	4.59663 %	1,000.00000000	4.21357749	0.00000000	0.00000000	0.00000000	0.00000000	4.21357749	0.00000000	1,000.00000000
2B-1	209,906,000.00	7.54663 %	1,000.00000000	6.91774418	0.00000000	0.00000000	0.00000000	0.00000000	6.91774418	0.00000000	1,000.00000000

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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	4,991,867.29
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	195,893.59
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	5,187,760.88
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	14,583.33
Payment of Interest and Principal	5,173,177.55
Total Withdrawals (Pool Distribution Amount)	5,187,760.88
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
Indenture Trustee Fee	14,583.33
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	14,583.33

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Series 2020-SBT1



Distribution Date: 27-Apr-2020
 14-Apr-2020 1:13:06 PM

Certificateholder Account Statement

Reserve and Guaranty Funds				
Account Name	Beginning Balance	Current Withdrawals	Current Deposits	Ending Balance
B-1 Reserve Account	0.00	2,776,747.49	6,982,797.51	4,206,050.02
Cash Collateral Account 1B-1A	35,280,000.00	0.00	0.00	35,280,000.00
Cash Collateral Account 1B-1B	11,841,000.00	0.00	0.00	11,841,000.00
Cash Collateral Account 1B-1C	31,816,000.00	0.00	0.00	31,816,000.00
Cash Collateral Account 1B-1D	7,925,000.00	0.00	0.00	7,925,000.00
Cash Collateral Account 1B-1E	51,567,000.00	0.00	0.00	51,567,000.00
Cash Collateral Account 1B-1F	49,328,000.00	0.00	0.00	49,328,000.00
Cash Collateral Account 1M-2A	44,101,000.00	26,005.96	26,005.96	44,101,000.00
Cash Collateral Account 1M-2B	15,224,000.00	8,977.46	8,977.46	15,224,000.00
Cash Collateral Account 1M-2C	47,032,000.00	27,734.35	27,734.35	47,032,000.00
Cash Collateral Account 1M-2D	11,277,000.00	6,649.95	6,649.95	11,277,000.00
Cash Collateral Account 1M-2E	65,631,000.00	38,702.01	38,702.01	65,631,000.00
Cash Collateral Account 1M-2F	69,060,000.00	40,724.06	40,724.06	69,060,000.00
Cash Collateral Account 2B-1G	33,823,000.00	0.00	0.00	33,823,000.00
Cash Collateral Account 2B-1H	19,918,000.00	0.00	0.00	19,918,000.00
Cash Collateral Account 2B-1J	39,669,000.00	0.00	0.00	39,669,000.00
Cash Collateral Account 2B-1K	68,526,000.00	0.00	0.00	68,526,000.00
Cash Collateral Account 2B-1L	47,970,000.00	0.00	0.00	47,970,000.00
Cash Collateral Account 2M-2G	47,212,000.00	27,840.49	27,840.49	47,212,000.00
Cash Collateral Account 2M-2H	27,506,000.00	16,220.04	16,220.04	27,506,000.00
Cash Collateral Account 2M-2J	59,504,000.00	35,088.98	35,088.98	59,504,000.00
Cash Collateral Account 2M-2K	110,237,000.00	65,005.77	65,005.77	110,237,000.00
Cash Collateral Account 2M-2L	71,956,000.00	42,431.81	42,431.81	71,956,000.00

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 14-Apr-2020 1:13:06 PM

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Series 2020-SBT1



Additional Reporting - Deal Level

Cash Reporting	
One-Month LIBOR	0.946630%

Additional Reporting - Group Level

Informational Reporting	
Group 1	
Aggregate At Issuance Loan Count	441994
Aggregate Period Beginning Loan Count	437040
Aggregate Period Reference Pool Removal Loan Count	5357
Aggregate Period Ending Loan Count	431683
Aggregate UPB at Origination	172,343,585,000.00
Aggregate UPB at Issuance	90,874,127,792.00
Aggregate UPB Actual Current	88,124,853,689.61
Aggregate Calculated Write-down Amount	304,736.72
Aggregate Calculated Write-up Amount	9,918.81
Aggregate Recovery Principal on Previously Liquidated Loan Current	0.00
Aggregate Recovery Principal on Previously Liquidated Loan Cumulative	0.00
LIBOR Interest Contribution Amount	233,084.80
Notes Investment Liquidation Contribution	0.00
Aggregate Period PIF Loan Count Current	5348
Aggregate PIF Loan Count Cumulative	10279
Aggregate Period PIF Loan UPB Current	1,193,608,075.07
Aggregate PIF Loan UPB Cumulative	2,263,647,272.82
Aggregate Repurchase Prior CE Loan Count Current	0
Aggregate Repurchase Prior CE Loan Count Cumulative	4
Aggregate Repurchase Prior Credit Event UPB Current	0.00
Aggregate Repurchase Prior Credit Event UPB Cumulative	598,240.91
Aggregate Credit Event Amount Current	1,661,002.00
Aggregate Credit Event Amount Cumulative	4,117,836.88
Aggregate Total Active Modified Loan Count	2654
Aggregate Total Active Modified Loan UPB	550,583,424.31
Reference Pool 1A Scheduled Principal Current	22,605,759.30
Reference Pool 1A Scheduled Principal Cumulative	46,121,799.03

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Series 2020-SBT1



Distribution Date: 27-Apr-2020
14-Apr-2020 1:13:06 PM

Additional Reporting - Group Level

Informational Reporting	
Group 1	
Reference Pool 1A Unscheduled Principal Current	162,960,217.81
Reference Pool 1A Unscheduled Principal Cumulative	317,014,226.17
Reference Pool 1A Senior Percentage	95.205043%
Reference Pool 1A Subordinate Percentage	4.794957%
Reference Pool 1A Calculated Tranche Write-down Amount	0.00
Reference Pool 1A Calculated Tranche Write-up Amount	9,918.81
Reference Pool 1A Minimum Credit Enhancement Test Pass?	YES
Reference Pool 1A Delinquency Test	YES
Reference Pool 1A Count of Loans 30 Days Delinquent	594
Reference Pool 1A UPB of Loans 30 Days Delinquent	105,002,250.84
Reference Pool 1A Count of Loans 60 Days Delinquent	133
Reference Pool 1A UPB of Loans 60 Days Delinquent	25,605,234.81
Reference Pool 1A Count of Loans 90 Days Delinquent	54
Reference Pool 1A UPB of Loans 90 Days Delinquent	8,862,522.71
Reference Pool 1A Count of Loans 120 Days Delinquent	38
Reference Pool 1A UPB of Loans 120 Days Delinquent	7,419,186.40
Reference Pool 1A Count of Loans 150 Days Delinquent	27
Reference Pool 1A UPB of Loans 150 Days Delinquent	4,957,791.42
Reference Pool 1A Count of Loans 180 Days Delinquent	148
Reference Pool 1A UPB of Loans 180 Days Delinquent	25,577,349.76
Reference Pool 1B Scheduled Principal Current	18,350,807.07
Reference Pool 1B Scheduled Principal Cumulative	37,465,663.10
Reference Pool 1B Unscheduled Principal Current	151,125,322.24
Reference Pool 1B Unscheduled Principal Cumulative	273,056,061.57
Reference Pool 1B Senior Percentage	95.154901%
Reference Pool 1B Subordinate Percentage	4.845099%
Reference Pool 1B Calculated Tranche Write-down Amount	26,194.47
Reference Pool 1B Calculated Tranche Write-up Amount	0.00
Reference Pool 1B Minimum Credit Enhancement Test Pass?	YES
Reference Pool 1B Delinquency Test	YES
Reference Pool 1B Count of Loans 30 Days Delinquent	349
Reference Pool 1B UPB of Loans 30 Days Delinquent	66,608,432.15
Reference Pool 1B Count of Loans 60 Days Delinquent	68
Reference Pool 1B UPB of Loans 60 Days Delinquent	12,818,227.46
Reference Pool 1B Count of Loans 90 Days Delinquent	33

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Distribution Date: 27-Apr-2020
14-Apr-2020 1:13:06 PM

Additional Reporting - Group Level

Informational Reporting	
Group 1	
Reference Pool 1B UPB of Loans 90 Days Delinquent	7,712,374.42
Reference Pool 1B Count of Loans 120 Days Delinquent	11
Reference Pool 1B UPB of Loans 120 Days Delinquent	2,191,360.66
Reference Pool 1B Count of Loans 150 Days Delinquent	16
Reference Pool 1B UPB of Loans 150 Days Delinquent	2,176,066.16
Reference Pool 1B Count of Loans 180 Days Delinquent	84
Reference Pool 1B UPB of Loans 180 Days Delinquent	16,618,154.72
Reference Pool 1C Scheduled Principal Current	38,970,062.11
Reference Pool 1C Scheduled Principal Cumulative	79,305,936.14
Reference Pool 1C Unscheduled Principal Current	256,947,974.87
Reference Pool 1C Unscheduled Principal Cumulative	483,351,426.78
Reference Pool 1C Senior Percentage	95.708971%
Reference Pool 1C Subordinate Percentage	4.291029%
Reference Pool 1C Calculated Tranche Write-down Amount	3,478.32
Reference Pool 1C Calculated Tranche Write-up Amount	0.00
Reference Pool 1C Minimum Credit Enhancement Test Pass?	YES
Reference Pool 1C Delinquency Test	YES
Reference Pool 1C Count of Loans 30 Days Delinquent	587
Reference Pool 1C UPB of Loans 30 Days Delinquent	113,046,617.58
Reference Pool 1C Count of Loans 60 Days Delinquent	124
Reference Pool 1C UPB of Loans 60 Days Delinquent	26,002,496.57
Reference Pool 1C Count of Loans 90 Days Delinquent	49
Reference Pool 1C UPB of Loans 90 Days Delinquent	9,553,792.25
Reference Pool 1C Count of Loans 120 Days Delinquent	40
Reference Pool 1C UPB of Loans 120 Days Delinquent	7,847,252.23
Reference Pool 1C Count of Loans 150 Days Delinquent	28
Reference Pool 1C UPB of Loans 150 Days Delinquent	4,652,977.94
Reference Pool 1C Count of Loans 180 Days Delinquent	97
Reference Pool 1C UPB of Loans 180 Days Delinquent	18,538,982.17
Reference Pool 1D Scheduled Principal Current	13,073,636.07
Reference Pool 1D Scheduled Principal Cumulative	26,654,240.32
Reference Pool 1D Unscheduled Principal Current	84,300,315.07
Reference Pool 1D Unscheduled Principal Cumulative	158,766,373.43
Reference Pool 1D Senior Percentage	95.451987%
Reference Pool 1D Subordinate Percentage	4.548013%

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 14-Apr-2020 1:13:06 PM

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Series 2020-SBT1



Additional Reporting - Group Level

Informational Reporting	
Group 1	
Reference Pool 1D Calculated Trance Write-down Amount	57,915.12
Reference Pool 1D Calculated Trance Write-up Amount	0.00
Reference Pool 1D Minimum Credit Enhancement Test Pass?	YES
Reference Pool 1D Delinquency Test	YES
Reference Pool 1D Count of Loans 30 Days Delinquent	191
Reference Pool 1D UPB of Loans 30 Days Delinquent	36,615,977.87
Reference Pool 1D Count of Loans 60 Days Delinquent	55
Reference Pool 1D UPB of Loans 60 Days Delinquent	11,640,850.96
Reference Pool 1D Count of Loans 90 Days Delinquent	14
Reference Pool 1D UPB of Loans 90 Days Delinquent	2,409,276.78
Reference Pool 1D Count of Loans 120 Days Delinquent	18
Reference Pool 1D UPB of Loans 120 Days Delinquent	4,269,492.75
Reference Pool 1D Count of Loans 150 Days Delinquent	12
Reference Pool 1D UPB of Loans 150 Days Delinquent	2,131,422.63
Reference Pool 1D Count of Loans 180 Days Delinquent	48
Reference Pool 1D UPB of Loans 180 Days Delinquent	10,106,560.59
Reference Pool 1E Scheduled Principal Current	43,719,685.98
Reference Pool 1E Scheduled Principal Cumulative	89,333,536.74
Reference Pool 1E Unscheduled Principal Current	323,174,162.98
Reference Pool 1E Unscheduled Principal Cumulative	622,003,324.53
Reference Pool 1E Senior Percentage	95.225068%
Reference Pool 1E Subordinate Percentage	4.774932%
Reference Pool 1E Calculated Trance Write-down Amount	187,893.78
Reference Pool 1E Calculated Trance Write-up Amount	0.00
Reference Pool 1E Minimum Credit Enhancement Test Pass?	YES
Reference Pool 1E Delinquency Test	YES
Reference Pool 1E Count of Loans 30 Days Delinquent	938
Reference Pool 1E UPB of Loans 30 Days Delinquent	191,054,128.80
Reference Pool 1E Count of Loans 60 Days Delinquent	229
Reference Pool 1E UPB of Loans 60 Days Delinquent	44,492,800.03
Reference Pool 1E Count of Loans 90 Days Delinquent	93
Reference Pool 1E UPB of Loans 90 Days Delinquent	19,280,507.92
Reference Pool 1E Count of Loans 120 Days Delinquent	66
Reference Pool 1E UPB of Loans 120 Days Delinquent	13,451,844.46
Reference Pool 1E Count of Loans 150 Days Delinquent	40

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14-Apr-2020 1:13:06 PM

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Series 2020-SBT1



Additional Reporting - Group Level

Informational Reporting	
Group 1	
Reference Pool 1E UPB of Loans 150 Days Delinquent	8,185,362.57
Reference Pool 1E Count of Loans 180 Days Delinquent	175
Reference Pool 1E UPB of Loans 180 Days Delinquent	36,632,721.03
Reference Pool 1F Scheduled Principal Current	36,200,415.14
Reference Pool 1F Scheduled Principal Cumulative	73,832,941.72
Reference Pool 1F Unscheduled Principal Current	273,879,165.73
Reference Pool 1F Unscheduled Principal Cumulative	541,790,667.08
Reference Pool 1F Senior Percentage	95.227085%
Reference Pool 1F Subordinate Percentage	4.772915%
Reference Pool 1F Calculated Tranche Write-down Amount	29,255.03
Reference Pool 1F Calculated Tranche Write-up Amount	0.00
Reference Pool 1F Minimum Credit Enhancement Test Pass?	YES
Reference Pool 1F Delinquency Test	YES
Reference Pool 1F Count of Loans 30 Days Delinquent	797
Reference Pool 1F UPB of Loans 30 Days Delinquent	162,412,418.34
Reference Pool 1F Count of Loans 60 Days Delinquent	177
Reference Pool 1F UPB of Loans 60 Days Delinquent	35,339,856.04
Reference Pool 1F Count of Loans 90 Days Delinquent	65
Reference Pool 1F UPB of Loans 90 Days Delinquent	11,504,809.46
Reference Pool 1F Count of Loans 120 Days Delinquent	46
Reference Pool 1F UPB of Loans 120 Days Delinquent	10,677,926.83
Reference Pool 1F Count of Loans 150 Days Delinquent	42
Reference Pool 1F UPB of Loans 150 Days Delinquent	8,709,228.62
Reference Pool 1F Count of Loans 180 Days Delinquent	154
Reference Pool 1F UPB of Loans 180 Days Delinquent	30,202,903.33
Group 2	
Aggregate At Issuance Loan Count	305124
Aggregate Period Beginning Loan Count	301396
Aggregate Period Reference Pool Removal Loan Count	4214
Aggregate Period Ending Loan Count	297182
Aggregate UPB at Origination	117,569,010,000.00
Aggregate UPB at Issuance	61,501,846,746.00
Aggregate UPB Actual Current	59,484,886,436.82
Aggregate Calculated Write-down Amount	364,607.77
Aggregate Calculated Write-up Amount	0.00

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Series 2020-SBT1



Distribution Date: 27-Apr-2020
14-Apr-2020 1:13:06 PM

Additional Reporting - Group Level

Informational Reporting	
Group 2	
Aggregate Recovery Principal on Previously Liquidated Loan Current	0.00
Aggregate Recovery Principal on Previously Liquidated Loan Cumulative	0.00
LIBOR Interest Contribution Amount	270,124.89
Notes Investment Liquidation Contribution	0.00
Aggregate Period PIF Loan Count Current	4190
Aggregate PIF Loan Count Cumulative	7892
Aggregate Period PIF Loan UPB Current	930,692,213.44
Aggregate PIF Loan UPB Cumulative	1,728,551,970.99
Aggregate Repurchase Prior CE Loan Count Current	1
Aggregate Repurchase Prior CE Loan Count Cumulative	4
Aggregate Repurchase Prior Credit Event UPB Current	195,893.59
Aggregate Repurchase Prior Credit Event UPB Cumulative	518,554.05
Aggregate Credit Event Amount Current	3,959,141.27
Aggregate Credit Event Amount Cumulative	7,444,386.66
Aggregate Total Active Modified Loan Count	3169
Aggregate Total Active Modified Loan UPB	721,769,438.92
Reference Pool 2G Scheduled Principal Current	13,925,917.07
Reference Pool 2G Scheduled Principal Cumulative	28,460,289.24
Reference Pool 2G Unscheduled Principal Current	128,081,708.36
Reference Pool 2G Unscheduled Principal Cumulative	240,720,801.51
Reference Pool 2G Senior Percentage	95.127289%
Reference Pool 2G Subordinate Percentage	4.872711%
Reference Pool 2G Calculated Tranche Write-down Amount	65,566.82
Reference Pool 2G Calculated Tranche Write-up Amount	0.00
Reference Pool 2G Minimum Credit Enhancement Test Pass?	YES
Reference Pool 2G Delinquency Test	YES
Reference Pool 2G Count of Loans 30 Days Delinquent	507
Reference Pool 2G UPB of Loans 30 Days Delinquent	94,091,166.93
Reference Pool 2G Count of Loans 60 Days Delinquent	150
Reference Pool 2G UPB of Loans 60 Days Delinquent	27,760,376.34
Reference Pool 2G Count of Loans 90 Days Delinquent	48
Reference Pool 2G UPB of Loans 90 Days Delinquent	8,739,175.89
Reference Pool 2G Count of Loans 120 Days Delinquent	37
Reference Pool 2G UPB of Loans 120 Days Delinquent	7,412,812.14
Reference Pool 2G Count of Loans 150 Days Delinquent	32

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14-Apr-2020 1:13:06 PM

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Reference Pool 2G UPB of Loans 150 Days Delinquent	6,284,455.42
Reference Pool 2G Count of Loans 180 Days Delinquent	132
Reference Pool 2G UPB of Loans 180 Days Delinquent	25,143,624.36
Reference Pool 2H Scheduled Principal Current	9,409,295.33
Reference Pool 2H Scheduled Principal Cumulative	19,279,607.99
Reference Pool 2H Unscheduled Principal Current	76,796,360.37
Reference Pool 2H Unscheduled Principal Cumulative	144,688,453.25
Reference Pool 2H Senior Percentage	95.199359%
Reference Pool 2H Subordinate Percentage	4.800641%
Reference Pool 2H Calculated Trance Write-down Amount	73,203.88
Reference Pool 2H Calculated Trance Write-up Amount	0.00
Reference Pool 2H Minimum Credit Enhancement Test Pass?	YES
Reference Pool 2H Delinquency Test	YES
Reference Pool 2H Count of Loans 30 Days Delinquent	268
Reference Pool 2H UPB of Loans 30 Days Delinquent	51,644,335.18
Reference Pool 2H Count of Loans 60 Days Delinquent	63
Reference Pool 2H UPB of Loans 60 Days Delinquent	12,407,077.05
Reference Pool 2H Count of Loans 90 Days Delinquent	22
Reference Pool 2H UPB of Loans 90 Days Delinquent	4,038,387.80
Reference Pool 2H Count of Loans 120 Days Delinquent	22
Reference Pool 2H UPB of Loans 120 Days Delinquent	4,509,301.74
Reference Pool 2H Count of Loans 150 Days Delinquent	14
Reference Pool 2H UPB of Loans 150 Days Delinquent	2,416,421.90
Reference Pool 2H Count of Loans 180 Days Delinquent	73
Reference Pool 2H UPB of Loans 180 Days Delinquent	13,583,682.95
Reference Pool 2J Scheduled Principal Current	25,811,486.33
Reference Pool 2J Scheduled Principal Cumulative	52,538,740.28
Reference Pool 2J Unscheduled Principal Current	189,359,487.47
Reference Pool 2J Unscheduled Principal Cumulative	347,814,629.24
Reference Pool 2J Senior Percentage	95.438851%
Reference Pool 2J Subordinate Percentage	4.561149%
Reference Pool 2J Calculated Trance Write-down Amount	109,655.87
Reference Pool 2J Calculated Trance Write-up Amount	0.00
Reference Pool 2J Minimum Credit Enhancement Test Pass?	YES
Reference Pool 2J Delinquency Test	YES

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14-Apr-2020 1:13:06 PM

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Reference Pool 2J Count of Loans 30 Days Delinquent	568
Reference Pool 2J UPB of Loans 30 Days Delinquent	110,048,190.71
Reference Pool 2J Count of Loans 60 Days Delinquent	149
Reference Pool 2J UPB of Loans 60 Days Delinquent	31,434,336.25
Reference Pool 2J Count of Loans 90 Days Delinquent	58
Reference Pool 2J UPB of Loans 90 Days Delinquent	11,501,416.02
Reference Pool 2J Count of Loans 120 Days Delinquent	47
Reference Pool 2J UPB of Loans 120 Days Delinquent	9,864,812.56
Reference Pool 2J Count of Loans 150 Days Delinquent	38
Reference Pool 2J UPB of Loans 150 Days Delinquent	7,947,203.43
Reference Pool 2J Count of Loans 180 Days Delinquent	137
Reference Pool 2J UPB of Loans 180 Days Delinquent	28,872,405.12
Reference Pool 2K Scheduled Principal Current	38,867,318.18
Reference Pool 2K Scheduled Principal Cumulative	79,416,705.47
Reference Pool 2K Unscheduled Principal Current	335,059,034.67
Reference Pool 2K Unscheduled Principal Cumulative	632,056,339.71
Reference Pool 2K Senior Percentage	95.473344%
Reference Pool 2K Subordinate Percentage	4.526656%
Reference Pool 2K Calculated Tranche Write-down Amount	61,388.74
Reference Pool 2K Calculated Tranche Write-up Amount	0.00
Reference Pool 2K Minimum Credit Enhancement Test Pass?	YES
Reference Pool 2K Delinquency Test	YES
Reference Pool 2K Count of Loans 30 Days Delinquent	1083
Reference Pool 2K UPB of Loans 30 Days Delinquent	221,087,624.41
Reference Pool 2K Count of Loans 60 Days Delinquent	293
Reference Pool 2K UPB of Loans 60 Days Delinquent	59,012,815.56
Reference Pool 2K Count of Loans 90 Days Delinquent	100
Reference Pool 2K UPB of Loans 90 Days Delinquent	20,471,403.93
Reference Pool 2K Count of Loans 120 Days Delinquent	91
Reference Pool 2K UPB of Loans 120 Days Delinquent	18,734,353.31
Reference Pool 2K Count of Loans 150 Days Delinquent	54
Reference Pool 2K UPB of Loans 150 Days Delinquent	12,445,361.61
Reference Pool 2K Count of Loans 180 Days Delinquent	278
Reference Pool 2K UPB of Loans 180 Days Delinquent	60,571,181.98
Reference Pool 2L Scheduled Principal Current	24,846,605.08

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14-Apr-2020 1:13:06 PM

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Series 2020-SBT1



Additional Reporting - Group Level

Informational Reporting	
Group 2	
Reference Pool 2L Scheduled Principal Cumulative	50,778,631.04
Reference Pool 2L Unscheduled Principal Current	228,023,227.90
Reference Pool 2L Unscheduled Principal Cumulative	421,580,014.06
Reference Pool 2L Senior Percentage	95.744793%
Reference Pool 2L Subordinate Percentage	4.255207%
Reference Pool 2L Calculated Trance Write-down Amount	54,792.46
Reference Pool 2L Calculated Trance Write-up Amount	0.00
Reference Pool 2L Minimum Credit Enhancement Test Pass?	YES
Reference Pool 2L Delinquency Test	YES
Reference Pool 2L Count of Loans 30 Days Delinquent	700
Reference Pool 2L UPB of Loans 30 Days Delinquent	143,116,454.64
Reference Pool 2L Count of Loans 60 Days Delinquent	156
Reference Pool 2L UPB of Loans 60 Days Delinquent	33,442,602.79
Reference Pool 2L Count of Loans 90 Days Delinquent	71
Reference Pool 2L UPB of Loans 90 Days Delinquent	14,764,346.15
Reference Pool 2L Count of Loans 120 Days Delinquent	49
Reference Pool 2L UPB of Loans 120 Days Delinquent	11,574,490.58
Reference Pool 2L Count of Loans 150 Days Delinquent	50
Reference Pool 2L UPB of Loans 150 Days Delinquent	10,079,119.15
Reference Pool 2L Count of Loans 180 Days Delinquent	154
Reference Pool 2L UPB of Loans 180 Days Delinquent	34,995,766.15

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14-Apr-2020 1:13:06 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2020-SBT1



Supplemental Reporting

Business Day
A day other than (x) a Saturday or Sunday or (y) a day on which the Corporate Trust Offices of the Indenture Trustee, the Exchange Administrator, the Custodian, DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York, Wilmington Delaware or Boston, Massachusetts are authorized or obligated by law or executive order to be closed.
Closing Date
March 11, 2020
Record Date
With respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Securities 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 Securities.
Security Accrual Period
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.
Reference Pool Group Association
Group 1 1A CAS 2015-C04 Group 1 1B CAS 2016-C01 Group 1 1C CAS 2016-C02 Group 1 1D CAS 2016-C03 Group 1 1E CAS 2016-C04 Group 1 1F CAS 2016-C06 Group 1 Group 2 2G CAS 2015-C04 Group 2 2H CAS 2016-C01 Group 2 2J CAS 2016-C03 Group 2 2K CAS 2016-C05 Group 1 2L CAS 2016-C07 Group 1