

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02**

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

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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	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2A-H	30711XC28	02/24/2020	0.00000 %	20,219,412,018.59	0.00	376,179,341.99	0.00	19,843,232,676.59	376,179,341.99	0.00
2M-1		02/24/2020	2.31088 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		02/24/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	02/24/2020	3.86088 %	187,369,691.24	582,748.47	16,909,228.98	0.00	170,460,462.25	17,491,977.45	0.00
2M-AH		02/24/2020	0.00000 %	9,862,365.60	0.00	890,031.88	0.00	8,972,333.72	890,031.88	0.00
2M-2B		02/24/2020	3.86088 %	222,384,000.00	691,648.34	0.00	0.00	222,384,000.00	691,648.34	0.00
2M-BH	30711XC69	02/24/2020	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C		02/24/2020	3.86088 %	222,384,000.00	691,648.34	0.00	0.00	222,384,000.00	691,648.34	0.00
2M-CH		02/24/2020	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	02/24/2020	3.86088 %	632,137,691.24	1,966,045.15	16,909,228.98	0.00	615,228,462.25	18,875,274.13	0.00
2M-2H		02/24/2020	0.00000 %	33,273,113.60	0.00	890,031.88	0.00	32,383,081.72	890,031.88	0.00
2B-1		02/24/2020	5.66088 %	151,053,000.00	688,824.84	0.00	0.00	151,053,000.00	688,824.84	0.00
2B-1H	30711XC44	02/24/2020	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		02/24/2020	0.00000 %	132,360,554.20	0.00	0.00	(29,866.03)	132,390,420.23	0.00	113,000.77
2A-I1		02/24/2020	1.70000 %	0.00	256,592.38	0.00	0.00	0.00	256,592.38	0.00
2A-I2	30711XD35	02/24/2020	1.30000 %	0.00	196,217.70	0.00	0.00	0.00	196,217.70	0.00
2A-I3	30711XD50	02/24/2020	0.90000 %	0.00	135,843.03	0.00	0.00	0.00	135,843.03	0.00
2A-I4	30711XD76	02/24/2020	0.50000 %	0.00	75,468.35	0.00	0.00	0.00	75,468.35	0.00
2B-I1	30711XD92	02/24/2020	1.70000 %	0.00	304,542.53	0.00	0.00	0.00	304,542.53	0.00
2B-I2	30711XE34	02/24/2020	1.30000 %	0.00	232,885.47	0.00	0.00	0.00	232,885.47	0.00
2B-I3	30711XE59	02/24/2020	0.90000 %	0.00	161,228.40	0.00	0.00	0.00	161,228.40	0.00
2B-I4	30711XH98	02/24/2020	0.50000 %	0.00	89,571.33	0.00	0.00	0.00	89,571.33	0.00
2C-I1	30711XE83	02/24/2020	1.70000 %	0.00	304,542.53	0.00	0.00	0.00	304,542.53	0.00
2C-I2	30711XF25	02/24/2020	1.30000 %	0.00	232,885.47	0.00	0.00	0.00	232,885.47	0.00
2C-I3	30711XF41	02/24/2020	0.90000 %	0.00	161,228.40	0.00	0.00	0.00	161,228.40	0.00
2C-I4	30711XF66	02/24/2020	0.50000 %	0.00	89,571.33	0.00	0.00	0.00	89,571.33	0.00
2E-A1	30711XC85	02/24/2020	2.16088 %	187,369,691.24	326,156.09	16,909,228.98	0.00	170,460,462.25	17,235,385.07	0.00
2E-A2	30711XD27	02/24/2020	2.56088 %	187,369,691.24	386,530.77	16,909,228.98	0.00	170,460,462.25	17,295,759.75	0.00
2E-A3	30711XD43	02/24/2020	2.96088 %	187,369,691.24	446,905.44	16,909,228.98	0.00	170,460,462.25	17,356,134.42	0.00
2E-A4	30711XD68	02/24/2020	3.36088 %	187,369,691.24	507,280.12	16,909,228.98	0.00	170,460,462.25	17,416,509.10	0.00
2E-B1	30711XD84	02/24/2020	2.16088 %	222,384,000.00	387,105.81	0.00	0.00	222,384,000.00	387,105.81	0.00
2E-B2	30711XE26	02/24/2020	2.56088 %	222,384,000.00	458,762.87	0.00	0.00	222,384,000.00	458,762.87	0.00
2E-B3	30711XE42	02/24/2020	2.96088 %	222,384,000.00	530,419.94	0.00	0.00	222,384,000.00	530,419.94	0.00
2E-B4	30711XE67	02/24/2020	3.36088 %	222,384,000.00	602,077.01	0.00	0.00	222,384,000.00	602,077.01	0.00
2E-C1	30711XE75	02/24/2020	2.16088 %	222,384,000.00	387,105.81	0.00	0.00	222,384,000.00	387,105.81	0.00
2E-C2	30711XE91	02/24/2020	2.56088 %	222,384,000.00	458,762.87	0.00	0.00	222,384,000.00	458,762.87	0.00
2E-C3	30711XF33	02/24/2020	2.96088 %	222,384,000.00	530,419.94	0.00	0.00	222,384,000.00	530,419.94	0.00
2E-C4	30711XF58	02/24/2020	3.36088 %	222,384,000.00	602,077.01	0.00	0.00	222,384,000.00	602,077.01	0.00
2E-D1	30711XF74	02/24/2020	2.16088 %	409,753,691.24	713,261.89	16,909,228.98	0.00	392,844,462.25	17,622,490.87	0.00
2E-D2	30711XF82	02/24/2020	2.56088 %	409,753,691.24	845,293.64	16,909,228.98	0.00	392,844,462.25	17,754,522.62	0.00
2E-D3	30711XF90	02/24/2020	2.96088 %	409,753,691.24	977,325.38	16,909,228.98	0.00	392,844,462.25	17,886,554.36	0.00
2E-D4	30711XG24	02/24/2020	3.36088 %	409,753,691.24	1,109,357.13	16,909,228.98	0.00	392,844,462.25	18,018,586.11	0.00
2E-D5	30711XG32	02/24/2020	3.86088 %	409,753,691.24	1,274,396.81	16,909,228.98	0.00	392,844,462.25	18,183,625.79	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Feb-2020

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Series 2018-C02**

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Certificateholder Distribution Summary

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2E-F1	30711XG40	02/24/2020	2.16088 %	444,768,000.00	774,211.61	0.00	0.00	444,768,000.00	774,211.61	0.00
2E-F2	30711XG57	02/24/2020	2.56088 %	444,768,000.00	917,525.74	0.00	0.00	444,768,000.00	917,525.74	0.00
2E-F3	30711XG65	02/24/2020	2.96088 %	444,768,000.00	1,060,839.88	0.00	0.00	444,768,000.00	1,060,839.88	0.00
2E-F4	30711XG73	02/24/2020	3.36088 %	444,768,000.00	1,204,154.01	0.00	0.00	444,768,000.00	1,204,154.01	0.00
2E-F5	30711XG81	02/24/2020	3.86088 %	444,768,000.00	1,383,296.68	0.00	0.00	444,768,000.00	1,383,296.68	0.00
2X-1	30711XG99	02/24/2020	1.70000 %	0.00	561,134.92	0.00	0.00	0.00	561,134.92	0.00
2X-2	30711XH23	02/24/2020	1.30000 %	0.00	429,103.17	0.00	0.00	0.00	429,103.17	0.00
2X-3	30711XH31	02/24/2020	0.90000 %	0.00	297,071.43	0.00	0.00	0.00	297,071.43	0.00
2X-4	30711XH49	02/24/2020	0.50000 %	0.00	165,039.68	0.00	0.00	0.00	165,039.68	0.00
2Y-1	30711XH56	02/24/2020	1.70000 %	0.00	609,085.07	0.00	0.00	0.00	609,085.07	0.00
2Y-2	30711XH64	02/24/2020	1.30000 %	0.00	465,770.93	0.00	0.00	0.00	465,770.93	0.00
2Y-3	30711XH72	02/24/2020	0.90000 %	0.00	322,456.80	0.00	0.00	0.00	322,456.80	0.00
2Y-4	30711XH80	02/24/2020	0.50000 %	0.00	179,142.67	0.00	0.00	0.00	179,142.67	0.00
Totals				28,642,757,506.63	25,773,563.18	563,960,924.53	(29,866.03)	28,078,826,448.01	589,734,487.71	113,000.77

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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Series 2018-C02**

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Telephone: 1-866-846-4526

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	20,219,412,018.59	34,003,269.88	342,176,072.10	0.00	0.00	376,179,341.99	19,843,232,676.59	0.78406483	376,179,341.99
2M-1	188,817,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	9,938,129.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	222,384,000.00	187,369,691.24	1,528,565.41	15,380,663.58	0.00	0.00	16,909,228.98	170,460,462.25	0.76651406	16,909,228.98
2M-AH	11,705,374.00	9,862,365.60	80,457.36	809,574.52	0.00	0.00	890,031.88	8,972,333.72	0.76651406	890,031.88
2M-2B	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2M-BH	11,705,374.00	11,705,374.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00	1.00000000	0.00
2M-2C	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2M-CH	11,705,374.00	11,705,374.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00	1.00000000	0.00
2M-2	667,152,000.00	632,137,691.24	1,528,565.41	15,380,663.58	0.00	0.00	16,909,228.98	615,228,462.25	0.92217135	16,909,228.98
2M-2H	35,116,122.00	33,273,113.60	80,457.36	809,574.52	0.00	0.00	890,031.88	32,383,081.72	0.92217135	890,031.88
2B-1	151,053,000.00	151,053,000.00	0.00	0.00	0.00	0.00	0.00	151,053,000.00	1.00000000	0.00
2B-1H	7,951,103.00	7,951,103.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00	1.00000000	0.00
2B-2H	132,503,421.00	132,360,554.20	0.00	0.00	0.00	(29,866.03)	(29,866.03)	132,390,420.23	0.99914719	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	222,384,000.00	187,369,691.24	1,528,565.41	15,380,663.58	0.00	0.00	16,909,228.98	170,460,462.25	0.76651406	16,909,228.98
2E-A2	222,384,000.00	187,369,691.24	1,528,565.41	15,380,663.58	0.00	0.00	16,909,228.98	170,460,462.25	0.76651406	16,909,228.98
2E-A3	222,384,000.00	187,369,691.24	1,528,565.41	15,380,663.58	0.00	0.00	16,909,228.98	170,460,462.25	0.76651406	16,909,228.98
2E-A4	222,384,000.00	187,369,691.24	1,528,565.41	15,380,663.58	0.00	0.00	16,909,228.98	170,460,462.25	0.76651406	16,909,228.98
2E-B1	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-B2	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-B3	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-B4	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C1	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C2	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C3	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C4	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-D1	444,768,000.00	409,753,691.24	1,528,565.41	15,380,663.58	0.00	0.00	16,909,228.98	392,844,462.25	0.88325703	16,909,228.98
2E-D2	444,768,000.00	409,753,691.24	1,528,565.41	15,380,663.58	0.00	0.00	16,909,228.98	392,844,462.25	0.88325703	16,909,228.98
2E-D3	444,768,000.00	409,753,691.24	1,528,565.41	15,380,663.58	0.00	0.00	16,909,228.98	392,844,462.25	0.88325703	16,909,228.98
2E-D4	444,768,000.00	409,753,691.24	1,528,565.41	15,380,663.58	0.00	0.00	16,909,228.98	392,844,462.25	0.88325703	16,909,228.98
2E-D5	444,768,000.00	409,753,691.24	1,528,565.41	15,380,663.58	0.00	0.00	16,909,228.98	392,844,462.25	0.88325703	16,909,228.98
2E-F1	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00

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Credit-Linked Notes
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F3	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F4	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F5	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	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	34,319,240,014.00	28,642,757,506.63	50,978,404.11	512,982,520.52	0.00	(29,866.03)	563,931,058.50	28,078,826,448.01	0.81816574	563,960,924.53

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	798.92878493	1.34356979	13.52038888	0.00000000	0.00000000	14.86395867	784.06482626	0.78406483	14.86395867
2M-1	188,817,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	222,384,000.00	842.55023401	6.87354041	69.16263571	0.00000000	0.00000000	76.03617607	766.51405789	0.76651406	76.03617607
2M-AH	11,705,374.00	842.55023376	6.87354031	69.16263590	0.00000000	0.00000000	76.03617620	766.51405756	0.76651406	76.03617620
2M-2B	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	11,705,374.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	11,705,374.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	667,152,000.00	947.51674467	2.29118014	23.05421190	0.00000000	0.00000000	25.34539202	922.17135263	0.92217135	25.34539202
2M-2H	35,116,122.00	947.51674459	2.29118010	23.05421197	0.00000000	0.00000000	25.34539207	922.17135252	0.92217135	25.34539207
2B-1	151,053,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	7,951,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	998.92178784	0.00000000	0.00000000	0.00000000	(0.22539818)	(0.22539818)	999.14718602	0.99914719	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	222,384,000.00	842.55023401	6.87354041	69.16263571	0.00000000	0.00000000	76.03617607	766.51405789	0.76651406	76.03617607
2E-A2	222,384,000.00	842.55023401	6.87354041	69.16263571	0.00000000	0.00000000	76.03617607	766.51405789	0.76651406	76.03617607
2E-A3	222,384,000.00	842.55023401	6.87354041	69.16263571	0.00000000	0.00000000	76.03617607	766.51405789	0.76651406	76.03617607
2E-A4	222,384,000.00	842.55023401	6.87354041	69.16263571	0.00000000	0.00000000	76.03617607	766.51405789	0.76651406	76.03617607
2E-B1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	444,768,000.00	921.27511700	3.43677020	34.58131786	0.00000000	0.00000000	38.01808804	883.25702895	0.88325703	38.01808804
2E-D2	444,768,000.00	921.27511700	3.43677020	34.58131786	0.00000000	0.00000000	38.01808804	883.25702895	0.88325703	38.01808804
2E-D3	444,768,000.00	921.27511700	3.43677020	34.58131786	0.00000000	0.00000000	38.01808804	883.25702895	0.88325703	38.01808804
2E-D4	444,768,000.00	921.27511700	3.43677020	34.58131786	0.00000000	0.00000000	38.01808804	883.25702895	0.88325703	38.01808804
2E-D5	444,768,000.00	921.27511700	3.43677020	34.58131786	0.00000000	0.00000000	38.01808804	883.25702895	0.88325703	38.01808804

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02**

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	444,768,000.00	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.

**Connecticut Avenue Securities
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Series 2018-C02**

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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)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	N/A	N/A	0.00000 %	20,219,412,018.59	0.00	0.00	0.00	0.00	0.00	0.00	19,843,232,676.59
2M-1	N/A	N/A	2.31088 %	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
2M-2A	01/27/20 - 02/24/20	29	3.86088 %	187,369,691.24	582,748.47	0.00	0.00	0.00	582,748.47	0.00	170,460,462.25
2M-AH	N/A	N/A	0.00000 %	9,862,365.60	0.00	0.00	0.00	0.00	0.00	0.00	8,972,333.72
2M-2B	01/27/20 - 02/24/20	29	3.86088 %	222,384,000.00	691,648.34	0.00	0.00	0.00	691,648.34	0.00	222,384,000.00
2M-BH	N/A	N/A	0.00000 %	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00
2M-2C	01/27/20 - 02/24/20	29	3.86088 %	222,384,000.00	691,648.34	0.00	0.00	0.00	691,648.34	0.00	222,384,000.00
2M-CH	N/A	N/A	0.00000 %	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00
2M-2	01/27/20 - 02/24/20	29	3.86088 %	632,137,691.24	1,966,045.15	0.00	0.00	0.00	1,966,045.15	0.00	615,228,462.25
2M-2H	N/A	N/A	0.00000 %	33,273,113.60	0.00	0.00	0.00	0.00	0.00	0.00	32,383,081.72
2B-1	01/27/20 - 02/24/20	29	5.66088 %	151,053,000.00	688,824.84	0.00	0.00	0.00	688,824.84	0.00	151,053,000.00
2B-1H	N/A	N/A	0.00000 %	7,951,103.00	0.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00
2B-2H	N/A	N/A	0.00000 %	132,360,554.20	0.00	0.00	0.00	0.00	0.00	0.00	132,390,420.23
2A-I1	01/27/20 - 02/24/20	29	1.70000 %	187,369,691.24	256,592.38	0.00	0.00	0.00	256,592.38	0.00	170,460,462.25
2A-I2	01/27/20 - 02/24/20	29	1.30000 %	187,369,691.24	196,217.70	0.00	0.00	0.00	196,217.70	0.00	170,460,462.25
2A-I3	01/27/20 - 02/24/20	29	0.90000 %	187,369,691.24	135,843.03	0.00	0.00	0.00	135,843.03	0.00	170,460,462.25
2A-I4	01/27/20 - 02/24/20	29	0.50000 %	187,369,691.24	75,468.35	0.00	0.00	0.00	75,468.35	0.00	170,460,462.25
2B-I1	01/27/20 - 02/24/20	29	1.70000 %	222,384,000.00	304,542.53	0.00	0.00	0.00	304,542.53	0.00	222,384,000.00
2B-I2	01/27/20 - 02/24/20	29	1.30000 %	222,384,000.00	232,885.47	0.00	0.00	0.00	232,885.47	0.00	222,384,000.00
2B-I3	01/27/20 - 02/24/20	29	0.90000 %	222,384,000.00	161,228.40	0.00	0.00	0.00	161,228.40	0.00	222,384,000.00
2B-I4	01/27/20 - 02/24/20	29	0.50000 %	222,384,000.00	89,571.33	0.00	0.00	0.00	89,571.33	0.00	222,384,000.00
2C-I1	01/27/20 - 02/24/20	29	1.70000 %	222,384,000.00	304,542.53	0.00	0.00	0.00	304,542.53	0.00	222,384,000.00
2C-I2	01/27/20 - 02/24/20	29	1.30000 %	222,384,000.00	232,885.47	0.00	0.00	0.00	232,885.47	0.00	222,384,000.00
2C-I3	01/27/20 - 02/24/20	29	0.90000 %	222,384,000.00	161,228.40	0.00	0.00	0.00	161,228.40	0.00	222,384,000.00
2C-I4	01/27/20 - 02/24/20	29	0.50000 %	222,384,000.00	89,571.33	0.00	0.00	0.00	89,571.33	0.00	222,384,000.00
2E-A1	01/27/20 - 02/24/20	29	2.16088 %	187,369,691.24	326,156.09	0.00	0.00	0.00	326,156.09	0.00	170,460,462.25
2E-A2	01/27/20 - 02/24/20	29	2.56088 %	187,369,691.24	386,530.77	0.00	0.00	0.00	386,530.77	0.00	170,460,462.25
2E-A3	01/27/20 - 02/24/20	29	2.96088 %	187,369,691.24	446,905.44	0.00	0.00	0.00	446,905.44	0.00	170,460,462.25
2E-A4	01/27/20 - 02/24/20	29	3.36088 %	187,369,691.24	507,280.12	0.00	0.00	0.00	507,280.12	0.00	170,460,462.25
2E-B1	01/27/20 - 02/24/20	29	2.16088 %	222,384,000.00	387,105.81	0.00	0.00	0.00	387,105.81	0.00	222,384,000.00
2E-B2	01/27/20 - 02/24/20	29	2.56088 %	222,384,000.00	458,762.87	0.00	0.00	0.00	458,762.87	0.00	222,384,000.00
2E-B3	01/27/20 - 02/24/20	29	2.96088 %	222,384,000.00	530,419.94	0.00	0.00	0.00	530,419.94	0.00	222,384,000.00
2E-B4	01/27/20 - 02/24/20	29	3.36088 %	222,384,000.00	602,077.01	0.00	0.00	0.00	602,077.01	0.00	222,384,000.00
2E-C1	01/27/20 - 02/24/20	29	2.16088 %	222,384,000.00	387,105.81	0.00	0.00	0.00	387,105.81	0.00	222,384,000.00
2E-C2	01/27/20 - 02/24/20	29	2.56088 %	222,384,000.00	458,762.87	0.00	0.00	0.00	458,762.87	0.00	222,384,000.00
2E-C3	01/27/20 - 02/24/20	29	2.96088 %	222,384,000.00	530,419.94	0.00	0.00	0.00	530,419.94	0.00	222,384,000.00
2E-C4	01/27/20 - 02/24/20	29	3.36088 %	222,384,000.00	602,077.01	0.00	0.00	0.00	602,077.01	0.00	222,384,000.00
2E-D1	01/27/20 - 02/24/20	29	2.16088 %	409,753,691.24	713,261.89	0.00	0.00	0.00	713,261.89	0.00	392,844,462.25
2E-D2	01/27/20 - 02/24/20	29	2.56088 %	409,753,691.24	845,293.64	0.00	0.00	0.00	845,293.64	0.00	392,844,462.25
2E-D3	01/27/20 - 02/24/20	29	2.96088 %	409,753,691.24	977,325.38	0.00	0.00	0.00	977,325.38	0.00	392,844,462.25
2E-D4	01/27/20 - 02/24/20	29	3.36088 %	409,753,691.24	1,109,357.13	0.00	0.00	0.00	1,109,357.13	0.00	392,844,462.25

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 15-Feb-2020

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02**

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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)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	01/27/20 - 02/24/20	29	3.86088 %	409,753,691.24	1,274,396.81	0.00	0.00	0.00	1,274,396.81	0.00	392,844,462.25
2E-F1	01/27/20 - 02/24/20	29	2.16088 %	444,768,000.00	774,211.61	0.00	0.00	0.00	774,211.61	0.00	444,768,000.00
2E-F2	01/27/20 - 02/24/20	29	2.56088 %	444,768,000.00	917,525.74	0.00	0.00	0.00	917,525.74	0.00	444,768,000.00
2E-F3	01/27/20 - 02/24/20	29	2.96088 %	444,768,000.00	1,060,839.88	0.00	0.00	0.00	1,060,839.88	0.00	444,768,000.00
2E-F4	01/27/20 - 02/24/20	29	3.36088 %	444,768,000.00	1,204,154.01	0.00	0.00	0.00	1,204,154.01	0.00	444,768,000.00
2E-F5	01/27/20 - 02/24/20	29	3.86088 %	444,768,000.00	1,383,296.68	0.00	0.00	0.00	1,383,296.68	0.00	444,768,000.00
2X-1	01/27/20 - 02/24/20	29	1.70000 %	409,753,691.24	561,134.92	0.00	0.00	0.00	561,134.92	0.00	392,844,462.25
2X-2	01/27/20 - 02/24/20	29	1.30000 %	409,753,691.24	429,103.17	0.00	0.00	0.00	429,103.17	0.00	392,844,462.25
2X-3	01/27/20 - 02/24/20	29	0.90000 %	409,753,691.24	297,071.43	0.00	0.00	0.00	297,071.43	0.00	392,844,462.25
2X-4	01/27/20 - 02/24/20	29	0.50000 %	409,753,691.24	165,039.68	0.00	0.00	0.00	165,039.68	0.00	392,844,462.25
2Y-1	01/27/20 - 02/24/20	29	1.70000 %	444,768,000.00	609,085.07	0.00	0.00	0.00	609,085.07	0.00	444,768,000.00
2Y-2	01/27/20 - 02/24/20	29	1.30000 %	444,768,000.00	465,770.93	0.00	0.00	0.00	465,770.93	0.00	444,768,000.00
2Y-3	01/27/20 - 02/24/20	29	0.90000 %	444,768,000.00	322,456.80	0.00	0.00	0.00	322,456.80	0.00	444,768,000.00
2Y-4	01/27/20 - 02/24/20	29	0.50000 %	444,768,000.00	179,142.67	0.00	0.00	0.00	179,142.67	0.00	444,768,000.00
Totals					25,773,563.18	0.00	0.00	0.00	25,773,563.18	0.00	

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

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02**

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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)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	25,308,153,117.00	0.00000 %	798.92878493	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	784.06482626
2M-1	188,817,000.00	2.31088 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	222,384,000.00	3.86088 %	842.55023401	2.62046042	0.00000000	0.00000000	0.00000000	2.62046042	0.00000000	766.51405789
2M-AH	11,705,374.00	0.00000 %	842.55023376	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	766.51405756
2M-2B	222,384,000.00	3.86088 %	1000.00000000	3.11015334	0.00000000	0.00000000	0.00000000	3.11015334	0.00000000	1000.00000000
2M-BH	11,705,374.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	222,384,000.00	3.86088 %	1000.00000000	3.11015334	0.00000000	0.00000000	0.00000000	3.11015334	0.00000000	1000.00000000
2M-CH	11,705,374.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	667,152,000.00	3.86088 %	947.51674467	2.94692237	0.00000000	0.00000000	0.00000000	2.94692237	0.00000000	922.17135263
2M-2H	35,116,122.00	0.00000 %	947.51674459	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	922.17135252
2B-1	151,053,000.00	5.66088 %	1000.00000000	4.56015332	0.00000000	0.00000000	0.00000000	4.56015332	0.00000000	1000.00000000
2B-1H	7,951,103.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	132,503,421.00	0.00000 %	998.92178784	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.14718602
2A-I1	0.00	1.70000 %	842.55023401	1.15382572	0.00000000	0.00000000	0.00000000	1.15382572	0.00000000	766.51405789
2A-I2	0.00	1.30000 %	842.55023401	0.88233731	0.00000000	0.00000000	0.00000000	0.88233731	0.00000000	766.51405789
2A-I3	0.00	0.90000 %	842.55023401	0.61084894	0.00000000	0.00000000	0.00000000	0.61084894	0.00000000	766.51405789
2A-I4	0.00	0.50000 %	842.55023401	0.33936052	0.00000000	0.00000000	0.00000000	0.33936052	0.00000000	766.51405789
2B-I1	0.00	1.70000 %	1000.00000000	1.36944443	0.00000000	0.00000000	0.00000000	1.36944443	0.00000000	1000.00000000
2B-I2	0.00	1.30000 %	1000.00000000	1.04722224	0.00000000	0.00000000	0.00000000	1.04722224	0.00000000	1000.00000000
2B-I3	0.00	0.90000 %	1000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	1000.00000000
2B-I4	0.00	0.50000 %	1000.00000000	0.40277776	0.00000000	0.00000000	0.00000000	0.40277776	0.00000000	1000.00000000
2C-I1	0.00	1.70000 %	1000.00000000	1.36944443	0.00000000	0.00000000	0.00000000	1.36944443	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.04722224	0.00000000	0.00000000	0.00000000	1.04722224	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.40277776	0.00000000	0.00000000	0.00000000	0.40277776	0.00000000	1000.00000000
2E-A1	222,384,000.00	2.16088 %	842.55023401	1.46663469	0.00000000	0.00000000	0.00000000	1.46663469	0.00000000	766.51405789
2E-A2	222,384,000.00	2.56088 %	842.55023401	1.73812311	0.00000000	0.00000000	0.00000000	1.73812311	0.00000000	766.51405789
2E-A3	222,384,000.00	2.96088 %	842.55023401	2.00961148	0.00000000	0.00000000	0.00000000	2.00961148	0.00000000	766.51405789
2E-A4	222,384,000.00	3.36088 %	842.55023401	2.28109990	0.00000000	0.00000000	0.00000000	2.28109990	0.00000000	766.51405789
2E-B1	222,384,000.00	2.16088 %	1000.00000000	1.74070891	0.00000000	0.00000000	0.00000000	1.74070891	0.00000000	1000.00000000
2E-B2	222,384,000.00	2.56088 %	1000.00000000	2.06293110	0.00000000	0.00000000	0.00000000	2.06293110	0.00000000	1000.00000000
2E-B3	222,384,000.00	2.96088 %	1000.00000000	2.38515334	0.00000000	0.00000000	0.00000000	2.38515334	0.00000000	1000.00000000
2E-B4	222,384,000.00	3.36088 %	1000.00000000	2.70737558	0.00000000	0.00000000	0.00000000	2.70737558	0.00000000	1000.00000000
2E-C1	222,384,000.00	2.16088 %	1000.00000000	1.74070891	0.00000000	0.00000000	0.00000000	1.74070891	0.00000000	1000.00000000
2E-C2	222,384,000.00	2.56088 %	1000.00000000	2.06293110	0.00000000	0.00000000	0.00000000	2.06293110	0.00000000	1000.00000000
2E-C3	222,384,000.00	2.96088 %	1000.00000000	2.38515334	0.00000000	0.00000000	0.00000000	2.38515334	0.00000000	1000.00000000
2E-C4	222,384,000.00	3.36088 %	1000.00000000	2.70737558	0.00000000	0.00000000	0.00000000	2.70737558	0.00000000	1000.00000000
2E-D1	444,768,000.00	2.16088 %	921.27511700	1.60367178	0.00000000	0.00000000	0.00000000	1.60367178	0.00000000	883.25702895
2E-D2	444,768,000.00	2.56088 %	921.27511700	1.90052711	0.00000000	0.00000000	0.00000000	1.90052711	0.00000000	883.25702895
2E-D3	444,768,000.00	2.96088 %	921.27511700	2.19738241	0.00000000	0.00000000	0.00000000	2.19738241	0.00000000	883.25702895
2E-D4	444,768,000.00	3.36088 %	921.27511700	2.49423774	0.00000000	0.00000000	0.00000000	2.49423774	0.00000000	883.25702895

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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)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	444,768,000.00	3.86088 %	921.27511700	2.86530688	0.00000000	0.00000000	0.00000000	2.86530688	0.00000000	883.25702895
2E-F1	444,768,000.00	2.16088 %	1000.00000000	1.74070889	0.00000000	0.00000000	0.00000000	1.74070889	0.00000000	1000.00000000
2E-F2	444,768,000.00	2.56088 %	1000.00000000	2.06293110	0.00000000	0.00000000	0.00000000	2.06293110	0.00000000	1000.00000000
2E-F3	444,768,000.00	2.96088 %	1000.00000000	2.38515334	0.00000000	0.00000000	0.00000000	2.38515334	0.00000000	1000.00000000
2E-F4	444,768,000.00	3.36088 %	1000.00000000	2.70737555	0.00000000	0.00000000	0.00000000	2.70737555	0.00000000	1000.00000000
2E-F5	444,768,000.00	3.86088 %	1000.00000000	3.11015334	0.00000000	0.00000000	0.00000000	3.11015334	0.00000000	1000.00000000
2X-1	0.00	1.70000 %	921.27511700	1.26163510	0.00000000	0.00000000	0.00000000	1.26163510	0.00000000	883.25702895
2X-2	0.00	1.30000 %	921.27511700	0.96477977	0.00000000	0.00000000	0.00000000	0.96477977	0.00000000	883.25702895
2X-3	0.00	0.90000 %	921.27511700	0.66792447	0.00000000	0.00000000	0.00000000	0.66792447	0.00000000	883.25702895
2X-4	0.00	0.50000 %	921.27511700	0.37106914	0.00000000	0.00000000	0.00000000	0.37106914	0.00000000	883.25702895
2Y-1	0.00	1.70000 %	1000.00000000	1.36944445	0.00000000	0.00000000	0.00000000	1.36944445	0.00000000	1000.00000000
2Y-2	0.00	1.30000 %	1000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1000.00000000
2Y-3	0.00	0.90000 %	1000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	1000.00000000
2Y-4	0.00	0.50000 %	1000.00000000	0.40277779	0.00000000	0.00000000	0.00000000	0.40277779	0.00000000	1000.00000000

(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	19,553,399.60
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	29,866.03
Total Deposits	19,583,265.63
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	19,564,098.97
Total Withdrawals (Pool Distribution Amount)	19,583,265.63
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

Cash Reporting	
Total Principal Reduction Current	393,948,736.82
Total Principal Reduction Cumulative	5,718,445,148.17
Scheduled Principal Current	35,612,292.65
Scheduled Principal Cumulative	893,682,827.93
Unscheduled Principal Current	358,366,310.20
Unscheduled Principal Cumulative	4,824,649,319.48
Senior Reduction Amount	376,179,341.99
Subordinate Reduction Amount	17,799,260.86
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	29,866.03
Modification Loss Amount	17,603.37
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	77,926.63
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	95097
Period Reference Pool Removal Loan Count	1357
Period Ending Loan Count	93740
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	20,782,238,744.76
Period PIF Loan Count Current	1357
PIF Loan Count Cumulative	18292
Period PIF Loan UPB Current	351,880,317.17
PIF Loan UPB Cumulative	4,600,723,951.90
Period Partial Prepayment Amount	7,260,842.78
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	78
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,421,783.32
Credit Event Amount Current	0
Credit Event Amount Cumulative	4,010,358.44
Total Active Modified Loan Count	223
Total Active Modified Loan UPB	53,592,185.36
Libor Rate	1.660880%
Structural Reporting	
Senior Percentage	95.481833%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.518167%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
2A-H	0	0	4.500000%	4.520000%	4.520000%
2M-1	0	0	3.750000%	4.520000%	4.520000%
2M-1H	0	0	3.750000%	4.520000%	4.520000%
2M-2	0	0	1.100000%	1.380000%	1.400000%
2M-2H	0	0	1.100000%	1.380000%	1.400000%
2B-1	0	0	0.500000%	0.630000%	0.640000%
2B-1H	0	0	0.500000%	0.630000%	0.640000%
2B-2H	0	29,866.03	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	970	199,300,570.06	1.034777%	0.958995%
60 Days	251	53,734,066.76	0.267762%	0.258558%
90 Days	127	25,649,588.30	0.135481%	0.123421%
120 Days	78	18,058,355.35	0.083209%	0.086893%
150 Days	73	16,161,276.44	0.077875%	0.077765%
180+ Days	171	37,006,095.34	0.182419%	0.178066%
	1670	349,909,952.25	1.781523%	1.683697%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.000%
3 Month Average	0.023%
12 Month Average	0.028%

CDR

Current Month	0.000%
3 Month Average	0.013%
12 Month Average	0.013%

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 $\text{CDR} / 0.03$

Weighted Average Seasoning (WAS): $\text{sum for each loan } ((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

CONNECTICUT AVENUE SECURITIES

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
164	40,518,091.42	17,603.37	0.043	40,518,091.42	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90308919	86,863.36	14.44	0.017	14.44	0.00
90314807	404,800.43	198.12	0.049	198.12	0.00
90314570	294,689.95	90.09	0.031	90.09	0.00
90314562	349,138.21	136.60	0.039	136.60	0.00
90313287	243,929.32	80.21	0.033	80.21	0.00
90310523	278,648.38	86.46	0.031	86.46	0.00
90310395	450,840.75	338.34	0.075	338.34	0.00
90309847	207,332.02	61.19	0.03	61.19	0.00
90301675	514,540.11	226.85	0.044	226.85	0.00
90309137	140,910.70	110.79	0.079	110.79	0.00
90215097	147,524.82	164.00	0.111	164.00	0.00
90307432	425,363.29	354.47	0.083	354.47	0.00
90307127	317,203.28	77.31	0.024	77.31	0.00
90307068	131,944.69	81.35	0.062	81.35	0.00
90306673	77,294.58	60.95	0.079	60.95	0.00
90306413	298,171.64	161.51	0.054	161.51	0.00
90305900	345,231.25	590.26	0.171	590.26	0.00
90304624	264,341.71	102.61	0.039	102.61	0.00
90232111	162,512.24	106.08	0.065	106.08	0.00
90309769	412,820.66	156.74	0.038	156.74	0.00
90223213	174,897.61	44.63	0.026	44.63	0.00
90265315	356,699.71	115.12	0.032	115.12	0.00
90229768	167,555.90	78.00	0.047	78.00	0.00
90229562	422,158.29	471.86	0.112	471.86	0.00
90228929	342,457.24	177.87	0.052	177.87	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90228868	614,401.90	415.80	0.068	415.80	0.00
90228235	157,741.29	110.10	0.07	110.10	0.00
90227067	146,383.87	106.74	0.073	106.74	0.00
90226180	316,985.36	184.32	0.058	184.32	0.00
90315601	298,370.59	91.56	0.031	91.56	0.00
90223681	187,023.31	49.62	0.027	49.62	0.00
90316014	205,196.95	125.90	0.061	125.90	0.00
90221279	245,425.42	112.24	0.046	112.24	0.00
90220894	392,037.01	161.56	0.041	161.56	0.00
90219521	111,365.42	47.78	0.043	47.78	0.00
90217648	240,447.67	167.25	0.07	167.25	0.00
90216229	123,951.11	34.49	0.028	34.49	0.00
90215630	344,236.31	159.00	0.046	159.00	0.00
90215245	104,878.84	47.75	0.046	47.75	0.00
90301350	409,287.35	134.33	0.033	134.33	0.00
90226109	58,376.15	18.07	0.031	18.07	0.00
90270858	173,969.56	96.72	0.056	96.72	0.00
90279076	143,743.10	58.39	0.041	58.39	0.00
90276795	265,088.34	27.61	0.01	27.61	0.00
90275929	370,712.54	253.85	0.068	253.85	0.00
90274357	132,871.58	71.66	0.054	71.66	0.00
90274189	518,502.82	182.52	0.035	182.52	0.00
90273796	391,875.32	37.48	0.01	37.48	0.00
90273750	139,359.31	80.39	0.058	80.39	0.00
90301913	200,000.89	129.55	0.065	129.55	0.00
90271375	147,503.22	38.16	0.026	38.16	0.00
90283190	301,018.22	125.23	0.042	125.23	0.00
90270029	134,934.01	52.12	0.039	52.12	0.00
90269823	357,411.17	107.11	0.03	107.11	0.00
90269494	236,985.84	95.81	0.04	95.81	0.00
90268935	265,189.52	75.84	0.029	75.84	0.00
90268101	190,958.93	50.14	0.026	50.14	0.00
90267405	455,767.96	56.64	0.012	56.64	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90266766	270,459.36	130.89	0.048	130.89	0.00
90265562	101,089.08	88.40	0.087	88.40	0.00
90272970	214,257.47	128.43	0.06	128.43	0.00
90290043	248,453.60	85.56	0.034	85.56	0.00
90296711	124,455.35	60.33	0.048	60.33	0.00
90294492	307,344.71	141.48	0.046	141.48	0.00
90293981	207,619.42	57.46	0.028	57.46	0.00
90293763	121,158.84	42.95	0.035	42.95	0.00
90293601	156,628.02	80.24	0.051	80.24	0.00
90293348	400,879.05	150.96	0.038	150.96	0.00
90293071	97,223.02	33.90	0.035	33.90	0.00
90292495	310,013.92	180.00	0.058	180.00	0.00
90281566	396,810.78	330.68	0.083	330.68	0.00
90290801	73,671.14	11.27	0.015	11.27	0.00
90282412	170,814.34	83.89	0.049	83.89	0.00
90288511	423,466.18	253.28	0.06	253.28	0.00
90287740	261,447.31	217.87	0.083	217.87	0.00
90287025	334,260.16	109.33	0.033	109.33	0.00
90285580	303,061.67	284.12	0.094	284.12	0.00
90285480	206,265.59	124.87	0.061	124.87	0.00
90285447	220,386.66	217.52	0.099	217.52	0.00
90285384	295,019.62	115.65	0.039	115.65	0.00
90232180	176,369.31	45.08	0.026	45.08	0.00
90292404	256,306.04	32.14	0.013	32.14	0.00
90321913	124,934.12	49.22	0.039	49.22	0.00
90327424	249,982.99	42.12	0.017	42.12	0.00
90327204	291,108.26	162.43	0.056	162.43	0.00
90326514	283,207.98	57.47	0.02	57.47	0.00
90325679	344,253.69	64.08	0.019	64.08	0.00
90325321	414,047.89	193.05	0.047	193.05	0.00
90324420	155,532.11	52.56	0.034	52.56	0.00
90323130	114,934.91	43.65	0.038	43.65	0.00
90265201	437,673.86	170.27	0.039	170.27	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/5/2020

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02**

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90322616	122,197.47	39.01	0.032	39.01	0.00
90330293	235,402.16	58.94	0.025	58.94	0.00
90321199	103,603.46	48.73	0.047	48.73	0.00
90321188	184,069.24	51.97	0.028	51.97	0.00
90320611	397,057.23	205.18	0.052	205.18	0.00
90320316	415,953.19	5.21	0.001	5.21	0.00
90319119	230,514.46	192.10	0.083	192.10	0.00
90318359	216,754.93	86.02	0.04	86.02	0.00
90317213	342,507.70	41.34	0.012	41.34	0.00
90231111	107,403.52	27.69	0.026	27.69	0.00
90322690	202,076.96	149.22	0.074	149.22	0.00
90338629	313,951.71	117.67	0.037	117.67	0.00
90345572	98,575.56	77.67	0.079	77.67	0.00
90345446	170,744.13	47.44	0.028	47.44	0.00
90344961	287,929.42	41.15	0.014	41.15	0.00
90343482	394,371.50	95.35	0.024	95.35	0.00
90341740	256,001.27	111.61	0.044	111.61	0.00
90341617	224,111.58	94.67	0.042	94.67	0.00
90340620	132,769.61	37.06	0.028	37.06	0.00
90340553	78,313.73	32.05	0.041	32.05	0.00
90328654	156,027.07	21.92	0.014	21.92	0.00
90339222	254,304.30	30.05	0.012	30.05	0.00
90329445	153,830.72	128.19	0.083	128.19	0.00
90338070	418,597.74	116.15	0.028	116.15	0.00
90336430	277,065.40	131.34	0.047	131.34	0.00
90335725	161,103.70	42.37	0.026	42.37	0.00
90335339	168,748.63	29.10	0.017	29.10	0.00
90335262	420,240.56	173.10	0.041	173.10	0.00
90333220	320,956.91	114.72	0.036	114.72	0.00
90332734	125,678.08	26.64	0.021	26.64	0.00
90264999	146,429.92	69.95	0.048	69.95	0.00
90339862	175,412.29	45.76	0.026	45.76	0.00
90238489	327,152.43	74.82	0.023	74.82	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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2/5/2020

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90247207	302,847.88	63.69	0.021	63.69	0.00
90246796	269,272.39	90.38	0.034	90.38	0.00
90246602	100,182.32	32.64	0.033	32.64	0.00
90246465	328,854.27	79.45	0.024	79.45	0.00
90245849	158,278.92	72.49	0.046	72.49	0.00
90245010	187,061.02	119.26	0.064	119.26	0.00
90244931	326,090.31	11.19	0.003	11.19	0.00
90317144	138,186.33	111.14	0.08	111.14	0.00
90239356	159,241.27	49.52	0.031	49.52	0.00
90251648	365,755.45	84.40	0.023	84.40	0.00
90236719	190,434.66	81.87	0.043	81.87	0.00
90236659	178,542.52	66.87	0.037	66.87	0.00
90236430	382,182.47	31.35	0.008	31.35	0.00
90234879	140,411.13	131.64	0.094	131.64	0.00
90234671	217,119.60	108.45	0.05	108.45	0.00
90234185	115,257.53	25.71	0.022	25.71	0.00
90233372	419,221.25	393.02	0.094	393.02	0.00
90233039	156,918.66	74.87	0.048	74.87	0.00
90244155	134,219.99	61.91	0.046	61.91	0.00
90254831	207,091.85	158.36	0.076	158.36	0.00
90264923	416,117.04	241.02	0.058	241.02	0.00
90264444	55,558.73	41.90	0.075	41.90	0.00
90264155	235,872.04	142.93	0.061	142.93	0.00
90263509	380,847.88	27.12	0.007	27.12	0.00
90262186	343,134.20	226.99	0.066	226.99	0.00
90261619	273,603.20	173.42	0.063	173.42	0.00
90260518	274,794.46	149.90	0.055	149.90	0.00
90258756	167,207.21	70.86	0.042	70.86	0.00
90248695	272,725.17	34.18	0.013	34.18	0.00
90256639	178,762.90	44.93	0.025	44.93	0.00
90251184	83,464.56	17.94	0.021	17.94	0.00
90254179	108,081.50	36.42	0.034	36.42	0.00
90253311	247,574.84	73.10	0.03	73.10	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/5/2020

Connecticut Avenue Securities
Credit-Linked Notes
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90252931	276,317.46	33.54	0.012	33.54	0.00
90252799	360,525.34	67.88	0.019	67.88	0.00
90252563	107,368.33	31.12	0.029	31.12	0.00
90252060	319,675.32	157.15	0.049	157.15	0.00
90251673	248,932.07	76.11	0.031	76.11	0.00
90347418	386,310.46	89.86	0.023	89.86	0.00
90257345	191,184.84	21.87	0.011	21.87	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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2/5/2020

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
3	829,159.28	(29,866.03)	49,013.57

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Detail

Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
90216552	313,918.32	(29,917.74)	(3,440.32)
90226699	184,610.69	1.71	36,976.30
90285007	330,630.27	50.00	15,477.59

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/5/2020

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
23	4,010,358.44	113,000.77	2.818

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90216552	313,918.32	(3,440.32)	(1.096)
90226699	184,610.69	36,976.30	20.029
90228399	219,405.49	(2,721.41)	(1.240)
90241954	88,393.67	50,707.16	57.365
90245076	129,135.09	15.95	0.012
90246020	211,107.87	(1,973.25)	(0.935)
90246579	271,342.62	164.35	0.061
90247836	14,603.75	(9,143.66)	(62.612)
90250263	206,335.18	897.78	0.435
90255037	70,103.89	4,197.59	5.988
90270252	386,393.52	(3,895.17)	(1.008)
90272857	120,309.48	1,015.94	0.844
90276273	83,979.99	5,641.96	6.718
90285007	330,630.27	15,477.59	4.681
90286753	439,965.26	(2,364.74)	(0.537)
90286775	88,346.79	476.66	0.540
90291256	229,207.79	6,779.08	2.958
90298635	62,239.30	(7,689.45)	(12.355)
90308562	59,299.20	(177.35)	(0.299)
90325915	127,782.00	5,858.07	4.584
90332242	112,435.16	12,684.26	11.281
90338662	118,749.96	1,916.78	1.614
90346057	142,063.15	1,596.65	1.124

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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
Total	3	75,920.24	(29,866.03)	(0.000 %)	0	0.00	0.00	0.000 %	3	75,920.24	(29,866.03)	(0.000 %)

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

Group	Loan Number	Original 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)
Summary	0090216552	320,000.00	4.375 %	CA	97.00	360	26,475.71	09/30/2019	(29,917.74)	(3,440.32)
Summary	0090226699	188,000.00	5.250 %	TX	97.00	360	36,974.59	12/31/2019	1.71	36,976.30
Summary	0090285007	337,000.00	4.125 %	MS	97.00	360	12,469.94	04/30/2019	50.00	15,477.59

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

* This data is currently not provided for reporting.

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

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02**

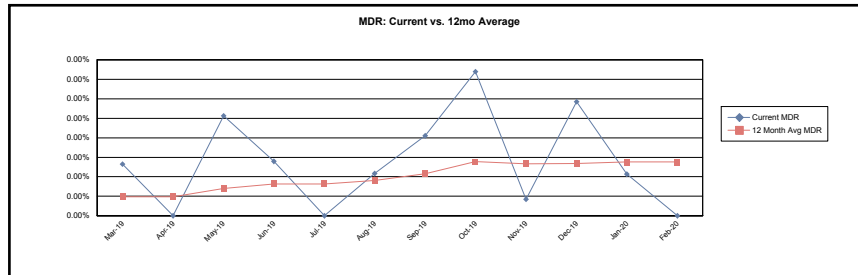
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Realized Loss Report - Collateral

Summary

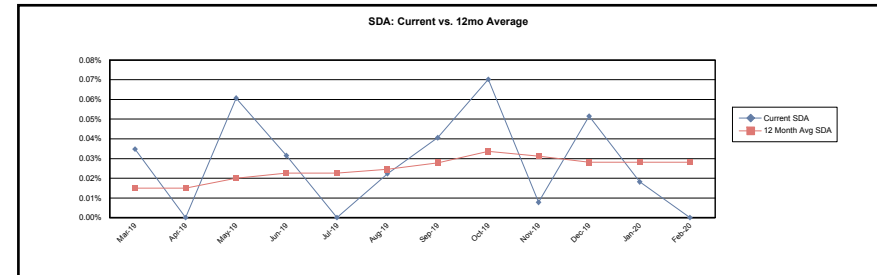
MDR

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



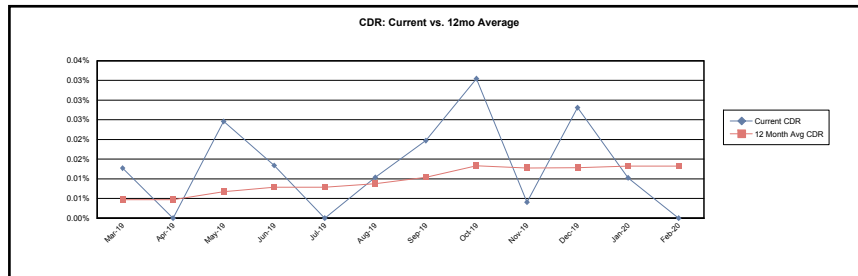
SDA

Current Month 0.000 %
3 Month Average 0.023 %
12 Month Average 0.028 %



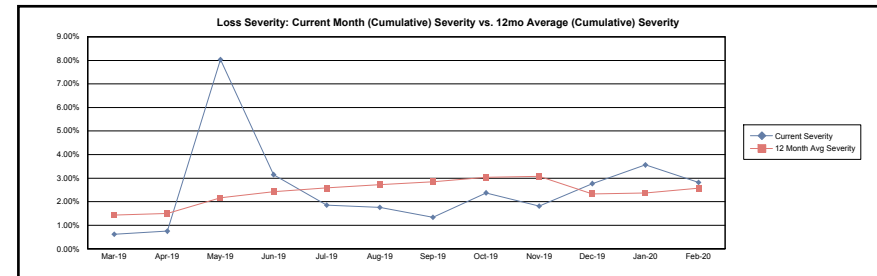
CDR

Current Month 0.000 %
3 Month Average 0.013 %
12 Month Average 0.013 %



Loss Severity

Current Month (Cumulative) 2.818 %
3 Month Average (Cumulative) 3.049 %
12 Month Average (Cumulative) 2.569 %



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 1.695 %
3 Month Average 1.979 %
12 Month Average 1.295 %

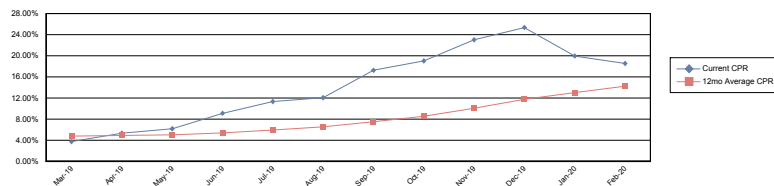
CPR

Current Month 18.547 %
3 Month Average 21.277 %
12 Month Average 14.225 %

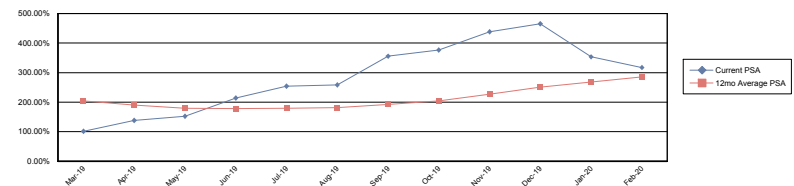
PSA

Current Month 317.147 %
3 Month Average 378.434 %
12 Month Average 285.336 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
No Modifications this Period						

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Substitutions							
<u>Loans Repurchased</u>				<u>Loans Substituted</u>			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment	Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period							

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

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Feb-2020

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Supplemental Reporting

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.

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 (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2018-C0102), 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.

Closing Date

March 14, 2018

Exchange History

Effective Exchange Date: 1/28/2020

Incoming Certificate(s):

Class	Prior Value	Issued Value
2M-2	521,210,827.00	403,181,827.00

Outgoing Certificate(s):

Class	Prior Value	Issued Value
2E-D2	0.00	78,686,000.00
2X-2	79,294,116.00	157,980,116.00
2M-2C	48,647,057.00	87,990,057.00