

**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

13-Jan-2020 10:05:33 AM

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	01/24/2020	0.00000 %	20,631,176,151.62	0.00	411,764,133.03	0.00	20,219,412,018.59	411,764,133.03	0.00
2M-1		01/24/2020	2.44200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/24/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	01/24/2020	3.99200 %	205,873,865.73	730,531.98	18,504,174.50	0.00	187,369,691.24	19,234,706.48	0.00
2M-AH		01/24/2020	0.00000 %	10,836,348.82	0.00	973,983.21	0.00	9,862,365.60	973,983.21	0.00
2M-2B		01/24/2020	3.99200 %	222,384,000.00	789,117.27	0.00	0.00	222,384,000.00	789,117.27	0.00
2M-BH	30711XC69	01/24/2020	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C		01/24/2020	3.99200 %	222,384,000.00	789,117.27	0.00	0.00	222,384,000.00	789,117.27	0.00
2M-CH		01/24/2020	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC77	01/24/2020	3.99200 %	650,641,865.73	2,308,766.51	18,504,174.50	0.00	632,137,691.24	20,812,941.01	0.00
2M-2H		01/24/2020	0.00000 %	34,247,096.82	0.00	973,983.21	0.00	33,273,113.60	973,983.21	0.00
2B-1		01/24/2020	5.79200 %	151,053,000.00	777,687.98	0.00	0.00	151,053,000.00	777,687.98	0.00
2B-1H	30711XC44	01/24/2020	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		01/24/2020	0.00000 %	132,397,520.14	0.00	0.00	36,965.94	132,360,554.20	0.00	142,866.80
2A-I1		01/24/2020	1.70000 %	0.00	311,098.29	0.00	0.00	0.00	311,098.29	0.00
2A-I2	30711XD35	01/24/2020	1.30000 %	0.00	237,898.69	0.00	0.00	0.00	237,898.69	0.00
2A-I3	30711XD50	01/24/2020	0.90000 %	0.00	164,699.09	0.00	0.00	0.00	164,699.09	0.00
2A-I4	30711XD76	01/24/2020	0.50000 %	0.00	91,499.50	0.00	0.00	0.00	91,499.50	0.00
2B-I1	30711XD92	01/24/2020	1.70000 %	0.00	336,046.93	0.00	0.00	0.00	336,046.93	0.00
2B-I2	30711XE34	01/24/2020	1.30000 %	0.00	256,977.07	0.00	0.00	0.00	256,977.07	0.00
2B-I3	30711XE59	01/24/2020	0.90000 %	0.00	177,907.20	0.00	0.00	0.00	177,907.20	0.00
2B-I4	30711XH98	01/24/2020	0.50000 %	0.00	98,837.33	0.00	0.00	0.00	98,837.33	0.00
2C-I1	30711XE83	01/24/2020	1.70000 %	0.00	336,046.93	0.00	0.00	0.00	336,046.93	0.00
2C-I2	30711XF25	01/24/2020	1.30000 %	0.00	256,977.07	0.00	0.00	0.00	256,977.07	0.00
2C-I3	30711XF41	01/24/2020	0.90000 %	0.00	177,907.20	0.00	0.00	0.00	177,907.20	0.00
2C-I4	30711XF66	01/24/2020	0.50000 %	0.00	98,837.33	0.00	0.00	0.00	98,837.33	0.00
2E-A1	30711XC85	01/24/2020	2.29200 %	205,873,865.73	419,433.69	18,504,174.50	0.00	187,369,691.24	18,923,608.19	0.00
2E-A2	30711XD27	01/24/2020	2.69200 %	205,873,865.73	492,633.29	18,504,174.50	0.00	187,369,691.24	18,996,807.79	0.00
2E-A3	30711XD43	01/24/2020	3.09200 %	205,873,865.73	565,832.88	18,504,174.50	0.00	187,369,691.24	19,070,007.38	0.00
2E-A4	30711XD68	01/24/2020	3.49200 %	205,873,865.73	639,032.48	18,504,174.50	0.00	187,369,691.24	19,143,206.98	0.00
2E-B1	30711XD84	01/24/2020	2.29200 %	222,384,000.00	453,070.34	0.00	0.00	222,384,000.00	453,070.34	0.00
2E-B2	30711XE26	01/24/2020	2.69200 %	222,384,000.00	532,140.20	0.00	0.00	222,384,000.00	532,140.20	0.00
2E-B3	30711XE42	01/24/2020	3.09200 %	222,384,000.00	611,210.07	0.00	0.00	222,384,000.00	611,210.07	0.00
2E-B4	30711XE67	01/24/2020	3.49200 %	222,384,000.00	690,279.94	0.00	0.00	222,384,000.00	690,279.94	0.00
2E-C1	30711XE75	01/24/2020	2.29200 %	222,384,000.00	453,070.34	0.00	0.00	222,384,000.00	453,070.34	0.00
2E-C2	30711XE91	01/24/2020	2.69200 %	222,384,000.00	532,140.20	0.00	0.00	222,384,000.00	532,140.20	0.00
2E-C3	30711XF33	01/24/2020	3.09200 %	222,384,000.00	611,210.07	0.00	0.00	222,384,000.00	611,210.07	0.00
2E-C4	30711XF58	01/24/2020	3.49200 %	222,384,000.00	690,279.94	0.00	0.00	222,384,000.00	690,279.94	0.00
2E-D1	30711XF74	01/24/2020	2.29200 %	428,257,865.73	872,504.03	18,504,174.50	0.00	409,753,691.24	19,376,678.53	0.00
2E-D2	30711XF82	01/24/2020	2.69200 %	428,257,865.73	1,024,773.49	18,504,174.50	0.00	409,753,691.24	19,528,947.99	0.00
2E-D3	30711XF90	01/24/2020	3.09200 %	428,257,865.73	1,177,042.95	18,504,174.50	0.00	409,753,691.24	19,681,217.45	0.00
2E-D4	30711XG24	01/24/2020	3.49200 %	428,257,865.73	1,329,312.42	18,504,174.50	0.00	409,753,691.24	19,833,486.92	0.00
2E-D5	30711XG32	01/24/2020	3.99200 %	428,257,865.73	1,519,649.24	18,504,174.50	0.00	409,753,691.24	20,023,823.74	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 27-Jan-2020

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

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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
2E-F1	30711XG40	01/24/2020	2.29200 %	444,768,000.00	906,140.67	0.00	0.00	444,768,000.00	906,140.67	0.00
2E-F2	30711XG57	01/24/2020	2.69200 %	444,768,000.00	1,064,280.41	0.00	0.00	444,768,000.00	1,064,280.41	0.00
2E-F3	30711XG65	01/24/2020	3.09200 %	444,768,000.00	1,222,420.14	0.00	0.00	444,768,000.00	1,222,420.14	0.00
2E-F4	30711XG73	01/24/2020	3.49200 %	444,768,000.00	1,380,559.87	0.00	0.00	444,768,000.00	1,380,559.87	0.00
2E-F5	30711XG81	01/24/2020	3.99200 %	444,768,000.00	1,578,234.54	0.00	0.00	444,768,000.00	1,578,234.54	0.00
2X-1	30711XG99	01/24/2020	1.70000 %	0.00	647,145.22	0.00	0.00	0.00	647,145.22	0.00
2X-2	30711XH23	01/24/2020	1.30000 %	0.00	494,875.76	0.00	0.00	0.00	494,875.76	0.00
2X-3	30711XH31	01/24/2020	0.90000 %	0.00	342,606.29	0.00	0.00	0.00	342,606.29	0.00
2X-4	30711XH49	01/24/2020	0.50000 %	0.00	190,336.83	0.00	0.00	0.00	190,336.83	0.00
2Y-1	30711XH56	01/24/2020	1.70000 %	0.00	672,093.87	0.00	0.00	0.00	672,093.87	0.00
2Y-2	30711XH64	01/24/2020	1.30000 %	0.00	513,954.13	0.00	0.00	0.00	513,954.13	0.00
2Y-3	30711XH72	01/24/2020	0.90000 %	0.00	355,814.40	0.00	0.00	0.00	355,814.40	0.00
2Y-4	30711XH80	01/24/2020	0.50000 %	0.00	197,674.67	0.00	0.00	0.00	197,674.67	0.00
Totals				29,260,052,491.43	30,119,706.01	617,258,018.95	36,965.94	28,642,757,506.63	647,377,724.96	142,866.80

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.

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

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Frederick, MD 21701-4747
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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	20,631,176,151.62	33,452,792.93	378,311,340.10	0.00	0.00	411,764,133.03	20,219,412,018.59	0.79892878	411,764,133.03
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	205,873,865.73	1,503,866.67	17,000,307.83	0.00	0.00	18,504,174.50	187,369,691.24	0.84255023	18,504,174.50
2M-AH	11,705,374.00	10,836,348.82	79,157.32	894,825.89	0.00	0.00	973,983.21	9,862,365.60	0.84255023	973,983.21
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	650,641,865.73	1,503,866.67	17,000,307.83	0.00	0.00	18,504,174.50	632,137,691.24	0.94751674	18,504,174.50
2M-2H	35,116,122.00	34,247,096.82	79,157.32	894,825.89	0.00	0.00	973,983.21	33,273,113.60	0.94751674	973,983.21
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	132,397,520.14	0.00	0.00	0.00	36,965.94	36,965.94	132,360,554.20	0.99892179	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	205,873,865.73	1,503,866.67	17,000,307.83	0.00	0.00	18,504,174.50	187,369,691.24	0.84255023	18,504,174.50
2E-A2	222,384,000.00	205,873,865.73	1,503,866.67	17,000,307.83	0.00	0.00	18,504,174.50	187,369,691.24	0.84255023	18,504,174.50
2E-A3	222,384,000.00	205,873,865.73	1,503,866.67	17,000,307.83	0.00	0.00	18,504,174.50	187,369,691.24	0.84255023	18,504,174.50
2E-A4	222,384,000.00	205,873,865.73	1,503,866.67	17,000,307.83	0.00	0.00	18,504,174.50	187,369,691.24	0.84255023	18,504,174.50
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	428,257,865.73	1,503,866.67	17,000,307.83	0.00	0.00	18,504,174.50	409,753,691.24	0.92127512	18,504,174.50
2E-D2	444,768,000.00	428,257,865.73	1,503,866.67	17,000,307.83	0.00	0.00	18,504,174.50	409,753,691.24	0.92127512	18,504,174.50
2E-D3	444,768,000.00	428,257,865.73	1,503,866.67	17,000,307.83	0.00	0.00	18,504,174.50	409,753,691.24	0.92127512	18,504,174.50
2E-D4	444,768,000.00	428,257,865.73	1,503,866.67	17,000,307.83	0.00	0.00	18,504,174.50	409,753,691.24	0.92127512	18,504,174.50
2E-D5	444,768,000.00	428,257,865.73	1,503,866.67	17,000,307.83	0.00	0.00	18,504,174.50	409,753,691.24	0.92127512	18,504,174.50
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

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

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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	29,260,052,491.43	50,153,640.94	567,104,378.01	0.00	36,965.94	617,294,984.89	28,642,757,506.63	0.83459766	617,258,018.95

**Connecticut Avenue Securities
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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	815.19880397	1.32181881	14.94820022	0.00000000	0.00000000	16.27001904	798.92878493	0.79892878	16.27001904
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	925.75844364	6.76247693	76.44573274	0.00000000	0.00000000	83.20820967	842.55023401	0.84255023	83.20820967
2M-AH	11,705,374.00	925.75844394	6.76247679	76.44573253	0.00000000	0.00000000	83.20820932	842.55023376	0.84255023	83.20820932
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	975.25281455	2.25415898	25.48191091	0.00000000	0.00000000	27.73606989	947.51674467	0.94751674	27.73606989
2M-2H	35,116,122.00	975.25281465	2.25415893	25.48191084	0.00000000	0.00000000	27.73606977	947.51674459	0.94751674	27.73606977
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	999.20076886	0.00000000	0.00000000	0.00000000	0.27898102	0.27898102	998.92178784	0.99892179	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	925.75844364	6.76247693	76.44573274	0.00000000	0.00000000	83.20820967	842.55023401	0.84255023	83.20820967
2E-A2	222,384,000.00	925.75844364	6.76247693	76.44573274	0.00000000	0.00000000	83.20820967	842.55023401	0.84255023	83.20820967
2E-A3	222,384,000.00	925.75844364	6.76247693	76.44573274	0.00000000	0.00000000	83.20820967	842.55023401	0.84255023	83.20820967
2E-A4	222,384,000.00	925.75844364	6.76247693	76.44573274	0.00000000	0.00000000	83.20820967	842.55023401	0.84255023	83.20820967
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	962.87922182	3.38123847	38.22286637	0.00000000	0.00000000	41.60410484	921.27511700	0.92127512	41.60410484
2E-D2	444,768,000.00	962.87922182	3.38123847	38.22286637	0.00000000	0.00000000	41.60410484	921.27511700	0.92127512	41.60410484
2E-D3	444,768,000.00	962.87922182	3.38123847	38.22286637	0.00000000	0.00000000	41.60410484	921.27511700	0.92127512	41.60410484
2E-D4	444,768,000.00	962.87922182	3.38123847	38.22286637	0.00000000	0.00000000	41.60410484	921.27511700	0.92127512	41.60410484
2E-D5	444,768,000.00	962.87922182	3.38123847	38.22286637	0.00000000	0.00000000	41.60410484	921.27511700	0.92127512	41.60410484

**Connecticut Avenue Securities
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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.

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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 %	20,631,176,151.62	0.00	0.00	0.00	0.00	0.00	0.00	20,219,412,018.59
2M-1	N/A	N/A	2.44200 %	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	12/26/19 - 01/26/20	32	3.99200 %	205,873,865.73	730,531.98	0.00	0.00	0.00	730,531.98	0.00	187,369,691.24
2M-AH	N/A	N/A	0.00000 %	10,836,348.82	0.00	0.00	0.00	0.00	0.00	0.00	9,862,365.60
2M-2B	12/26/19 - 01/26/20	32	3.99200 %	222,384,000.00	789,117.27	0.00	0.00	0.00	789,117.27	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	12/26/19 - 01/26/20	32	3.99200 %	222,384,000.00	789,117.27	0.00	0.00	0.00	789,117.27	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	12/26/19 - 01/26/20	32	3.99200 %	650,641,865.73	2,308,766.51	0.00	0.00	0.00	2,308,766.51	0.00	632,137,691.24
2M-2H	N/A	N/A	0.00000 %	34,247,096.82	0.00	0.00	0.00	0.00	0.00	0.00	33,273,113.60
2B-1	12/26/19 - 01/26/20	32	5.79200 %	151,053,000.00	777,687.98	0.00	0.00	0.00	777,687.98	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 %	132,397,520.14	0.00	0.00	0.00	0.00	0.00	0.00	132,360,554.20
2A-I1	12/26/19 - 01/26/20	32	1.70000 %	205,873,865.73	311,098.29	0.00	0.00	0.00	311,098.29	0.00	187,369,691.24
2A-I2	12/26/19 - 01/26/20	32	1.30000 %	205,873,865.73	237,898.69	0.00	0.00	0.00	237,898.69	0.00	187,369,691.24
2A-I3	12/26/19 - 01/26/20	32	0.90000 %	205,873,865.73	164,699.09	0.00	0.00	0.00	164,699.09	0.00	187,369,691.24
2A-I4	12/26/19 - 01/26/20	32	0.50000 %	205,873,865.73	91,499.50	0.00	0.00	0.00	91,499.50	0.00	187,369,691.24
2B-I1	12/26/19 - 01/26/20	32	1.70000 %	222,384,000.00	336,046.93	0.00	0.00	0.00	336,046.93	0.00	222,384,000.00
2B-I2	12/26/19 - 01/26/20	32	1.30000 %	222,384,000.00	256,977.07	0.00	0.00	0.00	256,977.07	0.00	222,384,000.00
2B-I3	12/26/19 - 01/26/20	32	0.90000 %	222,384,000.00	177,907.20	0.00	0.00	0.00	177,907.20	0.00	222,384,000.00
2B-I4	12/26/19 - 01/26/20	32	0.50000 %	222,384,000.00	98,837.33	0.00	0.00	0.00	98,837.33	0.00	222,384,000.00
2C-I1	12/26/19 - 01/26/20	32	1.70000 %	222,384,000.00	336,046.93	0.00	0.00	0.00	336,046.93	0.00	222,384,000.00
2C-I2	12/26/19 - 01/26/20	32	1.30000 %	222,384,000.00	256,977.07	0.00	0.00	0.00	256,977.07	0.00	222,384,000.00
2C-I3	12/26/19 - 01/26/20	32	0.90000 %	222,384,000.00	177,907.20	0.00	0.00	0.00	177,907.20	0.00	222,384,000.00
2C-I4	12/26/19 - 01/26/20	32	0.50000 %	222,384,000.00	98,837.33	0.00	0.00	0.00	98,837.33	0.00	222,384,000.00
2E-A1	12/26/19 - 01/26/20	32	2.29200 %	205,873,865.73	419,433.69	0.00	0.00	0.00	419,433.69	0.00	187,369,691.24
2E-A2	12/26/19 - 01/26/20	32	2.69200 %	205,873,865.73	492,633.29	0.00	0.00	0.00	492,633.29	0.00	187,369,691.24
2E-A3	12/26/19 - 01/26/20	32	3.09200 %	205,873,865.73	565,832.88	0.00	0.00	0.00	565,832.88	0.00	187,369,691.24
2E-A4	12/26/19 - 01/26/20	32	3.49200 %	205,873,865.73	639,032.48	0.00	0.00	0.00	639,032.48	0.00	187,369,691.24
2E-B1	12/26/19 - 01/26/20	32	2.29200 %	222,384,000.00	453,070.34	0.00	0.00	0.00	453,070.34	0.00	222,384,000.00
2E-B2	12/26/19 - 01/26/20	32	2.69200 %	222,384,000.00	532,140.20	0.00	0.00	0.00	532,140.20	0.00	222,384,000.00
2E-B3	12/26/19 - 01/26/20	32	3.09200 %	222,384,000.00	611,210.07	0.00	0.00	0.00	611,210.07	0.00	222,384,000.00
2E-B4	12/26/19 - 01/26/20	32	3.49200 %	222,384,000.00	690,279.94	0.00	0.00	0.00	690,279.94	0.00	222,384,000.00
2E-C1	12/26/19 - 01/26/20	32	2.29200 %	222,384,000.00	453,070.34	0.00	0.00	0.00	453,070.34	0.00	222,384,000.00
2E-C2	12/26/19 - 01/26/20	32	2.69200 %	222,384,000.00	532,140.20	0.00	0.00	0.00	532,140.20	0.00	222,384,000.00
2E-C3	12/26/19 - 01/26/20	32	3.09200 %	222,384,000.00	611,210.07	0.00	0.00	0.00	611,210.07	0.00	222,384,000.00
2E-C4	12/26/19 - 01/26/20	32	3.49200 %	222,384,000.00	690,279.94	0.00	0.00	0.00	690,279.94	0.00	222,384,000.00
2E-D1	12/26/19 - 01/26/20	32	2.29200 %	428,257,865.73	872,504.03	0.00	0.00	0.00	872,504.03	0.00	409,753,691.24
2E-D2	12/26/19 - 01/26/20	32	2.69200 %	428,257,865.73	1,024,773.49	0.00	0.00	0.00	1,024,773.49	0.00	409,753,691.24
2E-D3	12/26/19 - 01/26/20	32	3.09200 %	428,257,865.73	1,177,042.95	0.00	0.00	0.00	1,177,042.95	0.00	409,753,691.24
2E-D4	12/26/19 - 01/26/20	32	3.49200 %	428,257,865.73	1,329,312.42	0.00	0.00	0.00	1,329,312.42	0.00	409,753,691.24

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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	12/26/19 - 01/26/20	32	3.99200 %	428,257,865.73	1,519,649.24	0.00	0.00	0.00	1,519,649.24	0.00	409,753,691.24
2E-F1	12/26/19 - 01/26/20	32	2.29200 %	444,768,000.00	906,140.67	0.00	0.00	0.00	906,140.67	0.00	444,768,000.00
2E-F2	12/26/19 - 01/26/20	32	2.69200 %	444,768,000.00	1,064,280.41	0.00	0.00	0.00	1,064,280.41	0.00	444,768,000.00
2E-F3	12/26/19 - 01/26/20	32	3.09200 %	444,768,000.00	1,222,420.14	0.00	0.00	0.00	1,222,420.14	0.00	444,768,000.00
2E-F4	12/26/19 - 01/26/20	32	3.49200 %	444,768,000.00	1,380,559.87	0.00	0.00	0.00	1,380,559.87	0.00	444,768,000.00
2E-F5	12/26/19 - 01/26/20	32	3.99200 %	444,768,000.00	1,578,234.54	0.00	0.00	0.00	1,578,234.54	0.00	444,768,000.00
2X-1	12/26/19 - 01/26/20	32	1.70000 %	428,257,865.73	647,145.22	0.00	0.00	0.00	647,145.22	0.00	409,753,691.24
2X-2	12/26/19 - 01/26/20	32	1.30000 %	428,257,865.73	494,875.76	0.00	0.00	0.00	494,875.76	0.00	409,753,691.24
2X-3	12/26/19 - 01/26/20	32	0.90000 %	428,257,865.73	342,606.29	0.00	0.00	0.00	342,606.29	0.00	409,753,691.24
2X-4	12/26/19 - 01/26/20	32	0.50000 %	428,257,865.73	190,336.83	0.00	0.00	0.00	190,336.83	0.00	409,753,691.24
2Y-1	12/26/19 - 01/26/20	32	1.70000 %	444,768,000.00	672,093.87	0.00	0.00	0.00	672,093.87	0.00	444,768,000.00
2Y-2	12/26/19 - 01/26/20	32	1.30000 %	444,768,000.00	513,954.13	0.00	0.00	0.00	513,954.13	0.00	444,768,000.00
2Y-3	12/26/19 - 01/26/20	32	0.90000 %	444,768,000.00	355,814.40	0.00	0.00	0.00	355,814.40	0.00	444,768,000.00
2Y-4	12/26/19 - 01/26/20	32	0.50000 %	444,768,000.00	197,674.67	0.00	0.00	0.00	197,674.67	0.00	444,768,000.00
Totals					30,119,706.01	0.00	0.00	0.00	30,119,706.01	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	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 %	815.19880397	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	798.92878493
2M-1	188,817,000.00	2.44200 %	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	3.99200 %	925.75844364	3.28500243	0.00000000	0.00000000	0.00000000	3.28500243	0.00000000	842.55023401
2M-AH	11,705,374.00	0.00000 %	925.75844394	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	842.55023376
2M-2B	222,384,000.00	3.99200 %	1000.00000000	3.54844445	0.00000000	0.00000000	0.00000000	3.54844445	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	3.99200 %	1000.00000000	3.54844445	0.00000000	0.00000000	0.00000000	3.54844445	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	3.99200 %	975.25281455	3.46063043	0.00000000	0.00000000	0.00000000	3.46063043	0.00000000	947.51674467
2M-2H	35,116,122.00	0.00000 %	975.25281465	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	947.51674459
2B-1	151,053,000.00	5.79200 %	1000.00000000	5.14844445	0.00000000	0.00000000	0.00000000	5.14844445	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 %	999.20076886	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.92178784
2A-I1	0.00	1.70000 %	925.75844364	1.39892389	0.00000000	0.00000000	0.00000000	1.39892389	0.00000000	842.55023401
2A-I2	0.00	1.30000 %	925.75844364	1.06976532	0.00000000	0.00000000	0.00000000	1.06976532	0.00000000	842.55023401
2A-I3	0.00	0.90000 %	925.75844364	0.74060674	0.00000000	0.00000000	0.00000000	0.74060674	0.00000000	842.55023401
2A-I4	0.00	0.50000 %	925.75844364	0.41144822	0.00000000	0.00000000	0.00000000	0.41144822	0.00000000	842.55023401
2B-I1	0.00	1.70000 %	1000.00000000	1.51111110	0.00000000	0.00000000	0.00000000	1.51111110	0.00000000	1000.00000000
2B-I2	0.00	1.30000 %	1000.00000000	1.15555557	0.00000000	0.00000000	0.00000000	1.15555557	0.00000000	1000.00000000
2B-I3	0.00	0.90000 %	1000.00000000	0.80000000	0.00000000	0.00000000	0.00000000	0.80000000	0.00000000	1000.00000000
2B-I4	0.00	0.50000 %	1000.00000000	0.44444443	0.00000000	0.00000000	0.00000000	0.44444443	0.00000000	1000.00000000
2C-I1	0.00	1.70000 %	1000.00000000	1.51111110	0.00000000	0.00000000	0.00000000	1.51111110	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.15555557	0.00000000	0.00000000	0.00000000	1.15555557	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.80000000	0.00000000	0.00000000	0.00000000	0.80000000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.44444443	0.00000000	0.00000000	0.00000000	0.44444443	0.00000000	1000.00000000
2E-A1	222,384,000.00	2.29200 %	925.75844364	1.88607854	0.00000000	0.00000000	0.00000000	1.88607854	0.00000000	842.55023401
2E-A2	222,384,000.00	2.69200 %	925.75844364	2.21523711	0.00000000	0.00000000	0.00000000	2.21523711	0.00000000	842.55023401
2E-A3	222,384,000.00	3.09200 %	925.75844364	2.54439564	0.00000000	0.00000000	0.00000000	2.54439564	0.00000000	842.55023401
2E-A4	222,384,000.00	3.49200 %	925.75844364	2.87355421	0.00000000	0.00000000	0.00000000	2.87355421	0.00000000	842.55023401
2E-B1	222,384,000.00	2.29200 %	1000.00000000	2.03733335	0.00000000	0.00000000	0.00000000	2.03733335	0.00000000	1000.00000000
2E-B2	222,384,000.00	2.69200 %	1000.00000000	2.39288888	0.00000000	0.00000000	0.00000000	2.39288888	0.00000000	1000.00000000
2E-B3	222,384,000.00	3.09200 %	1000.00000000	2.74844445	0.00000000	0.00000000	0.00000000	2.74844445	0.00000000	1000.00000000
2E-B4	222,384,000.00	3.49200 %	1000.00000000	3.10400002	0.00000000	0.00000000	0.00000000	3.10400002	0.00000000	1000.00000000
2E-C1	222,384,000.00	2.29200 %	1000.00000000	2.03733335	0.00000000	0.00000000	0.00000000	2.03733335	0.00000000	1000.00000000
2E-C2	222,384,000.00	2.69200 %	1000.00000000	2.39288888	0.00000000	0.00000000	0.00000000	2.39288888	0.00000000	1000.00000000
2E-C3	222,384,000.00	3.09200 %	1000.00000000	2.74844445	0.00000000	0.00000000	0.00000000	2.74844445	0.00000000	1000.00000000
2E-C4	222,384,000.00	3.49200 %	1000.00000000	3.10400002	0.00000000	0.00000000	0.00000000	3.10400002	0.00000000	1000.00000000
2E-D1	444,768,000.00	2.29200 %	962.87922182	1.96170595	0.00000000	0.00000000	0.00000000	1.96170595	0.00000000	921.27511700
2E-D2	444,768,000.00	2.69200 %	962.87922182	2.30406299	0.00000000	0.00000000	0.00000000	2.30406299	0.00000000	921.27511700
2E-D3	444,768,000.00	3.09200 %	962.87922182	2.64642004	0.00000000	0.00000000	0.00000000	2.64642004	0.00000000	921.27511700
2E-D4	444,768,000.00	3.49200 %	962.87922182	2.98877712	0.00000000	0.00000000	0.00000000	2.98877712	0.00000000	921.27511700

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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	3.99200 %	962.87922182	3.41672342	0.00000000	0.00000000	0.00000000	3.41672342	0.00000000	921.27511700
2E-F1	444,768,000.00	2.29200 %	1000.00000000	2.03733333	0.00000000	0.00000000	0.00000000	2.03733333	0.00000000	1000.00000000
2E-F2	444,768,000.00	2.69200 %	1000.00000000	2.39288890	0.00000000	0.00000000	0.00000000	2.39288890	0.00000000	1000.00000000
2E-F3	444,768,000.00	3.09200 %	1000.00000000	2.74844445	0.00000000	0.00000000	0.00000000	2.74844445	0.00000000	1000.00000000
2E-F4	444,768,000.00	3.49200 %	1000.00000000	3.10400000	0.00000000	0.00000000	0.00000000	3.10400000	0.00000000	1000.00000000
2E-F5	444,768,000.00	3.99200 %	1000.00000000	3.54844445	0.00000000	0.00000000	0.00000000	3.54844445	0.00000000	1000.00000000
2X-1	0.00	1.70000 %	962.87922182	1.45501749	0.00000000	0.00000000	0.00000000	1.45501749	0.00000000	921.27511700
2X-2	0.00	1.30000 %	962.87922182	1.11266044	0.00000000	0.00000000	0.00000000	1.11266044	0.00000000	921.27511700
2X-3	0.00	0.90000 %	962.87922182	0.77030337	0.00000000	0.00000000	0.00000000	0.77030337	0.00000000	921.27511700
2X-4	0.00	0.50000 %	962.87922182	0.42794632	0.00000000	0.00000000	0.00000000	0.42794632	0.00000000	921.27511700
2Y-1	0.00	1.70000 %	1000.00000000	1.51111112	0.00000000	0.00000000	0.00000000	1.51111112	0.00000000	1000.00000000
2Y-2	0.00	1.30000 %	1000.00000000	1.15555555	0.00000000	0.00000000	0.00000000	1.15555555	0.00000000	1000.00000000
2Y-3	0.00	0.90000 %	1000.00000000	0.80000000	0.00000000	0.00000000	0.00000000	0.80000000	0.00000000	1000.00000000
2Y-4	0.00	0.50000 %	1000.00000000	0.44444445	0.00000000	0.00000000	0.00000000	0.44444445	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	20,884,870.74
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	761,890.85
Gains & Subsequent Recoveries (Realized Losses)	(36,965.94)
Total Deposits	<u>21,609,795.65</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	21,590,628.99
Total Withdrawals (Pool Distribution Amount)	<u>21,609,795.65</u>
Ending Balance	<u>0.00</u>

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	<u>0.00</u>
Non-Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>
Total Administration Fees	<u>19,166.66</u>

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	431,279,256.68
Total Principal Reduction Cumulative	5,324,496,411.35
Scheduled Principal Current	35,035,816.92
Scheduled Principal Cumulative	858,070,535.28
Unscheduled Principal Current	396,206,473.82
Unscheduled Principal Cumulative	4,466,283,009.28
Senior Reduction Amount	411,764,133.03
Subordinate Reduction Amount	19,478,157.71
Calculated Tranche Write-down Amount	36,965.94
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	14,660.93
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	96579
Period Reference Pool Removal Loan Count	1482
Period Ending Loan Count	95097
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	21,176,187,481.58
Period PIF Loan Count Current	1478
PIF Loan Count Cumulative	16935
Period PIF Loan UPB Current	389,319,664.89
PIF Loan UPB Cumulative	4,248,843,634.73
Period Partial Prepayment Amount	6,891,732.18
Repurchase Prior CE Loan Count Curr	3
Repurchase Prior CE Loan Count Cum	78
Repurchase Prior Credit Event UPB Curr	761,890.85
Repurchase Prior Credit Event UPB Cum	18,421,783.32
Credit Event Amount Current	184,610.69
Credit Event Amount Cumulative	4,010,358.44
Total Active Modified Loan Count	206
Total Active Modified Loan UPB	48,557,076.19
Libor Rate	1.792000%
Structural Reporting	
Senior Percentage	95.481698%

Connecticut Avenue Securities
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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.518302%
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%	1.350000%	1.380000%
2M-2H	0	0	1.100000%	1.350000%	1.380000%
2B-1	0	0	0.500000%	0.610000%	0.630000%
2B-1H	0	0	0.500000%	0.610000%	0.630000%
2B-2H	36,965.94	0	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

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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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	990	205,059,388.83	1.041042%	0.968349%
60 Days	252	53,516,066.00	0.264993%	0.252718%
90 Days	108	23,705,490.85	0.113568%	0.111944%
120 Days	81	18,175,353.79	0.085176%	0.085829%
150 Days	59	13,358,929.16	0.062042%	0.063085%
180+ Days	174	37,408,471.60	0.182971%	0.176653%
	1664	351,223,700.23	1.749792%	1.658579%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.018%
3 Month Average	0.026%
12 Month Average	0.028%

CDR

Current Month	0.010%
3 Month Average	0.014%
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

Credit-Linked Notes

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
152	37,104,559.55	14,660.93	0.040	37,104,559.55	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90257345	191,324.20	21.87	0.011	21.87	0.00
90251673	249,110.25	76.11	0.031	76.11	0.00
90264923	416,474.79	28.60	0.007	28.60	0.00
90264444	55,601.78	41.93	0.075	41.93	0.00
90264155	236,024.37	142.98	0.061	142.98	0.00
90263509	381,144.09	27.12	0.007	27.12	0.00
90262186	343,134.20	226.99	0.066	226.99	0.00
90261619	273,790.16	173.50	0.063	173.50	0.00
90265201	438,022.06	170.31	0.039	170.31	0.00
90258756	167,434.87	70.86	0.042	70.86	0.00
90265315	356,699.71	115.12	0.032	115.12	0.00
90256639	178,762.90	44.93	0.025	44.93	0.00
90254831	207,240.17	158.42	0.076	158.42	0.00
90254179	108,817.48	14.89	0.014	14.89	0.00
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	107,443.46	31.12	0.029	31.12	0.00
90281566	397,120.63	330.93	0.083	330.93	0.00
90260518	275,000.73	149.99	0.055	149.99	0.00
90270858	173,969.56	96.72	0.056	96.72	0.00
90215097	147,609.10	164.03	0.111	164.03	0.00
90276795	265,088.34	27.61	0.01	27.61	0.00
90275929	371,246.97	254.18	0.068	254.18	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

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90273796	392,170.08	37.48	0.01	37.48	0.00
90273750	139,561.07	80.48	0.058	80.48	0.00
90264999	146,538.12	69.99	0.048	69.99	0.00
90271375	147,606.43	38.16	0.026	38.16	0.00
90251648	366,042.86	84.40	0.023	84.40	0.00
90270029	134,934.01	25.60	0.019	25.60	0.00
90269823	357,679.95	107.11	0.03	107.11	0.00
90268935	265,393.04	75.84	0.029	75.84	0.00
90268101	191,108.18	50.14	0.026	50.14	0.00
90267405	456,118.03	56.64	0.012	56.64	0.00
90266766	270,651.13	130.93	0.048	130.93	0.00
90265562	101,089.08	88.40	0.087	88.40	0.00
90272970	214,395.44	128.47	0.06	128.47	0.00
90223213	175,031.05	44.66	0.026	44.66	0.00
90252060	321,180.91	62.94	0.02	62.94	0.00
90229768	167,673.73	78.03	0.047	78.03	0.00
90229562	422,439.80	472.13	0.112	472.13	0.00
90228929	342,692.50	177.92	0.052	177.92	0.00
90228235	157,855.67	110.16	0.07	110.16	0.00
90227067	146,503.88	106.83	0.073	106.83	0.00
90226180	317,191.51	184.39	0.058	184.39	0.00
90232111	162,512.24	106.08	0.065	106.08	0.00
90223681	187,162.27	49.62	0.027	49.62	0.00
90232180	176,369.31	45.08	0.026	45.08	0.00
90221279	245,590.88	112.26	0.046	112.26	0.00
90220894	392,295.71	161.56	0.041	161.56	0.00
90219521	111,442.59	47.78	0.043	47.78	0.00
90217648	240,447.67	167.25	0.07	167.25	0.00
90216229	124,037.31	34.49	0.028	34.49	0.00
90215630	344,497.45	56.37	0.016	56.37	0.00
90215245	104,878.84	38.04	0.036	38.04	0.00
90226109	58,459.83	18.07	0.031	18.07	0.00
90239356	159,354.56	49.52	0.031	49.52	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
90251184	83,533.83	17.94	0.021	17.94	0.00
90248695	273,188.13	34.18	0.013	34.18	0.00
90247207	303,070.42	63.69	0.021	63.69	0.00
90246796	269,623.75	90.38	0.034	90.38	0.00
90246602	100,399.06	32.64	0.033	32.64	0.00
90246465	328,854.27	79.45	0.024	79.45	0.00
90245010	187,183.76	119.31	0.064	119.31	0.00
90231111	107,482.49	27.69	0.026	27.69	0.00
90244155	134,219.99	61.91	0.046	61.91	0.00
90282412	170,814.34	83.89	0.049	83.89	0.00
90238489	329,539.22	74.82	0.023	74.82	0.00
90236719	190,568.25	81.89	0.043	81.89	0.00
90236659	178,664.57	66.87	0.037	66.87	0.00
90236430	382,493.18	31.35	0.008	31.35	0.00
90234671	217,295.05	108.47	0.05	108.47	0.00
90234185	115,423.30	25.71	0.022	25.71	0.00
90233039	157,024.46	74.89	0.048	74.89	0.00
90244931	326,336.70	11.19	0.003	11.19	0.00
90322616	122,197.47	39.01	0.032	39.01	0.00
90317144	138,288.89	111.20	0.08	111.20	0.00
90328654	156,027.07	21.92	0.014	21.92	0.00
90327424	249,982.99	42.12	0.017	42.12	0.00
90327204	291,324.97	162.52	0.056	162.52	0.00
90325679	344,516.27	64.08	0.019	64.08	0.00
90325321	414,326.39	193.05	0.047	193.05	0.00
90324420	155,652.09	21.45	0.014	21.45	0.00
90330293	235,583.80	58.94	0.025	58.94	0.00
90322690	202,076.96	149.22	0.074	149.22	0.00
90332734	126,051.75	26.71	0.021	26.71	0.00
90321913	124,934.12	49.22	0.039	49.22	0.00
90321199	103,680.19	48.76	0.047	48.76	0.00
90320611	397,364.56	205.31	0.052	205.31	0.00
90320316	415,953.19	5.21	0.001	5.21	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/13/2020

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90319119	230,704.43	192.25	0.083	192.25	0.00
90318359	216,903.38	86.04	0.04	86.04	0.00
90279076	143,844.01	58.39	0.041	58.39	0.00
90323130	114,934.91	43.65	0.038	43.65	0.00
90339222	254,304.30	30.05	0.012	30.05	0.00
90345572	98,733.79	77.67	0.079	77.67	0.00
90345446	170,861.60	47.44	0.028	47.44	0.00
90344961	287,929.42	41.15	0.014	41.15	0.00
90343482	394,662.27	95.35	0.024	95.35	0.00
90341740	256,162.46	111.62	0.044	111.62	0.00
90341617	224,266.18	94.68	0.042	94.68	0.00
90340620	132,872.36	37.06	0.028	37.06	0.00
90329445	153,830.72	128.19	0.083	128.19	0.00
90339862	175,557.79	45.76	0.026	45.76	0.00
90316014	205,344.97	125.97	0.061	125.97	0.00
90338629	313,951.71	117.67	0.037	117.67	0.00
90338070	418,887.09	116.15	0.028	116.15	0.00
90336430	277,065.40	131.34	0.047	131.34	0.00
90335725	161,225.89	42.37	0.026	42.37	0.00
90335339	169,015.61	29.10	0.017	29.10	0.00
90335262	420,534.77	173.10	0.041	173.10	0.00
90333220	321,193.19	114.72	0.036	114.72	0.00
90340553	78,371.92	32.05	0.041	32.05	0.00
90290043	248,453.60	85.56	0.034	85.56	0.00
90317213	342,779.22	41.34	0.012	41.34	0.00
90294492	307,580.67	141.58	0.046	141.58	0.00
90293981	207,772.16	57.46	0.028	57.46	0.00
90293763	121,276.40	42.97	0.035	42.97	0.00
90293601	156,628.02	80.24	0.051	80.24	0.00
90293348	401,139.10	150.96	0.038	150.96	0.00
90292495	310,257.64	180.13	0.058	180.13	0.00
90301350	409,287.35	134.33	0.033	134.33	0.00
90290801	73,781.70	11.27	0.015	11.27	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
90301675	514,540.11	226.85	0.044	226.85	0.00
90288511	423,806.60	253.46	0.06	253.46	0.00
90287740	261,650.51	218.04	0.083	218.04	0.00
90285580	303,303.70	284.35	0.094	284.35	0.00
90285480	206,416.21	124.94	0.061	124.94	0.00
90285447	220,581.63	217.52	0.099	217.52	0.00
90285384	295,019.62	115.65	0.039	115.65	0.00
90283190	301,227.23	125.26	0.042	125.26	0.00
90292404	256,306.04	32.14	0.013	32.14	0.00
90308919	86,990.57	14.44	0.017	14.44	0.00
90314807	405,146.71	33.64	0.008	33.64	0.00
90314570	294,918.19	90.09	0.031	90.09	0.00
90314562	349,138.21	136.60	0.039	136.60	0.00
90313287	244,104.16	80.21	0.033	80.21	0.00
90310523	278,648.38	86.46	0.031	86.46	0.00
90310395	451,154.88	338.47	0.075	338.47	0.00
90309847	207,497.87	61.23	0.03	61.23	0.00
90296711	124,550.53	60.37	0.048	60.37	0.00
90309137	141,020.41	27.23	0.019	27.23	0.00
90347418	386,615.76	89.86	0.023	89.86	0.00
90307127	317,448.87	77.31	0.024	77.31	0.00
90307068	132,042.16	81.40	0.062	81.40	0.00
90306673	77,352.87	60.98	0.079	60.98	0.00
90306413	298,394.74	161.61	0.054	161.61	0.00
90305900	345,231.25	270.62	0.078	270.62	0.00
90304624	264,520.00	102.61	0.039	102.61	0.00
90301913	200,140.02	129.62	0.065	129.62	0.00
90309769	412,820.66	156.74	0.038	156.74	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/13/2020

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	184,610.69	36,974.59	20.028

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
1	62,239.30	(8.65)	(7,689.45)

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90226699	184,610.69	36,974.59	20.028

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
90298635	62,239.30	(8.65)	(7,689.45)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
23	4,010,358.44	142,866.80	3.562

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90216552	313,918.32	26,477.42	8.434
90226699	184,610.69	36,974.59	20.028
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	15,427.59	4.666
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	2	29,293.79	36,965.94	0.000 %	0	0.00	0.00	0.000 %	2	29,293.79	36,965.94	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	0090226699	188,000.00	5.250 %	TX	97.00	360	36,974.59	12/31/2019	36,974.59	36,974.59
Summary	0090298635	63,000.00	4.125 %	MN	97.00	360	(7,680.80)	10/31/2019	(8.65)	(7,689.45)

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**

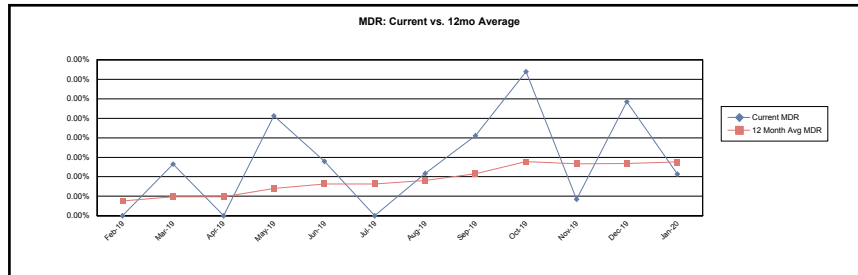
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Realized Loss Report - Collateral

Summary

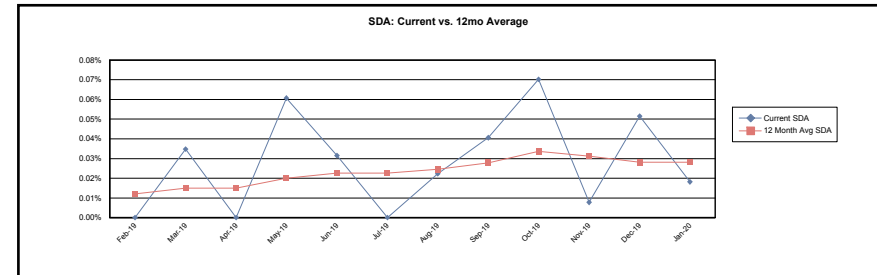
MDR

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



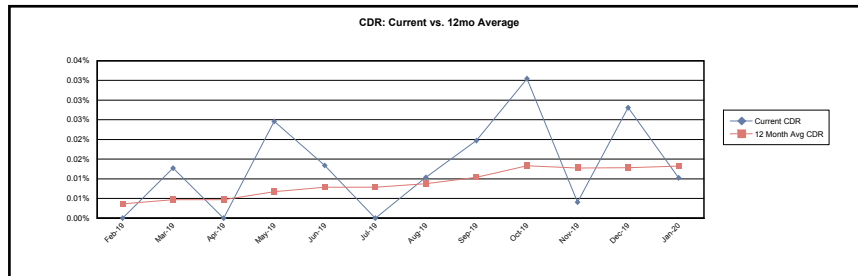
SDA

Current Month 0.018 %
3 Month Average 0.026 %
12 Month Average 0.028 %



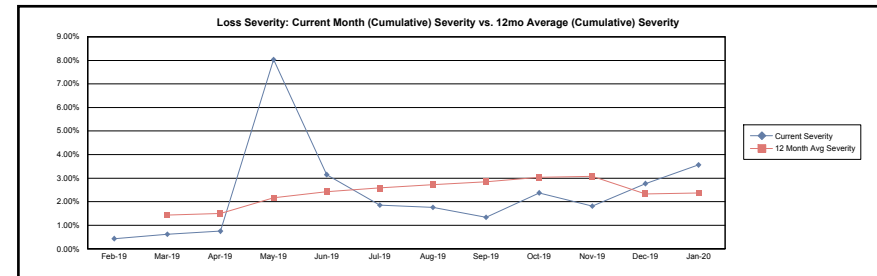
CDR

Current Month 0.010 %
3 Month Average 0.014 %
12 Month Average 0.013 %



Loss Severity

Current Month (Cumulative) 3.562 %
3 Month Average (Cumulative) 2.714 %
12 Month Average (Cumulative) 2.370 %



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 1.837 %
3 Month Average 2.132 %
12 Month Average 1.182 %

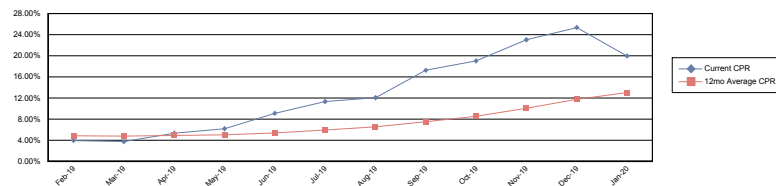
CPR

Current Month 19.946 %
3 Month Average 22.760 %
12 Month Average 13.008 %

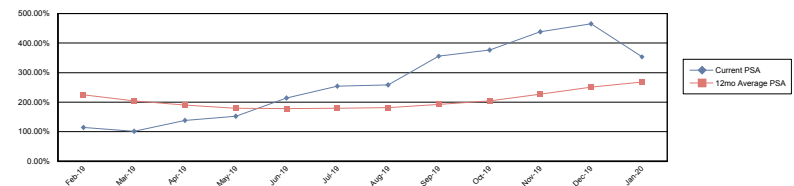
PSA

Current Month 353.111 %
3 Month Average 418.754 %
12 Month Average 268.436 %

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): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

Connecticut Avenue Securities
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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
0090298349	414,527.68	0.00	0.000%	414,527.68
0090324423	172,866.97	0.00	0.000%	172,866.97
0090342619	174,496.20	0.00	0.000%	174,496.20
Totals	761,890.85	0.00		

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

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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