

**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

09-Dec-2019 12:51:35 PM

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	12/24/2019	0.00000 %	21,173,765,887.34	0.00	542,589,735.73	0.00	20,631,176,151.62	542,589,735.73	0.00
2M-1		12/24/2019	2.35800 %	7,861,275.87	15,962.32	7,861,275.87	0.00	0.00	7,877,238.19	0.00
2M-1H		12/24/2019	0.00000 %	413,767.69	0.00	413,767.69	0.00	0.00	413,767.69	0.00
2M-2A	30711XC51	12/24/2019	3.90800 %	222,384,000.00	748,371.58	16,510,134.27	0.00	205,873,865.73	17,258,505.85	0.00
2M-AH		12/24/2019	0.00000 %	11,705,374.00	0.00	869,025.18	0.00	10,836,348.82	869,025.18	0.00
2M-2B		12/24/2019	3.90800 %	222,384,000.00	748,371.58	0.00	0.00	222,384,000.00	748,371.58	0.00
2M-BH	30711XC69	12/24/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C		12/24/2019	3.90800 %	222,384,000.00	748,371.58	0.00	0.00	222,384,000.00	748,371.58	0.00
2M-CH		12/24/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC77	12/24/2019	3.90800 %	667,152,000.00	2,245,114.74	16,510,134.27	0.00	650,641,865.73	18,755,249.01	0.00
2M-2H		12/24/2019	0.00000 %	35,116,122.00	0.00	869,025.18	0.00	34,247,096.82	869,025.18	0.00
2B-1		12/24/2019	5.70800 %	151,053,000.00	742,459.06	0.00	0.00	151,053,000.00	742,459.06	0.00
2B-1H	30711XC44	12/24/2019	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		12/24/2019	0.00000 %	132,443,532.64	0.00	0.00	46,012.50	132,397,520.14	0.00	105,900.86
2A-I1		12/24/2019	1.70000 %	0.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00
2A-I2	30711XC93	12/24/2019	1.30000 %	0.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00
2A-I3	30711XD35	12/24/2019	0.90000 %	0.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00
2A-I4	30711XD50	12/24/2019	0.50000 %	0.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00
2B-I1	30711XD76	12/24/2019	1.70000 %	0.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00
2B-I2	30711XD92	12/24/2019	1.30000 %	0.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00
2B-I3	30711XE34	12/24/2019	0.90000 %	0.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00
2B-I4	30711XE59	12/24/2019	0.50000 %	0.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00
2C-I1	30711XH98	12/24/2019	1.70000 %	0.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00
2C-I2	30711XE83	12/24/2019	1.30000 %	0.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00
2C-I3	30711XF25	12/24/2019	0.90000 %	0.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00
2C-I4	30711XF41	12/24/2019	0.50000 %	0.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00
2E-A1	30711XF66	12/24/2019	2.20800 %	222,384,000.00	422,826.11	16,510,134.27	0.00	205,873,865.73	16,932,960.38	0.00
2E-A2	30711XC85	12/24/2019	2.60800 %	222,384,000.00	499,425.05	16,510,134.27	0.00	205,873,865.73	17,009,559.32	0.00
2E-A3	30711XD27	12/24/2019	3.00800 %	222,384,000.00	576,023.98	16,510,134.27	0.00	205,873,865.73	17,086,158.25	0.00
2E-A4	30711XD43	12/24/2019	3.40800 %	222,384,000.00	652,622.91	16,510,134.27	0.00	205,873,865.73	17,162,757.18	0.00
2E-B1	30711XD68	12/24/2019	2.20800 %	222,384,000.00	422,826.11	0.00	0.00	222,384,000.00	422,826.11	0.00
2E-B2	30711XD84	12/24/2019	2.60800 %	222,384,000.00	499,425.05	0.00	0.00	222,384,000.00	499,425.05	0.00
2E-B3	30711XE26	12/24/2019	3.00800 %	222,384,000.00	576,023.98	0.00	0.00	222,384,000.00	576,023.98	0.00
2E-B4	30711XE42	12/24/2019	3.40800 %	222,384,000.00	652,622.91	0.00	0.00	222,384,000.00	652,622.91	0.00
2E-C1	30711XE67	12/24/2019	2.20800 %	222,384,000.00	422,826.11	0.00	0.00	222,384,000.00	422,826.11	0.00
2E-C2	30711XE75	12/24/2019	2.60800 %	222,384,000.00	499,425.05	0.00	0.00	222,384,000.00	499,425.05	0.00
2E-C3	30711XE91	12/24/2019	3.00800 %	222,384,000.00	576,023.98	0.00	0.00	222,384,000.00	576,023.98	0.00
2E-C4	30711XF33	12/24/2019	3.40800 %	222,384,000.00	652,622.91	0.00	0.00	222,384,000.00	652,622.91	0.00
2E-D1	30711XF58	12/24/2019	2.20800 %	444,768,000.00	845,652.22	16,510,134.27	0.00	428,257,865.73	17,355,786.49	0.00
2E-D2	30711XF74	12/24/2019	2.60800 %	444,768,000.00	998,850.09	16,510,134.27	0.00	428,257,865.73	17,508,984.36	0.00
2E-D3	30711XF82	12/24/2019	3.00800 %	444,768,000.00	1,152,047.96	16,510,134.27	0.00	428,257,865.73	17,662,182.23	0.00
2E-D4	30711XF90	12/24/2019	3.40800 %	444,768,000.00	1,305,245.82	16,510,134.27	0.00	428,257,865.73	17,815,380.09	0.00
2E-D5	30711XG24	12/24/2019	3.90800 %	444,768,000.00	1,496,743.16	16,510,134.27	0.00	428,257,865.73	18,006,877.43	0.00
	30711XG32	12/24/2019								

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Dec-2019

**Connecticut Avenue Securities
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Series 2018-C02**

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Securities Administration Services
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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	12/24/2019	2.20800 %	444,768,000.00	845,652.22	0.00	0.00	444,768,000.00	845,652.22	0.00
2E-F2	30711XG57	12/24/2019	2.60800 %	444,768,000.00	998,850.09	0.00	0.00	444,768,000.00	998,850.09	0.00
2E-F3	30711XG65	12/24/2019	3.00800 %	444,768,000.00	1,152,047.96	0.00	0.00	444,768,000.00	1,152,047.96	0.00
2E-F4	30711XG73	12/24/2019	3.40800 %	444,768,000.00	1,305,245.82	0.00	0.00	444,768,000.00	1,305,245.82	0.00
2E-F5	30711XG81	12/24/2019	3.90800 %	444,768,000.00	1,496,743.16	0.00	0.00	444,768,000.00	1,496,743.16	0.00
2X-1	30711XG99	12/24/2019	1.70000 %	0.00	651,090.93	0.00	0.00	0.00	651,090.93	0.00
2X-2	30711XH23	12/24/2019	1.30000 %	0.00	497,893.07	0.00	0.00	0.00	497,893.07	0.00
2X-3	30711XH31	12/24/2019	0.90000 %	0.00	344,695.20	0.00	0.00	0.00	344,695.20	0.00
2X-4	30711XH49	12/24/2019	0.50000 %	0.00	191,497.33	0.00	0.00	0.00	191,497.33	0.00
2Y-1	30711XH56	12/24/2019	1.70000 %	0.00	651,090.93	0.00	0.00	0.00	651,090.93	0.00
2Y-2	30711XH64	12/24/2019	1.30000 %	0.00	497,893.07	0.00	0.00	0.00	497,893.07	0.00
2Y-3	30711XH72	12/24/2019	0.90000 %	0.00	344,695.20	0.00	0.00	0.00	344,695.20	0.00
2Y-4	30711XH80	12/24/2019	0.50000 %	0.00	191,497.33	0.00	0.00	0.00	191,497.33	0.00
Totals				29,994,312,810.54	29,196,541.38	734,214,306.62	46,012.50	29,260,052,491.43	763,410,848.00	105,900.86

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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Credit-Linked Notes
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	21,173,765,887.34	34,044,941.02	508,544,794.71	0.00	0.00	542,589,735.73	20,631,176,151.62	0.81519880	542,589,735.73
2M-1	188,817,000.00	7,861,275.87	493,688.17	7,367,587.70	0.00	0.00	7,861,275.87	0.00	0.00000000	7,861,275.87
2M-1H	9,938,129.00	413,767.69	25,984.61	387,783.08	0.00	0.00	413,767.69	0.00	0.00000000	413,767.69
2M-2A	222,384,000.00	222,384,000.00	1,036,836.54	15,473,297.73	0.00	0.00	16,510,134.27	205,873,865.73	0.92575844	16,510,134.27
2M-AH	11,705,374.00	11,705,374.00	54,574.79	814,450.40	0.00	0.00	869,025.18	10,836,348.82	0.92575844	869,025.18
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	667,152,000.00	1,036,836.54	15,473,297.73	0.00	0.00	16,510,134.27	650,641,865.73	0.97525281	16,510,134.27
2M-2H	35,116,122.00	35,116,122.00	54,574.79	814,450.40	0.00	0.00	869,025.18	34,247,096.82	0.97525281	869,025.18
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	132,443,532.64	0.00	0.00	0.00	46,012.50	46,012.50	132,397,520.14	0.99920077	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	222,384,000.00	1,036,836.54	15,473,297.73	0.00	0.00	16,510,134.27	205,873,865.73	0.92575844	16,510,134.27
2E-A2	222,384,000.00	222,384,000.00	1,036,836.54	15,473,297.73	0.00	0.00	16,510,134.27	205,873,865.73	0.92575844	16,510,134.27
2E-A3	222,384,000.00	222,384,000.00	1,036,836.54	15,473,297.73	0.00	0.00	16,510,134.27	205,873,865.73	0.92575844	16,510,134.27
2E-A4	222,384,000.00	222,384,000.00	1,036,836.54	15,473,297.73	0.00	0.00	16,510,134.27	205,873,865.73	0.92575844	16,510,134.27
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	444,768,000.00	1,036,836.54	15,473,297.73	0.00	0.00	16,510,134.27	428,257,865.73	0.96287922	16,510,134.27
2E-D2	444,768,000.00	444,768,000.00	1,036,836.54	15,473,297.73	0.00	0.00	16,510,134.27	428,257,865.73	0.96287922	16,510,134.27
2E-D3	444,768,000.00	444,768,000.00	1,036,836.54	15,473,297.73	0.00	0.00	16,510,134.27	428,257,865.73	0.96287922	16,510,134.27
2E-D4	444,768,000.00	444,768,000.00	1,036,836.54	15,473,297.73	0.00	0.00	16,510,134.27	428,257,865.73	0.96287922	16,510,134.27
2E-D5	444,768,000.00	444,768,000.00	1,036,836.54	15,473,297.73	0.00	0.00	16,510,134.27	428,257,865.73	0.96287922	16,510,134.27
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
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	29,994,312,810.54	46,078,965.32	688,135,341.32	0.00	46,012.50	734,260,319.12	29,260,052,491.43	0.85258451	734,214,306.62

**Connecticut Avenue Securities
Credit-Linked Notes
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Principal Distribution Factors Statement

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2A-H	25,308,153,117.00	836.63812960	1.34521634	20.09410929	0.00000000	0.00000000	21.43932563	815.19880397	0.81519880	21.43932563
2M-1	188,817,000.00	41.63436486	2.61463835	39.01972651	0.00000000	0.00000000	41.63436486	0.00000000	0.00000000	41.63436486
2M-1H	9,938,129.00	41.63436498	2.61463803	39.01972695	0.00000000	0.00000000	41.63436498	0.00000000	0.00000000	41.63436498
2M-2A	222,384,000.00	1000.00000000	4.66237022	69.57918614	0.00000000	0.00000000	74.24155636	925.75844364	0.92575844	74.24155636
2M-AH	11,705,374.00	1000.00000000	4.66237046	69.57918645	0.00000000	0.00000000	74.24155606	925.75844394	0.92575844	74.24155606
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	1000.00000000	1.55412341	23.19306205	0.00000000	0.00000000	24.74718545	975.25281455	0.97525281	24.74718545
2M-2H	35,116,122.00	1000.00000000	1.55412349	23.19306215	0.00000000	0.00000000	24.74718535	975.25281465	0.97525281	24.74718535
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	999.54802405	0.00000000	0.00000000	0.00000000	0.34725519	0.34725519	999.20076886	0.99920077	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	1000.00000000	4.66237022	69.57918614	0.00000000	0.00000000	74.24155636	925.75844364	0.92575844	74.24155636
2E-A2	222,384,000.00	1000.00000000	4.66237022	69.57918614	0.00000000	0.00000000	74.24155636	925.75844364	0.92575844	74.24155636
2E-A3	222,384,000.00	1000.00000000	4.66237022	69.57918614	0.00000000	0.00000000	74.24155636	925.75844364	0.92575844	74.24155636
2E-A4	222,384,000.00	1000.00000000	4.66237022	69.57918614	0.00000000	0.00000000	74.24155636	925.75844364	0.92575844	74.24155636
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	1000.00000000	2.33118511	34.78959307	0.00000000	0.00000000	37.12077818	962.87922182	0.96287922	37.12077818
2E-D2	444,768,000.00	1000.00000000	2.33118511	34.78959307	0.00000000	0.00000000	37.12077818	962.87922182	0.96287922	37.12077818
2E-D3	444,768,000.00	1000.00000000	2.33118511	34.78959307	0.00000000	0.00000000	37.12077818	962.87922182	0.96287922	37.12077818
2E-D4	444,768,000.00	1000.00000000	2.33118511	34.78959307	0.00000000	0.00000000	37.12077818	962.87922182	0.96287922	37.12077818
2E-D5	444,768,000.00	1000.00000000	2.33118511	34.78959307	0.00000000	0.00000000	37.12077818	962.87922182	0.96287922	37.12077818

**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.

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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 %	21,173,765,887.34	0.00	0.00	0.00	0.00	0.00	0.00	20,631,176,151.62
2M-1	11/25/19 - 12/25/19	31	2.35800 %	7,861,275.87	15,962.32	0.00	0.00	0.00	15,962.32	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	413,767.69	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	11/25/19 - 12/25/19	31	3.90800 %	222,384,000.00	748,371.58	0.00	0.00	0.00	748,371.58	0.00	205,873,865.73
2M-AH	N/A	N/A	0.00000 %	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	10,836,348.82
2M-2B	11/25/19 - 12/25/19	31	3.90800 %	222,384,000.00	748,371.58	0.00	0.00	0.00	748,371.58	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	11/25/19 - 12/25/19	31	3.90800 %	222,384,000.00	748,371.58	0.00	0.00	0.00	748,371.58	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	11/25/19 - 12/25/19	31	3.90800 %	667,152,000.00	2,245,114.74	0.00	0.00	0.00	2,245,114.74	0.00	650,641,865.73
2M-2H	N/A	N/A	0.00000 %	35,116,122.00	0.00	0.00	0.00	0.00	0.00	0.00	34,247,096.82
2B-1	11/25/19 - 12/25/19	31	5.70800 %	151,053,000.00	742,459.06	0.00	0.00	0.00	742,459.06	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 %	132,443,532.64	0.00	0.00	0.00	0.00	0.00	0.00	132,397,520.14
2A-I1	11/25/19 - 12/25/19	31	1.70000 %	222,384,000.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00	205,873,865.73
2A-I2	11/25/19 - 12/25/19	31	1.30000 %	222,384,000.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00	205,873,865.73
2A-I3	11/25/19 - 12/25/19	31	0.90000 %	222,384,000.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00	205,873,865.73
2A-I4	11/25/19 - 12/25/19	31	0.50000 %	222,384,000.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00	205,873,865.73
2B-I1	11/25/19 - 12/25/19	31	1.70000 %	222,384,000.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00	222,384,000.00
2B-I2	11/25/19 - 12/25/19	31	1.30000 %	222,384,000.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00	222,384,000.00
2B-I3	11/25/19 - 12/25/19	31	0.90000 %	222,384,000.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00	222,384,000.00
2B-I4	11/25/19 - 12/25/19	31	0.50000 %	222,384,000.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00	222,384,000.00
2C-I1	11/25/19 - 12/25/19	31	1.70000 %	222,384,000.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00	222,384,000.00
2C-I2	11/25/19 - 12/25/19	31	1.30000 %	222,384,000.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00	222,384,000.00
2C-I3	11/25/19 - 12/25/19	31	0.90000 %	222,384,000.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00	222,384,000.00
2C-I4	11/25/19 - 12/25/19	31	0.50000 %	222,384,000.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00	222,384,000.00
2E-A1	11/25/19 - 12/25/19	31	2.20800 %	222,384,000.00	422,826.11	0.00	0.00	0.00	422,826.11	0.00	205,873,865.73
2E-A2	11/25/19 - 12/25/19	31	2.60800 %	222,384,000.00	499,425.05	0.00	0.00	0.00	499,425.05	0.00	205,873,865.73
2E-A3	11/25/19 - 12/25/19	31	3.00800 %	222,384,000.00	576,023.98	0.00	0.00	0.00	576,023.98	0.00	205,873,865.73
2E-A4	11/25/19 - 12/25/19	31	3.40800 %	222,384,000.00	652,622.91	0.00	0.00	0.00	652,622.91	0.00	205,873,865.73
2E-B1	11/25/19 - 12/25/19	31	2.20800 %	222,384,000.00	422,826.11	0.00	0.00	0.00	422,826.11	0.00	222,384,000.00
2E-B2	11/25/19 - 12/25/19	31	2.60800 %	222,384,000.00	499,425.05	0.00	0.00	0.00	499,425.05	0.00	222,384,000.00
2E-B3	11/25/19 - 12/25/19	31	3.00800 %	222,384,000.00	576,023.98	0.00	0.00	0.00	576,023.98	0.00	222,384,000.00
2E-B4	11/25/19 - 12/25/19	31	3.40800 %	222,384,000.00	652,622.91	0.00	0.00	0.00	652,622.91	0.00	222,384,000.00
2E-C1	11/25/19 - 12/25/19	31	2.20800 %	222,384,000.00	422,826.11	0.00	0.00	0.00	422,826.11	0.00	222,384,000.00
2E-C2	11/25/19 - 12/25/19	31	2.60800 %	222,384,000.00	499,425.05	0.00	0.00	0.00	499,425.05	0.00	222,384,000.00
2E-C3	11/25/19 - 12/25/19	31	3.00800 %	222,384,000.00	576,023.98	0.00	0.00	0.00	576,023.98	0.00	222,384,000.00
2E-C4	11/25/19 - 12/25/19	31	3.40800 %	222,384,000.00	652,622.91	0.00	0.00	0.00	652,622.91	0.00	222,384,000.00
2E-D1	11/25/19 - 12/25/19	31	2.20800 %	444,768,000.00	845,652.22	0.00	0.00	0.00	845,652.22	0.00	428,257,865.73
2E-D2	11/25/19 - 12/25/19	31	2.60800 %	444,768,000.00	998,850.09	0.00	0.00	0.00	998,850.09	0.00	428,257,865.73
2E-D3	11/25/19 - 12/25/19	31	3.00800 %	444,768,000.00	1,152,047.96	0.00	0.00	0.00	1,152,047.96	0.00	428,257,865.73
2E-D4	11/25/19 - 12/25/19	31	3.40800 %	444,768,000.00	1,305,245.82	0.00	0.00	0.00	1,305,245.82	0.00	428,257,865.73

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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	11/25/19 - 12/25/19	31	3.90800 %	444,768,000.00	1,496,743.16	0.00	0.00	0.00	1,496,743.16	0.00	428,257,865.73
2E-F1	11/25/19 - 12/25/19	31	2.20800 %	444,768,000.00	845,652.22	0.00	0.00	0.00	845,652.22	0.00	444,768,000.00
2E-F2	11/25/19 - 12/25/19	31	2.60800 %	444,768,000.00	998,850.09	0.00	0.00	0.00	998,850.09	0.00	444,768,000.00
2E-F3	11/25/19 - 12/25/19	31	3.00800 %	444,768,000.00	1,152,047.96	0.00	0.00	0.00	1,152,047.96	0.00	444,768,000.00
2E-F4	11/25/19 - 12/25/19	31	3.40800 %	444,768,000.00	1,305,245.82	0.00	0.00	0.00	1,305,245.82	0.00	444,768,000.00
2E-F5	11/25/19 - 12/25/19	31	3.90800 %	444,768,000.00	1,496,743.16	0.00	0.00	0.00	1,496,743.16	0.00	444,768,000.00
2X-1	11/25/19 - 12/25/19	31	1.70000 %	444,768,000.00	651,090.93	0.00	0.00	0.00	651,090.93	0.00	428,257,865.73
2X-2	11/25/19 - 12/25/19	31	1.30000 %	444,768,000.00	497,893.07	0.00	0.00	0.00	497,893.07	0.00	428,257,865.73
2X-3	11/25/19 - 12/25/19	31	0.90000 %	444,768,000.00	344,695.20	0.00	0.00	0.00	344,695.20	0.00	428,257,865.73
2X-4	11/25/19 - 12/25/19	31	0.50000 %	444,768,000.00	191,497.33	0.00	0.00	0.00	191,497.33	0.00	428,257,865.73
2Y-1	11/25/19 - 12/25/19	31	1.70000 %	444,768,000.00	651,090.93	0.00	0.00	0.00	651,090.93	0.00	444,768,000.00
2Y-2	11/25/19 - 12/25/19	31	1.30000 %	444,768,000.00	497,893.07	0.00	0.00	0.00	497,893.07	0.00	444,768,000.00
2Y-3	11/25/19 - 12/25/19	31	0.90000 %	444,768,000.00	344,695.20	0.00	0.00	0.00	344,695.20	0.00	444,768,000.00
2Y-4	11/25/19 - 12/25/19	31	0.50000 %	444,768,000.00	191,497.33	0.00	0.00	0.00	191,497.33	0.00	444,768,000.00
Totals					29,196,541.38	0.00	0.00	0.00	29,196,541.38	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 %	836.63812960	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	815.19880397
2M-1	188,817,000.00	2.35800 %	41.63436486	0.08453857	0.00000000	0.00000000	0.00000000	0.08453857	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000 %	41.63436498	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	222,384,000.00	3.90800 %	1000.00000000	3.36522223	0.00000000	0.00000000	0.00000000	3.36522223	0.00000000	925.75844364
2M-AH	11,705,374.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	925.75844394
2M-2B	222,384,000.00	3.90800 %	1000.00000000	3.36522223	0.00000000	0.00000000	0.00000000	3.36522223	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	3.90800 %	1000.00000000	3.36522223	0.00000000	0.00000000	0.00000000	3.36522223	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	3.90800 %	1000.00000000	3.36522223	0.00000000	0.00000000	0.00000000	3.36522223	0.00000000	975.25281455
2M-2H	35,116,122.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	975.25281465
2B-1	151,053,000.00	5.70800 %	1000.00000000	4.91522221	0.00000000	0.00000000	0.00000000	4.91522221	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 %	999.54802405	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.20076886
2A-I1	0.00	1.70000 %	1000.00000000	1.46388890	0.00000000	0.00000000	0.00000000	1.46388890	0.00000000	925.75844364
2A-I2	0.00	1.30000 %	1000.00000000	1.11944443	0.00000000	0.00000000	0.00000000	1.11944443	0.00000000	925.75844364
2A-I3	0.00	0.90000 %	1000.00000000	0.77500000	0.00000000	0.00000000	0.00000000	0.77500000	0.00000000	925.75844364
2A-I4	0.00	0.50000 %	1000.00000000	0.43055557	0.00000000	0.00000000	0.00000000	0.43055557	0.00000000	925.75844364
2B-I1	0.00	1.70000 %	1000.00000000	1.46388890	0.00000000	0.00000000	0.00000000	1.46388890	0.00000000	1000.00000000
2B-I2	0.00	1.30000 %	1000.00000000	1.11944443	0.00000000	0.00000000	0.00000000	1.11944443	0.00000000	1000.00000000
2B-I3	0.00	0.90000 %	1000.00000000	0.77500000	0.00000000	0.00000000	0.00000000	0.77500000	0.00000000	1000.00000000
2B-I4	0.00	0.50000 %	1000.00000000	0.43055557	0.00000000	0.00000000	0.00000000	0.43055557	0.00000000	1000.00000000
2C-I1	0.00	1.70000 %	1000.00000000	1.46388890	0.00000000	0.00000000	0.00000000	1.46388890	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.11944443	0.00000000	0.00000000	0.00000000	1.11944443	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.77500000	0.00000000	0.00000000	0.00000000	0.77500000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.43055557	0.00000000	0.00000000	0.00000000	0.43055557	0.00000000	1000.00000000
2E-A1	222,384,000.00	2.20800 %	1000.00000000	1.90133332	0.00000000	0.00000000	0.00000000	1.90133332	0.00000000	925.75844364
2E-A2	222,384,000.00	2.60800 %	1000.00000000	2.24577780	0.00000000	0.00000000	0.00000000	2.24577780	0.00000000	925.75844364
2E-A3	222,384,000.00	3.00800 %	1000.00000000	2.59022223	0.00000000	0.00000000	0.00000000	2.59022223	0.00000000	925.75844364
2E-A4	222,384,000.00	3.40800 %	1000.00000000	2.93466666	0.00000000	0.00000000	0.00000000	2.93466666	0.00000000	925.75844364
2E-B1	222,384,000.00	2.20800 %	1000.00000000	1.90133332	0.00000000	0.00000000	0.00000000	1.90133332	0.00000000	1000.00000000
2E-B2	222,384,000.00	2.60800 %	1000.00000000	2.24577780	0.00000000	0.00000000	0.00000000	2.24577780	0.00000000	1000.00000000
2E-B3	222,384,000.00	3.00800 %	1000.00000000	2.59022223	0.00000000	0.00000000	0.00000000	2.59022223	0.00000000	1000.00000000
2E-B4	222,384,000.00	3.40800 %	1000.00000000	2.93466666	0.00000000	0.00000000	0.00000000	2.93466666	0.00000000	1000.00000000
2E-C1	222,384,000.00	2.20800 %	1000.00000000	1.90133332	0.00000000	0.00000000	0.00000000	1.90133332	0.00000000	1000.00000000
2E-C2	222,384,000.00	2.60800 %	1000.00000000	2.24577780	0.00000000	0.00000000	0.00000000	2.24577780	0.00000000	1000.00000000
2E-C3	222,384,000.00	3.00800 %	1000.00000000	2.59022223	0.00000000	0.00000000	0.00000000	2.59022223	0.00000000	1000.00000000
2E-C4	222,384,000.00	3.40800 %	1000.00000000	2.93466666	0.00000000	0.00000000	0.00000000	2.93466666	0.00000000	1000.00000000
2E-D1	444,768,000.00	2.20800 %	1000.00000000	1.90133332	0.00000000	0.00000000	0.00000000	1.90133332	0.00000000	962.87922182
2E-D2	444,768,000.00	2.60800 %	1000.00000000	2.24577780	0.00000000	0.00000000	0.00000000	2.24577780	0.00000000	962.87922182
2E-D3	444,768,000.00	3.00800 %	1000.00000000	2.59022223	0.00000000	0.00000000	0.00000000	2.59022223	0.00000000	962.87922182
2E-D4	444,768,000.00	3.40800 %	1000.00000000	2.93466666	0.00000000	0.00000000	0.00000000	2.93466666	0.00000000	962.87922182

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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	3.90800 %	1000.00000000	3.36522223	0.00000000	0.00000000	0.00000000	3.36522223	0.00000000	962.87922182
2E-F1	444,768,000.00	2.20800 %	1000.00000000	1.90133332	0.00000000	0.00000000	0.00000000	1.90133332	0.00000000	1000.00000000
2E-F2	444,768,000.00	2.60800 %	1000.00000000	2.24577778	0.00000000	0.00000000	0.00000000	2.24577778	0.00000000	1000.00000000
2E-F3	444,768,000.00	3.00800 %	1000.00000000	2.59022223	0.00000000	0.00000000	0.00000000	2.59022223	0.00000000	1000.00000000
2E-F4	444,768,000.00	3.40800 %	1000.00000000	2.93466666	0.00000000	0.00000000	0.00000000	2.93466666	0.00000000	1000.00000000
2E-F5	444,768,000.00	3.90800 %	1000.00000000	3.36522223	0.00000000	0.00000000	0.00000000	3.36522223	0.00000000	1000.00000000
2X-1	0.00	1.70000 %	1000.00000000	1.46388888	0.00000000	0.00000000	0.00000000	1.46388888	0.00000000	962.87922182
2X-2	0.00	1.30000 %	1000.00000000	1.11944445	0.00000000	0.00000000	0.00000000	1.11944445	0.00000000	962.87922182
2X-3	0.00	0.90000 %	1000.00000000	0.77500000	0.00000000	0.00000000	0.00000000	0.77500000	0.00000000	962.87922182
2X-4	0.00	0.50000 %	1000.00000000	0.43055555	0.00000000	0.00000000	0.00000000	0.43055555	0.00000000	962.87922182
2Y-1	0.00	1.70000 %	1000.00000000	1.46388888	0.00000000	0.00000000	0.00000000	1.46388888	0.00000000	1000.00000000
2Y-2	0.00	1.30000 %	1000.00000000	1.11944445	0.00000000	0.00000000	0.00000000	1.11944445	0.00000000	1000.00000000
2Y-3	0.00	0.90000 %	1000.00000000	0.77500000	0.00000000	0.00000000	0.00000000	0.77500000	0.00000000	1000.00000000
2Y-4	0.00	0.50000 %	1000.00000000	0.43055555	0.00000000	0.00000000	0.00000000	0.43055555	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	27,440,125.42
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(46,012.50)
Total Deposits	27,394,112.92
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	27,374,946.26
Total Withdrawals (Pool Distribution Amount)	27,394,112.92
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	568,289,951.24
Total Principal Reduction Cumulative	4,893,217,154.67
Scheduled Principal Current	35,656,025.13
Scheduled Principal Cumulative	823,034,718.36
Unscheduled Principal Current	532,587,913.61
Unscheduled Principal Cumulative	4,070,076,535.46
Senior Reduction Amount	542,589,735.73
Subordinate Reduction Amount	25,654,203.01
Calculated Tranche Write-down Amount	46,012.50
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	12,185.34
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	98499
Period Reference Pool Removal Loan Count	1920
Period Ending Loan Count	96579
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	21,607,466,738.26
Period PIF Loan Count Current	1917
PIF Loan Count Cumulative	15457
Period PIF Loan UPB Current	526,912,227.33
PIF Loan UPB Cumulative	3,859,523,969.84
Period Partial Prepayment Amount	6,412,985.11
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	75
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	17,659,892.47
Credit Event Amount Current	518,907.03
Credit Event Amount Cumulative	3,825,747.75
Total Active Modified Loan Count	185
Total Active Modified Loan UPB	43,383,716.68
Libor Rate	1.708000%
Structural Reporting	
Senior Percentage	95.481594%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.518406%
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%	4.600000%
2M-1	0	0	3.750000%	4.480000%	4.600000%
2M-1H	0	0	3.750000%	4.480000%	4.600000%
2M-2	0	0	1.100000%	1.310000%	1.350000%
2M-2H	0	0	1.100000%	1.310000%	1.350000%
2B-1	0	0	0.500000%	0.600000%	0.610000%
2B-1H	0	0	0.500000%	0.600000%	0.610000%
2B-2H	46,012.50	0	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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	930	195,539,856.90	0.962942%	0.904964%
60 Days	232	50,944,422.55	0.240218%	0.235772%
90 Days	110	23,168,301.79	0.113896%	0.107224%
120 Days	81	18,694,216.27	0.083869%	0.086517%
150 Days	63	12,638,982.05	0.065232%	0.058494%
180+ Days	160	35,224,743.01	0.165667%	0.163021%
	1576	336,210,522.57	1.631825%	1.555992%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.052%
3 Month Average	0.043%
12 Month Average	0.028%

CDR

Current Month	0.028%
3 Month Average	0.023%
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
133	32,253,098.81	12,185.34	0.038	32,253,098.81	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90256639	179,047.21	44.93	0.025	44.93	0.00
90264155	236,176.08	143.03	0.061	143.03	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	273,976.38	173.57	0.063	173.57	0.00
90260518	275,206.25	150.07	0.055	150.07	0.00
90251184	83,602.87	17.94	0.021	17.94	0.00
90257345	191,463.02	21.87	0.011	21.87	0.00
90265201	438,715.10	129.10	0.029	129.10	0.00
90254831	207,387.97	81.31	0.039	81.31	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	107,518.31	31.12	0.029	31.12	0.00
90251673	249,287.78	76.11	0.031	76.11	0.00
90215097	147,693.03	164.07	0.111	164.07	0.00
90258756	167,434.87	70.86	0.042	70.86	0.00
90269823	357,947.81	107.11	0.03	107.11	0.00
90275929	371,530.37	254.36	0.068	254.36	0.00
90274357	133,055.07	71.68	0.054	71.68	0.00
90274189	518,876.52	182.52	0.035	182.52	0.00
90273796	392,463.74	37.48	0.01	37.48	0.00
90273750	139,725.73	80.54	0.058	80.54	0.00
90272970	214,532.86	128.51	0.06	128.51	0.00
90264444	55,644.68	41.96	0.075	41.96	0.00
90270858	174,089.54	96.75	0.056	96.75	0.00

CONNECTICUT AVENUE SECURITIES

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90264999	146,645.93	70.02	0.048	70.02	0.00
90268935	265,595.84	75.84	0.029	75.84	0.00
90268101	191,256.92	50.14	0.026	50.14	0.00
90267405	456,118.03	56.64	0.012	56.64	0.00
90266766	270,842.17	130.97	0.048	130.97	0.00
90265562	101,089.08	88.40	0.087	88.40	0.00
90248695	273,418.49	34.18	0.013	34.18	0.00
90271375	147,606.43	38.16	0.026	38.16	0.00
90223681	187,300.74	49.62	0.026	49.62	0.00
90229768	167,791.12	78.05	0.047	78.05	0.00
90229562	422,720.18	472.39	0.112	472.39	0.00
90228929	342,926.83	177.97	0.052	177.97	0.00
90228235	157,969.62	110.22	0.07	110.22	0.00
90227067	147,100.92	107.26	0.073	107.26	0.00
90251648	366,329.32	84.40	0.023	84.40	0.00
90226109	58,501.44	18.07	0.031	18.07	0.00
90232180	176,111.94	45.08	0.026	45.08	0.00
90223213	175,031.05	44.66	0.026	44.66	0.00
90221279	245,755.69	112.28	0.046	112.28	0.00
90220894	392,553.42	161.56	0.041	161.56	0.00
90219521	111,519.47	47.78	0.043	47.78	0.00
90217648	240,447.67	167.25	0.07	167.25	0.00
90216229	124,123.19	34.49	0.028	34.49	0.00
90226180	317,601.30	184.51	0.058	184.51	0.00
90236719	190,701.34	44.73	0.023	44.73	0.00
90247207	303,292.13	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	329,113.85	79.45	0.024	79.45	0.00
90245010	187,306.00	119.36	0.064	119.36	0.00
90244931	326,582.17	11.19	0.003	11.19	0.00
90231111	107,561.18	27.69	0.026	27.69	0.00
90238489	329,788.86	74.82	0.023	74.82	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
90232111	162,635.26	106.15	0.065	106.15	0.00
90236659	178,786.17	66.87	0.037	66.87	0.00
90236430	382,802.82	31.35	0.008	31.35	0.00
90234671	217,469.79	108.48	0.05	108.48	0.00
90234185	115,423.30	25.71	0.022	25.71	0.00
90233039	157,129.86	74.90	0.048	74.90	0.00
90282412	170,814.34	83.89	0.049	83.89	0.00
90239356	159,467.43	49.52	0.031	49.52	0.00
90323130	115,011.01	43.67	0.038	43.67	0.00
90330293	235,764.81	58.94	0.025	58.94	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	291,540.90	162.61	0.056	162.61	0.00
90325679	344,777.92	64.08	0.019	64.08	0.00
90279076	143,944.55	58.39	0.041	58.39	0.00
90324420	155,770.93	21.45	0.014	21.45	0.00
90335262	420,534.77	173.10	0.041	173.10	0.00
90322690	202,209.05	149.29	0.074	149.29	0.00
90322616	122,197.47	39.01	0.032	39.01	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	397,670.81	205.44	0.052	205.44	0.00
90318359	217,051.26	86.05	0.04	86.05	0.00
90325321	414,603.82	193.05	0.047	193.05	0.00
90339862	176,987.27	45.76	0.026	45.76	0.00
90345572	98,891.42	77.67	0.079	77.67	0.00
90345446	170,978.62	47.44	0.028	47.44	0.00
90344961	287,929.42	41.15	0.014	41.15	0.00
90343482	394,951.99	95.35	0.024	95.35	0.00
90341740	256,323.00	111.64	0.044	111.64	0.00
90341617	224,420.20	94.70	0.042	94.70	0.00
90332734	126,144.27	26.72	0.021	26.72	0.00
90340553	78,429.90	32.05	0.041	32.05	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2019

12/9/2019

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02

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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
90333220	321,193.19	114.72	0.036	114.72	0.00
90339222	254,304.30	30.05	0.012	30.05	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	277,239.00	131.34	0.047	131.34	0.00
90335339	169,015.61	29.10	0.017	29.10	0.00
90316014	205,492.42	126.03	0.061	126.03	0.00
90340620	132,974.76	37.06	0.028	37.06	0.00
90288511	424,145.86	38.14	0.009	38.14	0.00
90317213	343,049.78	41.34	0.012	41.34	0.00
90293763	121,368.50	18.84	0.016	18.84	0.00
90293601	156,628.02	80.24	0.051	80.24	0.00
90293348	401,398.13	150.96	0.038	150.96	0.00
90292495	310,657.94	21.15	0.007	21.15	0.00
90292404	256,306.04	32.14	0.013	32.14	0.00
90294492	307,815.75	141.67	0.046	141.67	0.00
90290043	248,634.10	85.56	0.034	85.56	0.00
90296711	124,645.37	60.41	0.048	60.41	0.00
90287740	261,852.97	218.21	0.083	218.21	0.00
90285480	206,566.28	125.00	0.061	125.00	0.00
90285447	220,775.91	217.52	0.099	217.52	0.00
90285384	295,231.29	115.65	0.039	115.65	0.00
90283190	301,435.46	125.28	0.042	125.28	0.00
90347418	386,919.98	89.86	0.023	89.86	0.00
90290801	73,836.68	11.27	0.015	11.27	0.00
90307127	317,693.62	77.31	0.024	77.31	0.00
90281566	397,429.36	331.19	0.083	331.19	0.00
90314570	295,145.67	90.09	0.031	90.09	0.00
90314562	349,408.07	68.09	0.019	68.09	0.00
90313287	244,282.56	80.21	0.033	80.21	0.00
90310523	278,648.38	86.46	0.031	86.46	0.00
90309847	207,663.13	19.15	0.009	19.15	0.00
90293981	207,924.35	57.46	0.028	57.46	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
90308919	86,990.57	14.44	0.017	14.44	0.00
90317144	138,492.90	111.33	0.08	111.33	0.00
90307068	132,139.27	81.45	0.062	81.45	0.00
90306413	298,617.03	161.70	0.054	161.70	0.00
90304624	264,520.00	102.61	0.039	102.61	0.00
90301913	200,278.60	129.69	0.065	129.69	0.00
90301675	514,923.01	226.97	0.044	226.97	0.00
90301350	409,287.35	134.33	0.033	134.33	0.00
90309769	412,820.66	156.74	0.038	156.74	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	518,907.03	46,012.50	8.867

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
No Adjustments This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90228399	219,405.49	(2,721.41)	(1.240)
90246020	211,107.87	(1,973.25)	(0.935)
90241954	88,393.67	50,707.16	57.365

Realized Loss Detail

Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
No Adjustments this Period			

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2019

12/9/2019

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
22	3,825,747.75	105,900.86	2.768

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90246020	211,107.87	(1,973.25)	(0.935)
90250263	206,335.18	897.78	0.435
90291256	229,207.79	6,779.08	2.958
90245076	129,135.09	15.95	0.012
90241954	88,393.67	50,707.16	57.365
90286753	439,965.26	(2,364.74)	(0.537)
90247836	14,603.75	(9,143.66)	(62.612)
90346057	142,063.15	1,596.65	1.124
90276273	83,979.99	5,641.96	6.718
90216552	313,918.32	26,477.42	8.434
90255037	70,103.89	4,197.59	5.988
90338662	118,749.96	1,916.78	1.614
90228399	219,405.49	(2,721.41)	(1.240)
90285007	330,630.27	15,427.59	4.666
90272857	120,309.48	1,015.94	0.844
90298635	62,239.30	(7,680.80)	(12.341)
90270252	386,393.52	(3,895.17)	(1.008)
90286775	88,346.79	476.66	0.540
90325915	127,782.00	5,858.07	4.584
90332242	112,435.16	12,684.26	11.281
90308562	59,299.20	(177.35)	(0.299)
90246579	271,342.62	164.35	0.061

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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	46,012.50	46,012.50	0.000 %	0	0.00	0.00	0.000 %	3	46,012.50	46,012.50	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	0090228399	221,000.00	4.750 %	CA	90.00	360	(2,721.41)	11/30/2019	(2,721.41)	(2,721.41)
Summary	0090241954	90,000.00	4.375 %	IL	85.00	360	50,707.16	11/30/2019	50,707.16	50,707.16
Summary	0090246020	214,000.00	4.625 %	NY	90.00	360	(1,973.25)	11/30/2019	(1,973.25)	(1,973.25)

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**

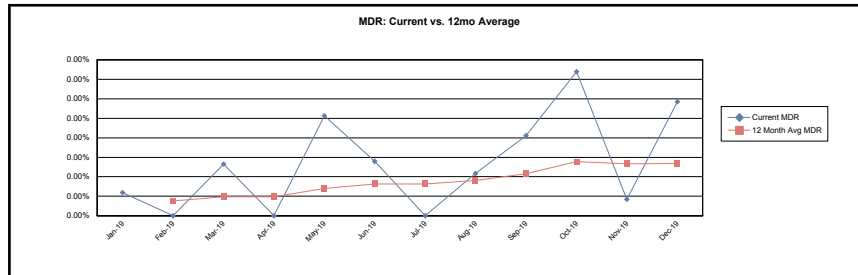
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Realized Loss Report - Collateral

Summary

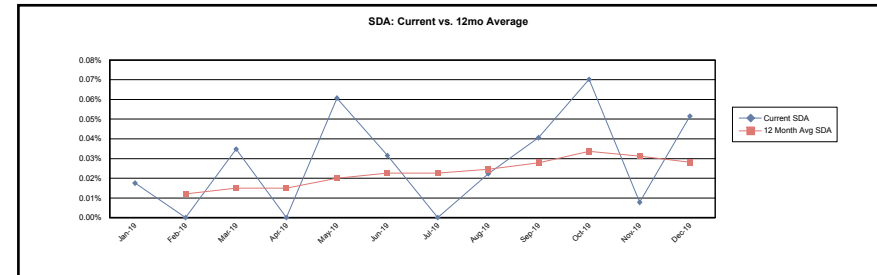
MDR

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



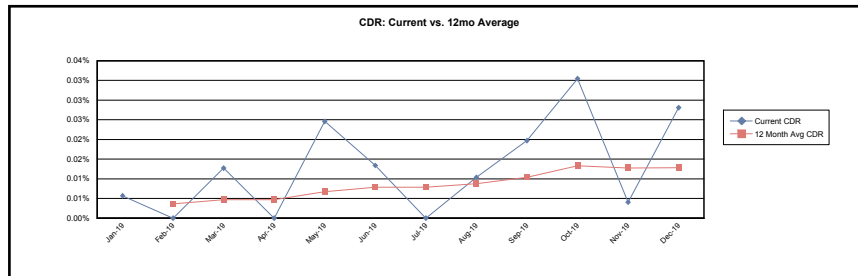
SDA

Current Month 0.052 %
3 Month Average 0.043 %
12 Month Average 0.028 %



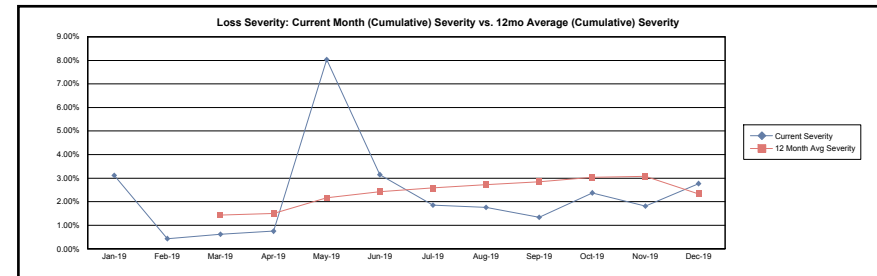
CDR

Current Month 0.028 %
3 Month Average 0.023 %
12 Month Average 0.013 %



Loss Severity

Current Month (Cumulative) 2.768 %
3 Month Average (Cumulative) 2.318 %
12 Month Average (Cumulative) 2.333 %



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	2.406 %
3 Month Average	2.100 %
12 Month Average	1.062 %

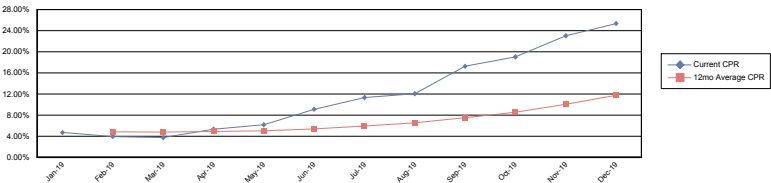
CPR

Current Month	25.339 %
3 Month Average	22.448 %
12 Month Average	11.737 %

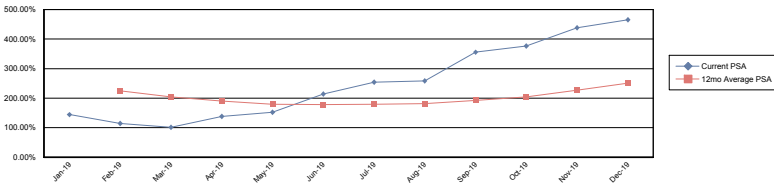
PSA

Current Month	465.044 %
3 Month Average	426.527 %
12 Month Average	251.030 %

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: 26-Dec-2019

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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: 11/12/2019

Incoming Certificate(s):

Class	Prior Value	Issued Value
2-M2	640,152,000.00	521,210,827.00

Outgoing Certificate(s):

Class	Prior Value	Issued Value
2M-2C	9,000,000.00	48,647,057.00
2E-A2	0.00	39,647,058.00
2E-B2	0.00	39,647,058.00
2-X2	0.00	79,294,116.00