

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2020
05-Jun-2020 2:59:40 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		06/24/2020	0.00000 %	18,530,615,419.39	0.00	818,715,531.16	0.00	17,711,899,888.24	818,715,531.16	0.00
2M-1	30711XC28	06/24/2020	0.81825 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/24/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	06/24/2020	2.36825 %	111,581,028.44	220,209.81	36,769,620.13	0.00	74,811,408.30	36,989,829.94	0.00
2M-AH		06/24/2020	0.00000 %	5,873,163.85	0.00	1,935,400.73	0.00	3,937,763.12	1,935,400.73	0.00
2M-2B	30711XC69	06/24/2020	2.36825 %	222,384,000.00	438,884.09	0.00	0.00	222,384,000.00	438,884.09	0.00
2M-BH		06/24/2020	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C	30711XC77	06/24/2020	2.36825 %	222,384,000.00	438,884.09	0.00	0.00	222,384,000.00	438,884.09	0.00
2M-CH		06/24/2020	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	06/24/2020	2.36825 %	556,349,028.44	1,097,977.99	36,769,620.13	0.00	519,579,408.30	37,867,598.12	0.00
2M-2H		06/24/2020	0.00000 %	29,283,911.85	0.00	1,935,400.73	0.00	27,348,511.12	1,935,400.73	0.00
2B-1	30711XC44	06/24/2020	4.16825 %	151,053,000.00	524,688.89	0.00	0.00	151,053,000.00	524,688.89	0.00
2B-1H		06/24/2020	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		06/24/2020	0.00000 %	132,301,696.64	0.00	0.00	18,626.30	132,283,070.34	0.00	220,350.66
2A-I1	30711XC93	06/24/2020	1.70000 %	0.00	158,073.12	0.00	0.00	0.00	158,073.12	0.00
2A-I2	30711XD35	06/24/2020	1.30000 %	0.00	120,879.45	0.00	0.00	0.00	120,879.45	0.00
2A-I3	30711XD50	06/24/2020	0.90000 %	0.00	83,685.77	0.00	0.00	0.00	83,685.77	0.00
2A-I4	30711XD76	06/24/2020	0.50000 %	0.00	46,492.10	0.00	0.00	0.00	46,492.10	0.00
2B-I1	30711XD92	06/24/2020	1.70000 %	0.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00
2B-I2	30711XE34	06/24/2020	1.30000 %	0.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00
2B-I3	30711XE59	06/24/2020	0.90000 %	0.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00
2B-I4	30711XH98	06/24/2020	0.50000 %	0.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00
2C-I1	30711XE83	06/24/2020	1.70000 %	0.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00
2C-I2	30711XF25	06/24/2020	1.30000 %	0.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00
2C-I3	30711XF41	06/24/2020	0.90000 %	0.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00
2C-I4	30711XF66	06/24/2020	0.50000 %	0.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00
2E-A1	30711XC85	06/24/2020	0.66825 %	111,581,028.44	62,136.69	36,769,620.13	0.00	74,811,408.30	36,831,756.82	0.00
2E-A2	30711XD27	06/24/2020	1.06825 %	111,581,028.44	99,330.36	36,769,620.13	0.00	74,811,408.30	36,868,950.49	0.00
2E-A3	30711XD43	06/24/2020	1.46825 %	111,581,028.44	136,524.04	36,769,620.13	0.00	74,811,408.30	36,906,144.17	0.00
2E-A4	30711XD68	06/24/2020	1.86825 %	111,581,028.44	173,717.71	36,769,620.13	0.00	74,811,408.30	36,943,337.84	0.00
2E-B1	30711XD84	06/24/2020	0.66825 %	222,384,000.00	123,840.09	0.00	0.00	222,384,000.00	123,840.09	0.00

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Series 2018-C02



Distribution Date: 25-Jun-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XE26	06/24/2020	1.06825 %	222,384,000.00	197,968.09	0.00	0.00	222,384,000.00	197,968.09	0.00
2E-B3	30711XE42	06/24/2020	1.46825 %	222,384,000.00	272,096.09	0.00	0.00	222,384,000.00	272,096.09	0.00
2E-B4	30711XE67	06/24/2020	1.86825 %	222,384,000.00	346,224.09	0.00	0.00	222,384,000.00	346,224.09	0.00
2E-C1	30711XE75	06/24/2020	0.66825 %	222,384,000.00	123,840.09	0.00	0.00	222,384,000.00	123,840.09	0.00
2E-C2	30711XE91	06/24/2020	1.06825 %	222,384,000.00	197,968.09	0.00	0.00	222,384,000.00	197,968.09	0.00
2E-C3	30711XF33	06/24/2020	1.46825 %	222,384,000.00	272,096.09	0.00	0.00	222,384,000.00	272,096.09	0.00
2E-C4	30711XF58	06/24/2020	1.86825 %	222,384,000.00	346,224.09	0.00	0.00	222,384,000.00	346,224.09	0.00
2E-D1	30711XF74	06/24/2020	0.66825 %	333,965,028.44	185,976.78	36,769,620.13	0.00	297,195,408.30	36,955,596.91	0.00
2E-D2	30711XF82	06/24/2020	1.06825 %	333,965,028.44	297,298.45	36,769,620.13	0.00	297,195,408.30	37,066,918.58	0.00
2E-D3	30711XF90	06/24/2020	1.46825 %	333,965,028.44	408,620.13	36,769,620.13	0.00	297,195,408.30	37,178,240.26	0.00
2E-D4	30711XG24	06/24/2020	1.86825 %	333,965,028.44	519,941.80	36,769,620.13	0.00	297,195,408.30	37,289,561.93	0.00
2E-D5	30711XG32	06/24/2020	2.36825 %	333,965,028.44	659,093.90	36,769,620.13	0.00	297,195,408.30	37,428,714.03	0.00
2E-F1	30711XG40	06/24/2020	0.66825 %	444,768,000.00	247,680.18	0.00	0.00	444,768,000.00	247,680.18	0.00
2E-F2	30711XG57	06/24/2020	1.06825 %	444,768,000.00	395,936.18	0.00	0.00	444,768,000.00	395,936.18	0.00
2E-F3	30711XG65	06/24/2020	1.46825 %	444,768,000.00	544,192.18	0.00	0.00	444,768,000.00	544,192.18	0.00
2E-F4	30711XG73	06/24/2020	1.86825 %	444,768,000.00	692,448.18	0.00	0.00	444,768,000.00	692,448.18	0.00
2E-F5	30711XG81	06/24/2020	2.36825 %	444,768,000.00	877,768.18	0.00	0.00	444,768,000.00	877,768.18	0.00
2X-1	30711XG99	06/24/2020	1.70000 %	0.00	473,117.12	0.00	0.00	0.00	473,117.12	0.00
2X-2	30711XH23	06/24/2020	1.30000 %	0.00	361,795.45	0.00	0.00	0.00	361,795.45	0.00
2X-3	30711XH31	06/24/2020	0.90000 %	0.00	250,473.77	0.00	0.00	0.00	250,473.77	0.00
2X-4	30711XH49	06/24/2020	0.50000 %	0.00	139,152.10	0.00	0.00	0.00	139,152.10	0.00
2Y-1	30711XH56	06/24/2020	1.70000 %	0.00	630,088.00	0.00	0.00	0.00	630,088.00	0.00
2Y-2	30711XH64	06/24/2020	1.30000 %	0.00	481,832.00	0.00	0.00	0.00	481,832.00	0.00
2Y-3	30711XH72	06/24/2020	0.90000 %	0.00	333,576.00	0.00	0.00	0.00	333,576.00	0.00
2Y-4	30711XH80	06/24/2020	0.50000 %	0.00	185,320.00	0.00	0.00	0.00	185,320.00	0.00
Totals				26,112,248,355.57	14,796,867.23	1,227,052,154.05	18,626.30	24,885,177,575.12	1,241,849,021.28	220,350.66

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
All Record Dates are based upon the governing documents and logic set forth as of closing.

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Series 2018-C02



Distribution Date: 25-Jun-2020
05-Jun-2020 2:59:40 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	18,530,615,419.39	29,558,239.37	789,157,291.80	0.00	0.00	818,715,531.16	17,711,899,888.24	0.69984956	818,715,531.16
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	111,581,028.44	1,328,861.79	35,440,758.35	0.00	0.00	36,769,620.13	74,811,408.30	0.33640643	36,769,620.13
2M-AH	11,705,374.00	5,873,163.85	69,945.79	1,865,454.94	0.00	0.00	1,935,400.73	3,937,763.12	0.33640643	1,935,400.73
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	556,349,028.44	1,328,861.79	35,440,758.35	0.00	0.00	36,769,620.13	519,579,408.30	0.77880214	36,769,620.13
2M-2H	35,116,122.00	29,283,911.85	69,945.79	1,865,454.94	0.00	0.00	1,935,400.73	27,348,511.12	0.77880214	1,935,400.73
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	132,301,696.64	0.00	0.00	0.00	18,626.30	18,626.30	132,283,070.34	0.99833702	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	111,581,028.44	1,328,861.79	35,440,758.35	0.00	0.00	36,769,620.13	74,811,408.30	0.33640643	36,769,620.13
2E-A2	222,384,000.00	111,581,028.44	1,328,861.79	35,440,758.35	0.00	0.00	36,769,620.13	74,811,408.30	0.33640643	36,769,620.13
2E-A3	222,384,000.00	111,581,028.44	1,328,861.79	35,440,758.35	0.00	0.00	36,769,620.13	74,811,408.30	0.33640643	36,769,620.13
2E-A4	222,384,000.00	111,581,028.44	1,328,861.79	35,440,758.35	0.00	0.00	36,769,620.13	74,811,408.30	0.33640643	36,769,620.13
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

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Distribution Date: 25-Jun-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-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	333,965,028.44	1,328,861.79	35,440,758.35	0.00	0.00	36,769,620.13	297,195,408.30	0.66820322	36,769,620.13
2E-D2	444,768,000.00	333,965,028.44	1,328,861.79	35,440,758.35	0.00	0.00	36,769,620.13	297,195,408.30	0.66820322	36,769,620.13
2E-D3	444,768,000.00	333,965,028.44	1,328,861.79	35,440,758.35	0.00	0.00	36,769,620.13	297,195,408.30	0.66820322	36,769,620.13
2E-D4	444,768,000.00	333,965,028.44	1,328,861.79	35,440,758.35	0.00	0.00	36,769,620.13	297,195,408.30	0.66820322	36,769,620.13
2E-D5	444,768,000.00	333,965,028.44	1,328,861.79	35,440,758.35	0.00	0.00	36,769,620.13	297,195,408.30	0.66820322	36,769,620.13
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
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	26,112,248,355.57	44,315,610.64	1,182,736,543.53	0.00	18,626.30	1,227,070,780.35	24,885,177,575.12	0.72510864	1,227,052,154.05

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	732.19943525	1.16793348	31.18193920	0.00000000	0.00000000	32.34987268	699.84956256	0.69984956	32.34987268
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	501.74935445	5.97552787	159.36739311	0.00000000	0.00000000	165.34292094	336.40643347	0.33640643	165.34292094
2M-AH	11,705,374.00	501.74935461	5.97552799	159.36739313	0.00000000	0.00000000	165.34292112	336.40643349	0.33640643	165.34292112
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	833.91645148	1.99184262	53.12246437	0.00000000	0.00000000	55.11430698	778.80214449	0.77880214	55.11430698
2M-2H	35,116,122.00	833.91645154	1.99184266	53.12246438	0.00000000	0.00000000	55.11430704	778.80214450	0.77880214	55.11430704
2B-1	151,053,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	7,951,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	998.47759131	0.00000000	0.00000000	0.00000000	0.14057222	0.14057222	998.33701909	0.99833702	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	501.74935445	5.97552787	159.36739311	0.00000000	0.00000000	165.34292094	336.40643347	0.33640643	165.34292094
2E-A2	222,384,000.00	501.74935445	5.97552787	159.36739311	0.00000000	0.00000000	165.34292094	336.40643347	0.33640643	165.34292094
2E-A3	222,384,000.00	501.74935445	5.97552787	159.36739311	0.00000000	0.00000000	165.34292094	336.40643347	0.33640643	165.34292094
2E-A4	222,384,000.00	501.74935445	5.97552787	159.36739311	0.00000000	0.00000000	165.34292094	336.40643347	0.33640643	165.34292094
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2020
05-Jun-2020 2:59:41 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	750.87467722	2.98776394	79.68369656	0.00000000	0.00000000	82.67146047	668.20321673	0.66820322	82.67146047
2E-D2	444,768,000.00	750.87467722	2.98776394	79.68369656	0.00000000	0.00000000	82.67146047	668.20321673	0.66820322	82.67146047
2E-D3	444,768,000.00	750.87467722	2.98776394	79.68369656	0.00000000	0.00000000	82.67146047	668.20321673	0.66820322	82.67146047
2E-D4	444,768,000.00	750.87467722	2.98776394	79.68369656	0.00000000	0.00000000	82.67146047	668.20321673	0.66820322	82.67146047
2E-D5	444,768,000.00	750.87467722	2.98776394	79.68369656	0.00000000	0.00000000	82.67146047	668.20321673	0.66820322	82.67146047
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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2020
05-Jun-2020 2:59:41 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	18,530,615,419.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	17,711,899,888.24
2M-1	N/A	N/A	0.81825 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	05/26/20 - 06/24/20	30	2.36825 %	111,581,028.44	220,209.81	0.00	0.00	0.00	0.00	220,209.81	0.00	74,811,408.30
2M-AH	N/A	N/A	0.00000 %	5,873,163.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,937,763.12
2M-2B	05/26/20 - 06/24/20	30	2.36825 %	222,384,000.00	438,884.09	0.00	0.00	0.00	0.00	438,884.09	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	0.00	11,705,374.00
2M-2C	05/26/20 - 06/24/20	30	2.36825 %	222,384,000.00	438,884.09	0.00	0.00	0.00	0.00	438,884.09	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	0.00	11,705,374.00
2M-2	05/26/20 - 06/24/20	30	2.36825 %	556,349,028.44	1,097,977.99	0.00	0.00	0.00	0.00	1,097,977.99	0.00	519,579,408.30
2M-2H	N/A	N/A	0.00000 %	29,283,911.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	27,348,511.12
2B-1	05/26/20 - 06/24/20	30	4.16825 %	151,053,000.00	524,688.89	0.00	0.00	0.00	0.00	524,688.89	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	0.00	7,951,103.00
2B-2H	N/A	N/A	0.00000 %	132,301,696.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,283,070.34
2A-I1	05/26/20 - 06/24/20	30	1.70000 %	111,581,028.44	158,073.12	0.00	0.00	0.00	0.00	158,073.12	0.00	74,811,408.30
2A-I2	05/26/20 - 06/24/20	30	1.30000 %	111,581,028.44	120,879.45	0.00	0.00	0.00	0.00	120,879.45	0.00	74,811,408.30
2A-I3	05/26/20 - 06/24/20	30	0.90000 %	111,581,028.44	83,685.77	0.00	0.00	0.00	0.00	83,685.77	0.00	74,811,408.30
2A-I4	05/26/20 - 06/24/20	30	0.50000 %	111,581,028.44	46,492.10	0.00	0.00	0.00	0.00	46,492.10	0.00	74,811,408.30
2B-I1	05/26/20 - 06/24/20	30	1.70000 %	222,384,000.00	315,044.00	0.00	0.00	0.00	0.00	315,044.00	0.00	222,384,000.00
2B-I2	05/26/20 - 06/24/20	30	1.30000 %	222,384,000.00	240,916.00	0.00	0.00	0.00	0.00	240,916.00	0.00	222,384,000.00
2B-I3	05/26/20 - 06/24/20	30	0.90000 %	222,384,000.00	166,788.00	0.00	0.00	0.00	0.00	166,788.00	0.00	222,384,000.00
2B-I4	05/26/20 - 06/24/20	30	0.50000 %	222,384,000.00	92,660.00	0.00	0.00	0.00	0.00	92,660.00	0.00	222,384,000.00
2C-I1	05/26/20 - 06/24/20	30	1.70000 %	222,384,000.00	315,044.00	0.00	0.00	0.00	0.00	315,044.00	0.00	222,384,000.00
2C-I2	05/26/20 - 06/24/20	30	1.30000 %	222,384,000.00	240,916.00	0.00	0.00	0.00	0.00	240,916.00	0.00	222,384,000.00
2C-I3	05/26/20 - 06/24/20	30	0.90000 %	222,384,000.00	166,788.00	0.00	0.00	0.00	0.00	166,788.00	0.00	222,384,000.00
2C-I4	05/26/20 - 06/24/20	30	0.50000 %	222,384,000.00	92,660.00	0.00	0.00	0.00	0.00	92,660.00	0.00	222,384,000.00
2E-A1	05/26/20 - 06/24/20	30	0.66825 %	111,581,028.44	62,136.69	0.00	0.00	0.00	0.00	62,136.69	0.00	74,811,408.30
2E-A2	05/26/20 - 06/24/20	30	1.06825 %	111,581,028.44	99,330.36	0.00	0.00	0.00	0.00	99,330.36	0.00	74,811,408.30
2E-A3	05/26/20 - 06/24/20	30	1.46825 %	111,581,028.44	136,524.04	0.00	0.00	0.00	0.00	136,524.04	0.00	74,811,408.30
2E-A4	05/26/20 - 06/24/20	30	1.86825 %	111,581,028.44	173,717.71	0.00	0.00	0.00	0.00	173,717.71	0.00	74,811,408.30
2E-B1	05/26/20 - 06/24/20	30	0.66825 %	222,384,000.00	123,840.09	0.00	0.00	0.00	0.00	123,840.09	0.00	222,384,000.00
2E-B2	05/26/20 - 06/24/20	30	1.06825 %	222,384,000.00	197,968.09	0.00	0.00	0.00	0.00	197,968.09	0.00	222,384,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2020
05-Jun-2020 2:59:41 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	05/26/20 - 06/24/20	30	1.46825 %	222,384,000.00	272,096.09	0.00	0.00	0.00	0.00	272,096.09	0.00	222,384,000.00
2E-B4	05/26/20 - 06/24/20	30	1.86825 %	222,384,000.00	346,224.09	0.00	0.00	0.00	0.00	346,224.09	0.00	222,384,000.00
2E-C1	05/26/20 - 06/24/20	30	0.66825 %	222,384,000.00	123,840.09	0.00	0.00	0.00	0.00	123,840.09	0.00	222,384,000.00
2E-C2	05/26/20 - 06/24/20	30	1.06825 %	222,384,000.00	197,968.09	0.00	0.00	0.00	0.00	197,968.09	0.00	222,384,000.00
2E-C3	05/26/20 - 06/24/20	30	1.46825 %	222,384,000.00	272,096.09	0.00	0.00	0.00	0.00	272,096.09	0.00	222,384,000.00
2E-C4	05/26/20 - 06/24/20	30	1.86825 %	222,384,000.00	346,224.09	0.00	0.00	0.00	0.00	346,224.09	0.00	222,384,000.00
2E-D1	05/26/20 - 06/24/20	30	0.66825 %	333,965,028.44	185,976.78	0.00	0.00	0.00	0.00	185,976.78	0.00	297,195,408.30
2E-D2	05/26/20 - 06/24/20	30	1.06825 %	333,965,028.44	297,298.45	0.00	0.00	0.00	0.00	297,298.45	0.00	297,195,408.30
2E-D3	05/26/20 - 06/24/20	30	1.46825 %	333,965,028.44	408,620.13	0.00	0.00	0.00	0.00	408,620.13	0.00	297,195,408.30
2E-D4	05/26/20 - 06/24/20	30	1.86825 %	333,965,028.44	519,941.80	0.00	0.00	0.00	0.00	519,941.80	0.00	297,195,408.30
2E-D5	05/26/20 - 06/24/20	30	2.36825 %	333,965,028.44	659,093.90	0.00	0.00	0.00	0.00	659,093.90	0.00	297,195,408.30
2E-F1	05/26/20 - 06/24/20	30	0.66825 %	444,768,000.00	247,680.18	0.00	0.00	0.00	0.00	247,680.18	0.00	444,768,000.00
2E-F2	05/26/20 - 06/24/20	30	1.06825 %	444,768,000.00	395,936.18	0.00	0.00	0.00	0.00	395,936.18	0.00	444,768,000.00
2E-F3	05/26/20 - 06/24/20	30	1.46825 %	444,768,000.00	544,192.18	0.00	0.00	0.00	0.00	544,192.18	0.00	444,768,000.00
2E-F4	05/26/20 - 06/24/20	30	1.86825 %	444,768,000.00	692,448.18	0.00	0.00	0.00	0.00	692,448.18	0.00	444,768,000.00
2E-F5	05/26/20 - 06/24/20	30	2.36825 %	444,768,000.00	877,768.18	0.00	0.00	0.00	0.00	877,768.18	0.00	444,768,000.00
2X-1	05/26/20 - 06/24/20	30	1.70000 %	333,965,028.44	473,117.12	0.00	0.00	0.00	0.00	473,117.12	0.00	297,195,408.30
2X-2	05/26/20 - 06/24/20	30	1.30000 %	333,965,028.44	361,795.45	0.00	0.00	0.00	0.00	361,795.45	0.00	297,195,408.30
2X-3	05/26/20 - 06/24/20	30	0.90000 %	333,965,028.44	250,473.77	0.00	0.00	0.00	0.00	250,473.77	0.00	297,195,408.30
2X-4	05/26/20 - 06/24/20	30	0.50000 %	333,965,028.44	139,152.10	0.00	0.00	0.00	0.00	139,152.10	0.00	297,195,408.30
2Y-1	05/26/20 - 06/24/20	30	1.70000 %	444,768,000.00	630,088.00	0.00	0.00	0.00	0.00	630,088.00	0.00	444,768,000.00
2Y-2	05/26/20 - 06/24/20	30	1.30000 %	444,768,000.00	481,832.00	0.00	0.00	0.00	0.00	481,832.00	0.00	444,768,000.00
2Y-3	05/26/20 - 06/24/20	30	0.90000 %	444,768,000.00	333,576.00	0.00	0.00	0.00	0.00	333,576.00	0.00	444,768,000.00
2Y-4	05/26/20 - 06/24/20	30	0.50000 %	444,768,000.00	185,320.00	0.00	0.00	0.00	0.00	185,320.00	0.00	444,768,000.00
Totals					14,796,867.23	0.00	0.00	0.00	0.00	14,796,867.23	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

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Distribution Date: 25-Jun-2020
05-Jun-2020 2:59:41 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	25,308,153,117.00	0.00000 %	732.19943525	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	699.84956256
2M-1	188,817,000.00	0.81825 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	222,384,000.00	2.36825 %	501.74935445	0.99022326	0.00000000	0.00000000	0.00000000	0.00000000	0.99022326	0.00000000	336.40643347
2M-AH	11,705,374.00	0.00000 %	501.74935461	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	336.40643349
2M-2B	222,384,000.00	2.36825 %	1000.00000000	1.97354167	0.00000000	0.00000000	0.00000000	0.00000000	1.97354167	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	0.00000000	1000.00000000
2M-2C	222,384,000.00	2.36825 %	1000.00000000	1.97354167	0.00000000	0.00000000	0.00000000	0.00000000	1.97354167	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	0.00000000	1000.00000000
2M-2	667,152,000.00	2.36825 %	833.91645148	1.64576887	0.00000000	0.00000000	0.00000000	0.00000000	1.64576887	0.00000000	778.80214449
2M-2H	35,116,122.00	0.00000 %	833.91645154	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	778.80214450
2B-1	151,053,000.00	4.16825 %	1000.00000000	3.47354167	0.00000000	0.00000000	0.00000000	0.00000000	3.47354167	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	0.00000000	1000.00000000
2B-2H	132,503,421.00	0.00000 %	998.47759131	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.33701909
2A-I1	0.00	1.70000 %	501.74935445	0.71081157	0.00000000	0.00000000	0.00000000	0.00000000	0.71081157	0.00000000	336.40643347
2A-I2	0.00	1.30000 %	501.74935445	0.54356181	0.00000000	0.00000000	0.00000000	0.00000000	0.54356181	0.00000000	336.40643347
2A-I3	0.00	0.90000 %	501.74935445	0.37631201	0.00000000	0.00000000	0.00000000	0.00000000	0.37631201	0.00000000	336.40643347
2A-I4	0.00	0.50000 %	501.74935445	0.20906225	0.00000000	0.00000000	0.00000000	0.00000000	0.20906225	0.00000000	336.40643347
2B-I1	0.00	1.70000 %	1000.00000000	1.41666667	0.00000000	0.00000000	0.00000000	0.00000000	1.41666667	0.00000000	1000.00000000
2B-I2	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2B-I3	0.00	0.90000 %	1000.00000000	0.75000000	0.00000000	0.00000000	0.00000000	0.00000000	0.75000000	0.00000000	1000.00000000
2B-I4	0.00	0.50000 %	1000.00000000	0.41666667	0.00000000	0.00000000	0.00000000	0.00000000	0.41666667	0.00000000	1000.00000000
2C-I1	0.00	1.70000 %	1000.00000000	1.41666667	0.00000000	0.00000000	0.00000000	0.00000000	1.41666667	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.75000000	0.00000000	0.00000000	0.00000000	0.00000000	0.75000000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.41666667	0.00000000	0.00000000	0.00000000	0.00000000	0.41666667	0.00000000	1000.00000000
2E-A1	222,384,000.00	0.66825 %	501.74935445	0.27941169	0.00000000	0.00000000	0.00000000	0.00000000	0.27941169	0.00000000	336.40643347
2E-A2	222,384,000.00	1.06825 %	501.74935445	0.44666145	0.00000000	0.00000000	0.00000000	0.00000000	0.44666145	0.00000000	336.40643347
2E-A3	222,384,000.00	1.46825 %	501.74935445	0.61391125	0.00000000	0.00000000	0.00000000	0.00000000	0.61391125	0.00000000	336.40643347

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	222,384,000.00	1.86825 %	501.74935445	0.78116101	0.00000000	0.00000000	0.00000000	0.00000000	0.78116101	0.00000000	336.40643347
2E-B1	222,384,000.00	0.66825 %	1000.00000000	0.55687500	0.00000000	0.00000000	0.00000000	0.00000000	0.55687500	0.00000000	1000.00000000
2E-B2	222,384,000.00	1.06825 %	1000.00000000	0.89020833	0.00000000	0.00000000	0.00000000	0.00000000	0.89020833	0.00000000	1000.00000000
2E-B3	222,384,000.00	1.46825 %	1000.00000000	1.22354167	0.00000000	0.00000000	0.00000000	0.00000000	1.22354167	0.00000000	1000.00000000
2E-B4	222,384,000.00	1.86825 %	1000.00000000	1.55687500	0.00000000	0.00000000	0.00000000	0.00000000	1.55687500	0.00000000	1000.00000000
2E-C1	222,384,000.00	0.66825 %	1000.00000000	0.55687500	0.00000000	0.00000000	0.00000000	0.00000000	0.55687500	0.00000000	1000.00000000
2E-C2	222,384,000.00	1.06825 %	1000.00000000	0.89020833	0.00000000	0.00000000	0.00000000	0.00000000	0.89020833	0.00000000	1000.00000000
2E-C3	222,384,000.00	1.46825 %	1000.00000000	1.22354167	0.00000000	0.00000000	0.00000000	0.00000000	1.22354167	0.00000000	1000.00000000
2E-C4	222,384,000.00	1.86825 %	1000.00000000	1.55687500	0.00000000	0.00000000	0.00000000	0.00000000	1.55687500	0.00000000	1000.00000000
2E-D1	444,768,000.00	0.66825 %	750.87467722	0.41814335	0.00000000	0.00000000	0.00000000	0.00000000	0.41814335	0.00000000	668.20321673
2E-D2	444,768,000.00	1.06825 %	750.87467722	0.66843489	0.00000000	0.00000000	0.00000000	0.00000000	0.66843489	0.00000000	668.20321673
2E-D3	444,768,000.00	1.46825 %	750.87467722	0.91872646	0.00000000	0.00000000	0.00000000	0.00000000	0.91872646	0.00000000	668.20321673
2E-D4	444,768,000.00	1.86825 %	750.87467722	1.16901800	0.00000000	0.00000000	0.00000000	0.00000000	1.16901800	0.00000000	668.20321673
2E-D5	444,768,000.00	2.36825 %	750.87467722	1.48188246	0.00000000	0.00000000	0.00000000	0.00000000	1.48188246	0.00000000	668.20321673
2E-F1	444,768,000.00	0.66825 %	1000.00000000	0.55687500	0.00000000	0.00000000	0.00000000	0.00000000	0.55687500	0.00000000	1000.00000000
2E-F2	444,768,000.00	1.06825 %	1000.00000000	0.89020833	0.00000000	0.00000000	0.00000000	0.00000000	0.89020833	0.00000000	1000.00000000
2E-F3	444,768,000.00	1.46825 %	1000.00000000	1.22354167	0.00000000	0.00000000	0.00000000	0.00000000	1.22354167	0.00000000	1000.00000000
2E-F4	444,768,000.00	1.86825 %	1000.00000000	1.55687500	0.00000000	0.00000000	0.00000000	0.00000000	1.55687500	0.00000000	1000.00000000
2E-F5	444,768,000.00	2.36825 %	1000.00000000	1.97354167	0.00000000	0.00000000	0.00000000	0.00000000	1.97354167	0.00000000	1000.00000000
2X-1	0.00	1.70000 %	750.87467722	1.06373912	0.00000000	0.00000000	0.00000000	0.00000000	1.06373912	0.00000000	668.20321673
2X-2	0.00	1.30000 %	750.87467722	0.81344757	0.00000000	0.00000000	0.00000000	0.00000000	0.81344757	0.00000000	668.20321673
2X-3	0.00	0.90000 %	750.87467722	0.56315600	0.00000000	0.00000000	0.00000000	0.00000000	0.56315600	0.00000000	668.20321673
2X-4	0.00	0.50000 %	750.87467722	0.31286446	0.00000000	0.00000000	0.00000000	0.00000000	0.31286446	0.00000000	668.20321673
2Y-1	0.00	1.70000 %	1000.00000000	1.41666667	0.00000000	0.00000000	0.00000000	0.00000000	1.41666667	0.00000000	1000.00000000
2Y-2	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2Y-3	0.00	0.90000 %	1000.00000000	0.75000000	0.00000000	0.00000000	0.00000000	0.00000000	0.75000000	0.00000000	1000.00000000
2Y-4	0.00	0.50000 %	1000.00000000	0.41666667	0.00000000	0.00000000	0.00000000	0.00000000	0.41666667	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	37,843,316.57
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	586,763.40
Gains & Subsequent Recoveries (Realized Losses)	(18,626.30)
Total Deposits	38,411,453.67
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	38,392,287.01
Total Withdrawals (Pool Distribution Amount)	38,411,453.67
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	857,439,178.32
Total Principal Reduction Cumulative	7,950,568,910.98
Scheduled Principal Current	30,957,046.94
Scheduled Principal Cumulative	1,024,883,296.07
Unscheduled Principal Current	826,463,505.08
Unscheduled Principal Cumulative	6,925,465,264.26
Senior Reduction Amount	818,715,531.16
Subordinate Reduction Amount	38,705,020.86
Calculated Tranche Write-down Amount	18,626.30
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	31,992.84
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	88922
Period Reference Pool Removal Loan Count	3057
Period Ending Loan Count	85865
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	18,550,114,981.95
Period PIF Loan Count Current	3052
PIF Loan Count Cumulative	26148
Period PIF Loan UPB Current	822,200,316.17
PIF Loan UPB Cumulative	6,678,174,600.91
Period Partial Prepayment Amount	4,783,667.53
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	79
Repurchase Prior Credit Event UPB Curr	586,763.40
Repurchase Prior Credit Event UPB Cum	19,008,546.72
Credit Event Amount Current	857,351.58
Credit Event Amount Cumulative	7,930,305.74
Total Active Modified Loan Count	330
Total Active Modified Loan UPB	78,797,423.19
Libor Rate	0.168250%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.481457%
Subordinate Percentage	4.518543%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.500000 %	4.520000 %	4.520000 %
2M-1	0.00	0.00	3.750000 %	4.520000 %	4.520000 %
2M-1H	0.00	0.00	3.750000 %	4.520000 %	4.520000 %
2M-2A	0.00	0.00	2.870000 %	3.910000 %	4.090000 %
2M-2B	0.00	0.00	1.980000 %	2.710000 %	2.830000 %
2M-2C	0.00	0.00	1.100000 %	1.500000 %	1.570000 %
2M-2	0.00	0.00	1.100000 %	1.500000 %	1.570000 %
2M-2H	0.00	0.00	1.100000 %	1.500000 %	1.570000 %
2B-1	0.00	0.00	0.500000 %	0.680000 %	0.710000 %
2B-1H	0.00	0.00	0.500000 %	0.680000 %	0.710000 %
2B-2H	18,626.30	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	3674	882,709,144.17	4.278810 %	4.758510 %
60 Days	430	98,624,312.24	0.500786 %	0.531664 %
90 Days	126	28,439,963.95	0.146742 %	0.153314 %
120 Days	66	13,739,294.23	0.076865 %	0.074066 %
150 Days	56	11,431,467.04	0.065219 %	0.061625 %
180+ Days	225	47,645,366.71	0.262039 %	0.256847 %
Totals	4577	1,082,589,548.34	5.330461 %	5.836026 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	244	60,068,237.33	31,992.84	0.053261

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090215097	147,184.28	163.85	0.111323
Summary	0090215245	104,570.32	47.71	0.045625
Summary	0090215630	343,182.45	158.67	0.046235
Summary	0090215876	291,136.90	242.61	0.083332
Summary	0090216229	123,690.55	34.49	0.027884
Summary	0090216889	138,958.72	89.72	0.064566
Summary	0090217648	239,894.46	166.91	0.069576
Summary	0090217688	256,426.34	9.29	0.003623
Summary	0090218530	112,025.53	42.20	0.037670
Summary	0090219521	111,053.93	47.78	0.043024
Summary	0090219840	199,516.34	145.48	0.072916
Summary	0090220894	390,992.20	161.56	0.041321
Summary	0090220999	354,769.17	239.29	0.067449
Summary	0090221279	244,757.00	112.17	0.045829
Summary	0090221697	310,668.58	161.81	0.052084
Summary	0090222200	147,839.33	83.41	0.056419
Summary	0090223213	174,494.38	44.55	0.025531
Summary	0090223681	186,743.91	49.62	0.026571
Summary	0090223903	75,970.34	63.31	0.083335
Summary	0090225884	38,407.16	62.87	0.163693
Summary	0090226109	58,164.26	18.07	0.031067
Summary	0090226122	399,315.21	199.07	0.049853
Summary	0090226180	316,152.35	184.06	0.058219
Summary	0090227067	145,899.56	106.39	0.072920
Summary	0090228235	157,162.95	109.80	0.069864

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090228658	239,973.95	149.98	0.062498
Summary	0090228868	613,113.57	619.61	0.101060
Summary	0090228929	341,530.77	177.68	0.052025
Summary	0090229562	421,306.86	471.07	0.111812
Summary	0090229768	167,318.91	77.95	0.046588
Summary	0090229873	114,538.66	87.89	0.076734
Summary	0090230911	259,680.81	43.26	0.016659
Summary	0090231111	107,164.93	27.69	0.025839
Summary	0090231384	227,392.10	65.06	0.028611
Summary	0090231859	122,032.20	101.69	0.083330
Summary	0090232111	161,790.16	105.63	0.065288
Summary	0090232180	175,724.50	45.08	0.025654
Summary	0090233039	156,705.83	74.85	0.047765
Summary	0090233372	418,182.07	392.05	0.093751
Summary	0090234185	115,006.54	25.71	0.022355
Summary	0090234671	216,568.12	108.39	0.050049
Summary	0090234879	140,039.25	131.29	0.093752
Summary	0090236430	380,928.93	31.35	0.008230
Summary	0090236659	178,173.61	66.87	0.037531
Summary	0090236719	189,895.27	81.75	0.043050
Summary	0090237593	543,967.06	766.58	0.140924
Summary	0090237769	413,576.99	20.59	0.004979
Summary	0090238371	138,569.26	129.91	0.093751
Summary	0090238489	326,110.99	74.82	0.022943
Summary	0090238794	179,034.48	167.84	0.093747
Summary	0090239270	270,937.85	197.56	0.072917
Summary	0090239356	158,783.98	49.52	0.031187
Summary	0090239739	135,550.30	21.21	0.015647
Summary	0090240191	295,917.92	276.15	0.093320
Summary	0090242469	168,649.13	245.95	0.145835
Summary	0090242560	79,916.05	99.90	0.125006
Summary	0090244155	134,032.55	61.89	0.046175
Summary	0090244931	325,095.49	11.19	0.003442
Summary	0090245010	186,565.06	119.05	0.063812

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090245849	157,566.69	72.27	0.045866
Summary	0090246465	328,332.51	79.45	0.024198
Summary	0090246493	101,754.00	74.20	0.072921
Summary	0090246602	100,036.51	32.64	0.032628
Summary	0090246711	259,239.14	297.04	0.114581
Summary	0090246796	269,272.39	90.38	0.033565
Summary	0090247207	302,175.25	63.69	0.021077
Summary	0090247417	387,981.86	242.49	0.062500
Summary	0090248695	271,790.25	34.18	0.012576
Summary	0090249593	411,676.43	343.06	0.083332
Summary	0090250534	466,683.92	363.62	0.077916
Summary	0090251184	83,114.86	17.94	0.021585
Summary	0090251648	364,596.18	84.40	0.023149
Summary	0090251673	248,212.85	76.11	0.030663
Summary	0090252060	318,655.64	156.83	0.049216
Summary	0090252563	107,064.99	31.12	0.029066
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	358,968.31	67.88	0.018910
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253311	246,876.13	72.95	0.029549
Summary	0090253319	243,539.65	202.95	0.083333
Summary	0090253445	405,310.03	222.18	0.054817
Summary	0090254179	108,072.00	36.42	0.033700
Summary	0090254831	206,493.30	158.11	0.076569
Summary	0090254914	358,792.97	149.50	0.041667
Summary	0090256109	168,890.31	92.64	0.054852
Summary	0090256639	178,188.57	44.93	0.025215
Summary	0090257345	190,622.03	21.87	0.011473
Summary	0090258756	166,862.60	70.86	0.042466
Summary	0090260003	146,031.73	55.82	0.038225
Summary	0090260518	273,961.81	149.55	0.054588
Summary	0090261619	272,847.93	173.10	0.063442
Summary	0090262186	343,134.20	226.99	0.066152
Summary	0090263509	379,872.12	27.12	0.007139

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090264027	140,806.52	108.48	0.077042
Summary	0090264155	235,251.51	142.74	0.060675
Summary	0090264295	317,160.03	130.54	0.041159
Summary	0090264444	55,384.95	41.77	0.075418
Summary	0090264923	414,674.47	240.27	0.057942
Summary	0090264999	146,212.33	69.88	0.047794
Summary	0090265201	436,622.49	170.16	0.038972
Summary	0090265315	356,699.71	115.12	0.032274
Summary	0090265562	100,817.60	88.29	0.087574
Summary	0090266521	123,546.66	50.12	0.040568
Summary	0090266766	269,879.60	130.77	0.048455
Summary	0090266806	384,141.64	276.52	0.071984
Summary	0090267275	68,249.84	71.09	0.104161
Summary	0090267405	454,355.23	56.64	0.012466
Summary	0090267523	302,229.06	197.34	0.065295
Summary	0090268101	190,508.08	50.14	0.026319
Summary	0090268935	264,368.21	75.84	0.028687
Summary	0090269405	207,164.99	84.51	0.040794
Summary	0090269494	236,014.37	95.61	0.040510
Summary	0090269823	356,326.79	107.11	0.030059
Summary	0090270029	134,512.56	52.04	0.038688
Summary	0090270858	173,485.00	96.58	0.055671
Summary	0090271375	147,086.48	38.16	0.025944
Summary	0090271575	327,125.44	374.83	0.114583
Summary	0090271682	313,775.83	196.11	0.062500
Summary	0090271799	404,624.88	231.45	0.057201
Summary	0090272970	213,699.95	128.25	0.060014
Summary	0090273750	138,691.18	80.11	0.057761
Summary	0090273796	390,685.21	37.48	0.009593
Summary	0090273804	346,615.30	65.80	0.018984
Summary	0090274189	516,231.84	182.52	0.035356
Summary	0090274357	132,500.68	71.62	0.054053
Summary	0090274976	286,200.72	23.69	0.008277
Summary	0090275929	369,560.75	253.13	0.068495

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Credit-Linked Notes

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Distribution Date: 25-Jun-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090275969	245,040.84	178.68	0.072918
Summary	0090276734	430,226.17	231.02	0.053697
Summary	0090276795	264,428.42	27.54	0.010415
Summary	0090279076	143,260.76	58.39	0.040758
Summary	0090281566	395,560.02	329.63	0.083332
Summary	0090282412	170,588.28	83.82	0.049136
Summary	0090282503	171,480.51	247.76	0.144483
Summary	0090283042	167,245.37	136.86	0.081832
Summary	0090283190	300,174.30	125.15	0.041692
Summary	0090284110	157,045.11	99.02	0.063052
Summary	0090284993	220,374.45	235.22	0.106737
Summary	0090285384	293,949.63	115.65	0.039343
Summary	0090285447	219,599.85	217.52	0.099053
Summary	0090285480	206,265.59	124.87	0.060538
Summary	0090285580	301,838.59	282.97	0.093749
Summary	0090287025	334,000.90	109.33	0.032733
Summary	0090287503	433,409.40	365.58	0.084350
Summary	0090287740	260,833.26	217.36	0.083333
Summary	0090288511	422,092.74	252.56	0.059835
Summary	0090290043	247,725.18	85.56	0.034538
Summary	0090290801	73,503.80	11.27	0.015333
Summary	0090292404	254,986.86	32.14	0.012605
Summary	0090292495	309,277.57	179.62	0.058077
Summary	0090292586	372,907.22	165.77	0.044453
Summary	0090293071	97,001.68	33.88	0.034927
Summary	0090293218	219,689.76	183.07	0.083331
Summary	0090293348	399,828.52	150.96	0.037756
Summary	0090293601	156,628.02	80.24	0.051230
Summary	0090293763	120,785.50	42.87	0.035493
Summary	0090293936	126,012.24	131.26	0.104164
Summary	0090293942	174,595.21	103.49	0.059274
Summary	0090293981	207,002.86	57.46	0.027758
Summary	0090294492	306,392.88	141.08	0.046045
Summary	0090296711	124,167.71	60.21	0.048491

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090297649	294,400.72	106.65	0.036226
Summary	0090298094	143,003.94	134.07	0.093753
Summary	0090301350	409,287.35	134.33	0.032820
Summary	0090301675	513,383.03	226.49	0.044117
Summary	0090301913	199,438.85	129.25	0.064807
Summary	0090303136	277,675.99	115.70	0.041667
Summary	0090304624	263,983.12	102.61	0.038870
Summary	0090305900	344,248.62	589.13	0.171135
Summary	0090306413	297,271.08	161.14	0.054206
Summary	0090306673	77,059.42	60.82	0.078926
Summary	0090307068	131,551.15	81.15	0.061687
Summary	0090307127	316,212.46	77.31	0.024449
Summary	0090307432	423,836.67	353.20	0.083334
Summary	0090308919	86,190.12	14.44	0.016754
Summary	0090309137	140,468.08	110.51	0.078673
Summary	0090309325	88,049.12	47.56	0.054015
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	206,610.90	61.04	0.029543
Summary	0090310097	203,299.67	71.41	0.035125
Summary	0090310395	449,891.49	337.94	0.075116
Summary	0090310523	277,452.70	86.46	0.031162
Summary	0090312432	199,861.68	187.37	0.093750
Summary	0090313130	136,338.24	127.82	0.093752
Summary	0090313287	243,400.96	80.21	0.032954
Summary	0090314555	256,777.61	109.51	0.042648
Summary	0090314562	347,774.93	136.31	0.039195
Summary	0090314570	294,000.65	90.09	0.030643
Summary	0090314807	403,754.88	197.69	0.048963
Summary	0090315601	296,797.98	91.40	0.030795
Summary	0090316014	204,599.15	125.65	0.061413
Summary	0090317144	137,876.39	110.94	0.080463
Summary	0090317213	341,687.37	41.34	0.012099
Summary	0090318359	216,155.36	85.96	0.039768
Summary	0090320316	413,351.82	5.21	0.001260

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090320366	325,864.15	237.61	0.072917
Summary	0090320611	396,128.69	204.79	0.051698
Summary	0090321188	183,754.23	51.90	0.028244
Summary	0090321199	103,293.74	48.64	0.047089
Summary	0090321913	124,676.06	49.16	0.039430
Summary	0090322616	122,197.47	39.01	0.031924
Summary	0090322690	201,543.23	148.94	0.073900
Summary	0090323130	114,471.76	43.56	0.038053
Summary	0090324420	155,017.83	52.45	0.033835
Summary	0090325321	412,923.12	193.05	0.046752
Summary	0090325679	343,194.04	64.08	0.018672
Summary	0090326514	282,551.22	57.47	0.020340
Summary	0090326719	106,700.32	60.78	0.056963
Summary	0090326972	272,233.81	226.86	0.083333
Summary	0090327204	290,233.48	162.07	0.055841
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328654	156,027.07	21.92	0.014049
Summary	0090329445	153,329.96	127.77	0.083330
Summary	0090330293	234,669.34	58.94	0.025116
Summary	0090331341	319,752.10	138.84	0.043421
Summary	0090331959	355,375.59	333.16	0.093749
Summary	0090332734	125,583.76	26.62	0.021197
Summary	0090333220	320,003.39	114.72	0.035850
Summary	0090335262	418,753.32	173.10	0.041337
Summary	0090335339	168,073.01	29.10	0.017314
Summary	0090335725	160,610.74	42.37	0.026381
Summary	0090336343	166,819.81	208.52	0.124997
Summary	0090336428	183,729.87	248.80	0.135416
Summary	0090336430	276,364.09	131.34	0.047524
Summary	0090336556	374,071.26	411.72	0.110065
Summary	0090338070	418,015.68	116.15	0.027786
Summary	0090338629	312,469.99	117.36	0.037559
Summary	0090338852	189,921.07	11.13	0.005860
Summary	0090339222	253,301.20	30.05	0.011863

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Credit-Linked Notes

Series 2018-C02



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090339280	457,577.49	571.97	0.125000
Summary	0090339465	277,692.69	260.34	0.093751
Summary	0090339862	174,972.97	45.76	0.026153
Summary	0090340553	78,255.32	32.05	0.040956
Summary	0090340620	132,145.65	37.06	0.028045
Summary	0090341593	245,352.55	253.94	0.103500
Summary	0090341617	223,487.36	94.60	0.042329
Summary	0090341740	255,349.95	111.54	0.043681
Summary	0090343181	84,425.17	70.35	0.083328
Summary	0090343195	108,695.18	67.93	0.062496
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345369	209,919.29	109.51	0.052168
Summary	0090345446	170,269.71	47.44	0.027862
Summary	0090345572	98,402.25	77.67	0.078931
Summary	0090347418	385,388.05	89.86	0.023317

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Connecticut Avenue Securities

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	857,351.58	34,888.18	4.069

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090225640	131,878.78	15,890.97	12.050
0090282561	221,416.73	6,166.32	2.785
0090301438	231,559.41	(2,017.02)	(0.871)
0090346254	272,496.66	14,847.91	5.449

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	654,969.65	(16,261.88)	64,606.90	9.864

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090251152	236,166.62	(111.15)	(3,328.27)	(1.409)
0090281475	69,794.15	(20,657.76)	13,192.60	18.902
0090291399	349,008.88	4,507.03	54,742.57	15.685

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Credit-Linked Notes

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
41	7,930,305.74	220,350.66	2.779

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090216552	313,918.32	(3,440.32)	(1.096)
0090221782	141,859.96	(22,803.59)	(16.075)
0090225640	131,878.78	15,890.97	12.050
0090226699	184,610.69	5,692.07	3.083
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	(2,721.41)	(1.240)
0090233716	397,519.86	16,220.51	4.080
0090234565	322,692.99	(891.22)	(0.276)
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090245076	129,135.09	15.95	0.012
0090246020	211,107.87	(1,973.25)	(0.935)
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247836	14,603.75	(9,143.66)	(62.612)
0090250263	206,335.18	897.78	0.435
0090251152	236,166.62	(3,328.27)	(1.409)
0090255037	70,103.89	4,197.59	5.988
0090270252	386,393.52	(3,895.17)	(1.008)
0090272857	120,309.48	1,015.94	0.844
0090276273	83,979.99	5,641.96	6.718
0090281475	69,794.15	13,192.60	18.902

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090282561	221,416.73	6,166.32	2.785
0090285007	330,630.27	15,479.52	4.682
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	54,742.57	15.685
0090292294	88,337.71	(32,576.92)	(36.878)
0090298159	122,966.65	74,147.94	60.299
0090298635	62,239.30	(7,689.45)	(12.355)
0090301438	231,559.41	(2,017.02)	(0.871)
0090308562	59,299.20	(177.35)	(0.299)
0090312519	81,986.74	27,477.14	33.514
0090325915	127,782.00	5,858.07	4.584
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	2,342.59	0.696
0090332242	112,435.16	12,684.26	11.281
0090338662	118,749.96	1,916.78	1.614
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	14,847.91	5.449

Connecticut Avenue Securities

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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	7	117,201.91	18,626.30	0.000 %	0	0.00	0.00	0.000 %	7	117,201.91	18,626.30	0.000 %

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

Group	Loan Number	Original Securitized 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	0090225640	135,000.00	4.250 %	FL	95.00	360	15,890.97	05/31/2020	15,890.97	15,890.97
Summary	0090251152	243,000.00	4.125 %	WA	97.00	360	(1,772.17)	03/31/2020	(111.15)	(3,328.27)
Summary	0090281475	71,000.00	4.875 %	PA	90.00	360	33,850.36	04/30/2020	(20,657.76)	13,192.60
Summary	0090282561	226,000.00	4.500 %	AZ	82.00	360	6,166.32	05/31/2020	6,166.32	6,166.32
Summary	0090291399	359,000.00	4.500 %	MD	97.00	360	50,235.54	04/30/2020	4,507.03	54,742.57
Summary	0090301438	237,000.00	4.125 %	MN	95.00	360	(2,017.02)	05/31/2020	(2,017.02)	(2,017.02)
Summary	0090346254	277,000.00	4.875 %	TX	95.00	360	14,847.91	05/31/2020	14,847.91	14,847.91

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



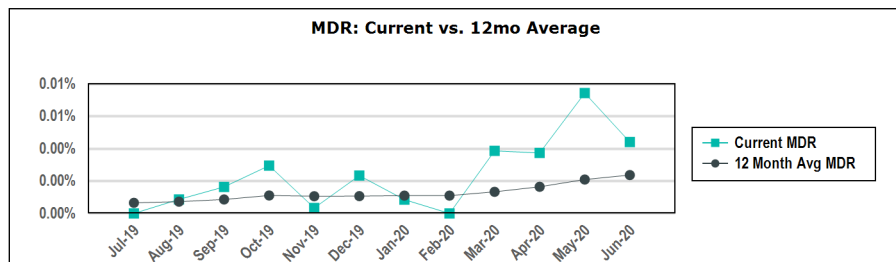
Distribution Date: 25-Jun-2020
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Realized Loss Report - Collateral

Summary

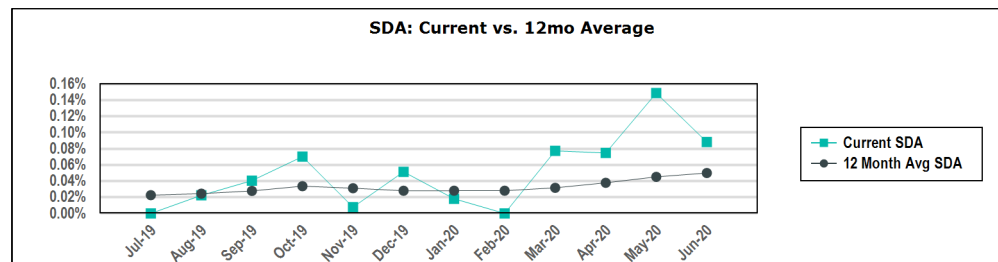
MDR

Current Month 0.004 %
3 Month Average 0.005 %
12 Month Average 0.002 %



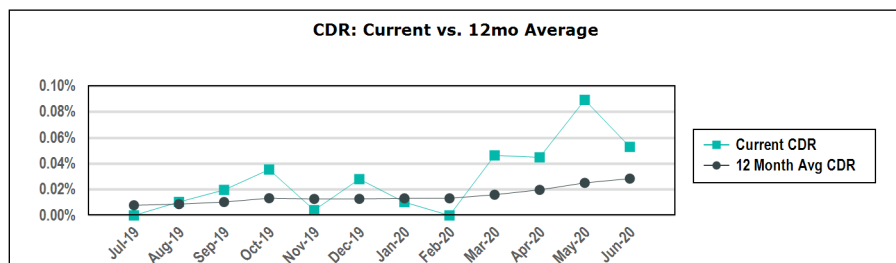
SDA

Current Month 0.088 %
3 Month Average 0.104 %
12 Month Average 0.050 %



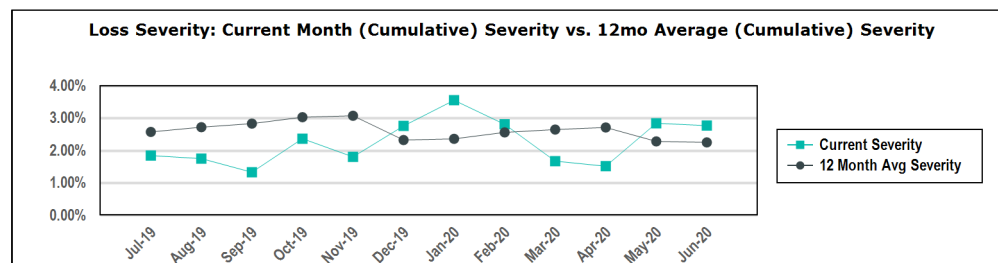
CDR

Current Month 0.053 %
3 Month Average 0.062 %
12 Month Average 0.028 %



Loss Severity

Current Month (Cumulative) 2.779 %
3 Month Average (Cumulative) 2.384 %
12 Month Average (Cumulative) 2.259 %



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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2020
05-Jun-2020 2:59:42 PM

Prepayment Rates

Summary

SMM

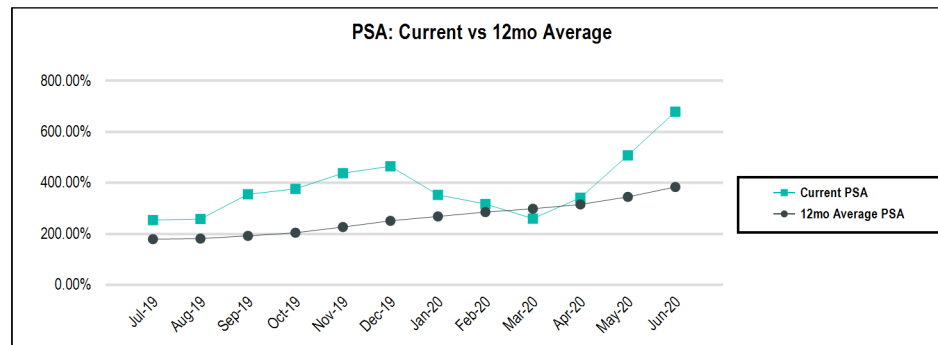
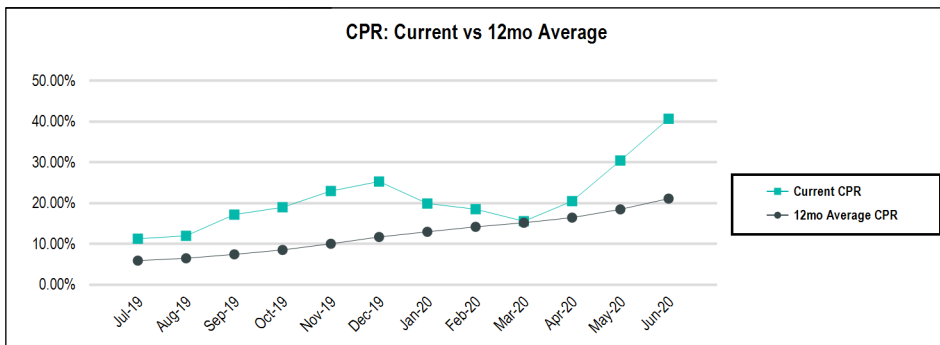
Current Month	4.265 %
3 Month Average	3.047 %
12 Month Average	2.000 %

CPR

Current Month	40.731 %
3 Month Average	30.567 %
12 Month Average	21.139 %

PSA

Current Month	678.846 %
3 Month Average	509.449 %
12 Month Average	383.794 %



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

Contact:
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 8480 Stagecoach Circle
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 Telephone: 1-866-846-4526

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Connecticut Avenue Securities

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Substitutions

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

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0090299832	586,763.40	0.00	0.000 %	586,763.40
Total	586,763.40	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
79	19,008,546.72

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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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