

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-Aug-2020
10-Aug-2020 10:36:40 AM

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		08/24/2020	0.00000 %	16,870,846,439.25	0.00	935,038,462.38	0.00	15,935,807,976.86	935,038,462.38	0.00
2M-1	30711XC28	08/24/2020	0.82163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/24/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	08/24/2020	2.37163 %	37,043,816.76	70,771.46	37,043,816.76	0.00	0.00	37,114,588.22	0.00
2M-AH		08/24/2020	0.00000 %	1,949,833.30	0.00	1,949,833.30	0.00	0.00	1,949,833.30	0.00
2M-2B	30711XC69	08/24/2020	2.37163 %	222,384,000.00	424,860.12	4,898,148.73	0.00	217,485,851.27	5,323,008.85	0.00
2M-BH		08/24/2020	0.00000 %	11,705,374.00	0.00	257,818.29	0.00	11,447,555.71	257,818.29	0.00
2M-2C	30711XC77	08/24/2020	2.37163 %	222,384,000.00	424,860.12	0.00	0.00	222,384,000.00	424,860.12	0.00
2M-CH		08/24/2020	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	08/24/2020	2.37163 %	481,811,816.76	920,491.71	41,941,965.49	0.00	439,869,851.27	42,862,457.20	0.00
2M-2H		08/24/2020	0.00000 %	25,360,581.30	0.00	2,207,651.60	0.00	23,152,929.71	2,207,651.60	0.00
2B-1	30711XC44	08/24/2020	4.17163 %	151,053,000.00	507,610.54	0.00	0.00	151,053,000.00	507,610.54	0.00
2B-1H		08/24/2020	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		08/24/2020	0.00000 %	132,302,525.38	0.00	0.00	99,483.31	132,203,042.07	0.00	300,378.93
2A-I1	30711XC93	08/24/2020	1.70000 %	0.00	50,729.45	0.00	0.00	0.00	50,729.45	0.00
2A-I2	30711XD35	08/24/2020	1.30000 %	0.00	38,793.11	0.00	0.00	0.00	38,793.11	0.00
2A-I3	30711XD50	08/24/2020	0.90000 %	0.00	26,856.77	0.00	0.00	0.00	26,856.77	0.00
2A-I4	30711XD76	08/24/2020	0.50000 %	0.00	14,920.43	0.00	0.00	0.00	14,920.43	0.00
2B-I1	30711XD92	08/24/2020	1.70000 %	0.00	304,542.53	0.00	0.00	0.00	304,542.53	0.00
2B-I2	30711XE34	08/24/2020	1.30000 %	0.00	232,885.47	0.00	0.00	0.00	232,885.47	0.00
2B-I3	30711XE59	08/24/2020	0.90000 %	0.00	161,228.40	0.00	0.00	0.00	161,228.40	0.00
2B-I4	30711XH98	08/24/2020	0.50000 %	0.00	89,571.33	0.00	0.00	0.00	89,571.33	0.00
2C-I1	30711XE83	08/24/2020	1.70000 %	0.00	304,542.53	0.00	0.00	0.00	304,542.53	0.00
2C-I2	30711XF25	08/24/2020	1.30000 %	0.00	232,885.47	0.00	0.00	0.00	232,885.47	0.00
2C-I3	30711XF41	08/24/2020	0.90000 %	0.00	161,228.40	0.00	0.00	0.00	161,228.40	0.00
2C-I4	30711XF66	08/24/2020	0.50000 %	0.00	89,571.33	0.00	0.00	0.00	89,571.33	0.00
2E-A1	30711XC85	08/24/2020	0.67163 %	37,043,816.76	20,042.01	37,043,816.76	0.00	0.00	37,063,858.77	0.00
2E-A2	30711XD27	08/24/2020	1.07163 %	37,043,816.76	31,978.35	37,043,816.76	0.00	0.00	37,075,795.11	0.00
2E-A3	30711XD43	08/24/2020	1.47163 %	37,043,816.76	43,914.69	37,043,816.76	0.00	0.00	37,087,731.45	0.00
2E-A4	30711XD68	08/24/2020	1.87163 %	37,043,816.76	55,851.03	37,043,816.76	0.00	0.00	37,099,667.79	0.00
2E-B1	30711XD84	08/24/2020	0.67163 %	222,384,000.00	120,317.59	4,898,148.73	0.00	217,485,851.27	5,018,466.32	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-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	08/24/2020	1.07163 %	222,384,000.00	191,974.66	4,898,148.73	0.00	217,485,851.27	5,090,123.39	0.00
2E-B3	30711XE42	08/24/2020	1.47163 %	222,384,000.00	263,631.72	4,898,148.73	0.00	217,485,851.27	5,161,780.45	0.00
2E-B4	30711XE67	08/24/2020	1.87163 %	222,384,000.00	335,288.79	4,898,148.73	0.00	217,485,851.27	5,233,437.52	0.00
2E-C1	30711XE75	08/24/2020	0.67163 %	222,384,000.00	120,317.59	0.00	0.00	222,384,000.00	120,317.59	0.00
2E-C2	30711XE91	08/24/2020	1.07163 %	222,384,000.00	191,974.66	0.00	0.00	222,384,000.00	191,974.66	0.00
2E-C3	30711XF33	08/24/2020	1.47163 %	222,384,000.00	263,631.72	0.00	0.00	222,384,000.00	263,631.72	0.00
2E-C4	30711XF58	08/24/2020	1.87163 %	222,384,000.00	335,288.79	0.00	0.00	222,384,000.00	335,288.79	0.00
2E-D1	30711XF74	08/24/2020	0.67163 %	259,427,816.76	140,359.60	41,941,965.49	0.00	217,485,851.27	42,082,325.09	0.00
2E-D2	30711XF82	08/24/2020	1.07163 %	259,427,816.76	223,953.01	41,941,965.49	0.00	217,485,851.27	42,165,918.50	0.00
2E-D3	30711XF90	08/24/2020	1.47163 %	259,427,816.76	307,546.42	41,941,965.49	0.00	217,485,851.27	42,249,511.91	0.00
2E-D4	30711XG24	08/24/2020	1.87163 %	259,427,816.76	391,139.82	41,941,965.49	0.00	217,485,851.27	42,333,105.31	0.00
2E-D5	30711XG32	08/24/2020	2.37163 %	259,427,816.76	495,631.58	41,941,965.49	0.00	217,485,851.27	42,437,597.07	0.00
2E-F1	30711XG40	08/24/2020	0.67163 %	444,768,000.00	240,635.18	4,898,148.73	0.00	439,869,851.27	5,138,783.91	0.00
2E-F2	30711XG57	08/24/2020	1.07163 %	444,768,000.00	383,949.31	4,898,148.73	0.00	439,869,851.27	5,282,098.04	0.00
2E-F3	30711XG65	08/24/2020	1.47163 %	444,768,000.00	527,263.45	4,898,148.73	0.00	439,869,851.27	5,425,412.18	0.00
2E-F4	30711XG73	08/24/2020	1.87163 %	444,768,000.00	670,577.58	4,898,148.73	0.00	439,869,851.27	5,568,726.31	0.00
2E-F5	30711XG81	08/24/2020	2.37163 %	444,768,000.00	849,720.25	4,898,148.73	0.00	439,869,851.27	5,747,868.98	0.00
2X-1	30711XG99	08/24/2020	1.70000 %	0.00	355,271.98	0.00	0.00	0.00	355,271.98	0.00
2X-2	30711XH23	08/24/2020	1.30000 %	0.00	271,678.57	0.00	0.00	0.00	271,678.57	0.00
2X-3	30711XH31	08/24/2020	0.90000 %	0.00	188,085.17	0.00	0.00	0.00	188,085.17	0.00
2X-4	30711XH49	08/24/2020	0.50000 %	0.00	104,491.76	0.00	0.00	0.00	104,491.76	0.00
2Y-1	30711XH56	08/24/2020	1.70000 %	0.00	609,085.07	0.00	0.00	0.00	609,085.07	0.00
2Y-2	30711XH64	08/24/2020	1.30000 %	0.00	465,770.93	0.00	0.00	0.00	465,770.93	0.00
2Y-3	30711XH72	08/24/2020	0.90000 %	0.00	322,456.80	0.00	0.00	0.00	322,456.80	0.00
2Y-4	30711XH80	08/24/2020	0.50000 %	0.00	179,142.67	0.00	0.00	0.00	179,142.67	0.00
Totals				23,624,724,214.59	12,757,319.92	1,425,306,129.61	99,483.31	22,199,318,601.67	1,438,063,449.53	300,378.93

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-Aug-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
2A-H	25,308,153,117.00	16,870,846,439.25	27,841,145.37	907,197,317.02	0.00	0.00	935,038,462.38	15,935,807,976.86	0.62967092	935,038,462.38
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	37,043,816.76	1,105,611.44	35,938,205.31	0.00	0.00	37,043,816.76	0.00	0.00000000	37,043,816.76
2M-AH	11,705,374.00	1,949,833.30	58,194.81	1,891,638.49	0.00	0.00	1,949,833.30	0.00	0.00000000	1,949,833.30
2M-2B	222,384,000.00	222,384,000.00	146,190.37	4,751,958.36	0.00	0.00	4,898,148.73	217,485,851.27	0.97797437	4,898,148.73
2M-BH	11,705,374.00	11,705,374.00	7,694.86	250,123.43	0.00	0.00	257,818.29	11,447,555.71	0.97797437	257,818.29
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	481,811,816.76	1,251,801.81	40,690,163.68	0.00	0.00	41,941,965.49	439,869,851.27	0.65932479	41,941,965.49
2M-2H	35,116,122.00	25,360,581.30	65,889.67	2,141,761.93	0.00	0.00	2,207,651.60	23,152,929.71	0.65932479	2,207,651.60
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	132,302,525.38	0.00	0.00	0.00	99,483.31	99,483.31	132,203,042.07	0.99773305	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	37,043,816.76	1,105,611.44	35,938,205.31	0.00	0.00	37,043,816.76	0.00	0.00000000	37,043,816.76
2E-A2	222,384,000.00	37,043,816.76	1,105,611.44	35,938,205.31	0.00	0.00	37,043,816.76	0.00	0.00000000	37,043,816.76
2E-A3	222,384,000.00	37,043,816.76	1,105,611.44	35,938,205.31	0.00	0.00	37,043,816.76	0.00	0.00000000	37,043,816.76
2E-A4	222,384,000.00	37,043,816.76	1,105,611.44	35,938,205.31	0.00	0.00	37,043,816.76	0.00	0.00000000	37,043,816.76
2E-B1	222,384,000.00	222,384,000.00	146,190.37	4,751,958.36	0.00	0.00	4,898,148.73	217,485,851.27	0.97797437	4,898,148.73
2E-B2	222,384,000.00	222,384,000.00	146,190.37	4,751,958.36	0.00	0.00	4,898,148.73	217,485,851.27	0.97797437	4,898,148.73
2E-B3	222,384,000.00	222,384,000.00	146,190.37	4,751,958.36	0.00	0.00	4,898,148.73	217,485,851.27	0.97797437	4,898,148.73

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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/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	222,384,000.00	222,384,000.00	146,190.37	4,751,958.36	0.00	0.00	4,898,148.73	217,485,851.27	0.97797437	4,898,148.73
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	259,427,816.76	1,251,801.81	40,690,163.68	0.00	0.00	41,941,965.49	217,485,851.27	0.48898718	41,941,965.49
2E-D2	444,768,000.00	259,427,816.76	1,251,801.81	40,690,163.68	0.00	0.00	41,941,965.49	217,485,851.27	0.48898718	41,941,965.49
2E-D3	444,768,000.00	259,427,816.76	1,251,801.81	40,690,163.68	0.00	0.00	41,941,965.49	217,485,851.27	0.48898718	41,941,965.49
2E-D4	444,768,000.00	259,427,816.76	1,251,801.81	40,690,163.68	0.00	0.00	41,941,965.49	217,485,851.27	0.48898718	41,941,965.49
2E-D5	444,768,000.00	259,427,816.76	1,251,801.81	40,690,163.68	0.00	0.00	41,941,965.49	217,485,851.27	0.48898718	41,941,965.49
2E-F1	444,768,000.00	444,768,000.00	146,190.37	4,751,958.36	0.00	0.00	4,898,148.73	439,869,851.27	0.98898718	4,898,148.73
2E-F2	444,768,000.00	444,768,000.00	146,190.37	4,751,958.36	0.00	0.00	4,898,148.73	439,869,851.27	0.98898718	4,898,148.73
2E-F3	444,768,000.00	444,768,000.00	146,190.37	4,751,958.36	0.00	0.00	4,898,148.73	439,869,851.27	0.98898718	4,898,148.73
2E-F4	444,768,000.00	444,768,000.00	146,190.37	4,751,958.36	0.00	0.00	4,898,148.73	439,869,851.27	0.98898718	4,898,148.73
2E-F5	444,768,000.00	444,768,000.00	146,190.37	4,751,958.36	0.00	0.00	4,898,148.73	439,869,851.27	0.98898718	4,898,148.73
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	23,624,724,214.59	42,473,696.47	1,382,832,433.10	0.00	99,483.31	1,425,405,612.92	22,199,318,601.67	0.64684762	1,425,306,129.61

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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	666.61705267	1.10008602	35.84604980	0.00000000	0.00000000	36.94613582	629.67091685	0.62967092	36.94613582
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	166.57590816	4.97163213	161.60427598	0.00000000	0.00000000	166.57590816	0.00000000	0.00000000	166.57590816
2M-AH	11,705,374.00	166.57590778	4.97163183	161.60427595	0.00000000	0.00000000	166.57590778	0.00000000	0.00000000	166.57590778
2M-2B	222,384,000.00	1000.00000000	0.65737809	21.36825653	0.00000000	0.00000000	22.02563462	977.97436538	0.97797437	22.02563462
2M-BH	11,705,374.00	1000.00000000	0.65737840	21.36825615	0.00000000	0.00000000	22.02563455	977.97436545	0.97797437	22.02563455
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	722.19196939	1.87633674	60.99084419	0.00000000	0.00000000	62.86718093	659.32478846	0.65932479	62.86718093
2M-2H	35,116,122.00	722.19196926	1.87633674	60.99084432	0.00000000	0.00000000	62.86718106	659.32478848	0.65932479	62.86718106
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	998.48384579	0.00000000	0.00000000	0.00000000	0.75079805	0.75079805	997.73304774	0.99773305	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	166.57590816	4.97163213	161.60427598	0.00000000	0.00000000	166.57590816	0.00000000	0.00000000	166.57590816
2E-A2	222,384,000.00	166.57590816	4.97163213	161.60427598	0.00000000	0.00000000	166.57590816	0.00000000	0.00000000	166.57590816
2E-A3	222,384,000.00	166.57590816	4.97163213	161.60427598	0.00000000	0.00000000	166.57590816	0.00000000	0.00000000	166.57590816
2E-A4	222,384,000.00	166.57590816	4.97163213	161.60427598	0.00000000	0.00000000	166.57590816	0.00000000	0.00000000	166.57590816
2E-B1	222,384,000.00	1000.00000000	0.65737809	21.36825653	0.00000000	0.00000000	22.02563462	977.97436538	0.97797437	22.02563462
2E-B2	222,384,000.00	1000.00000000	0.65737809	21.36825653	0.00000000	0.00000000	22.02563462	977.97436538	0.97797437	22.02563462
2E-B3	222,384,000.00	1000.00000000	0.65737809	21.36825653	0.00000000	0.00000000	22.02563462	977.97436538	0.97797437	22.02563462

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2020
10-Aug-2020 10:36:40 AM

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	0.65737809	21.36825653	0.00000000	0.00000000	22.02563462	977.97436538	0.97797437	22.02563462
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	583.28795408	2.81450511	91.48626628	0.00000000	0.00000000	94.30077139	488.98718269	0.48898718	94.30077139
2E-D2	444,768,000.00	583.28795408	2.81450511	91.48626628	0.00000000	0.00000000	94.30077139	488.98718269	0.48898718	94.30077139
2E-D3	444,768,000.00	583.28795408	2.81450511	91.48626628	0.00000000	0.00000000	94.30077139	488.98718269	0.48898718	94.30077139
2E-D4	444,768,000.00	583.28795408	2.81450511	91.48626628	0.00000000	0.00000000	94.30077139	488.98718269	0.48898718	94.30077139
2E-D5	444,768,000.00	583.28795408	2.81450511	91.48626628	0.00000000	0.00000000	94.30077139	488.98718269	0.48898718	94.30077139
2E-F1	444,768,000.00	1000.00000000	0.32868905	10.68412826	0.00000000	0.00000000	11.01281731	988.98718269	0.98898718	11.01281731
2E-F2	444,768,000.00	1000.00000000	0.32868905	10.68412826	0.00000000	0.00000000	11.01281731	988.98718269	0.98898718	11.01281731
2E-F3	444,768,000.00	1000.00000000	0.32868905	10.68412826	0.00000000	0.00000000	11.01281731	988.98718269	0.98898718	11.01281731
2E-F4	444,768,000.00	1000.00000000	0.32868905	10.68412826	0.00000000	0.00000000	11.01281731	988.98718269	0.98898718	11.01281731
2E-F5	444,768,000.00	1000.00000000	0.32868905	10.68412826	0.00000000	0.00000000	11.01281731	988.98718269	0.98898718	11.01281731
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-Aug-2020
10-Aug-2020 10:36:41 AM

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 %	16,870,846,439.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,935,807,976.86
2M-1	N/A	N/A	0.82163 %	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	07/27/20 - 08/24/20	29	2.37163 %	37,043,816.76	70,771.46	0.00	0.00	0.00	0.00	70,771.46	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	1,949,833.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	07/27/20 - 08/24/20	29	2.37163 %	222,384,000.00	424,860.12	0.00	0.00	0.00	0.00	424,860.12	0.00	217,485,851.27
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	11,447,555.71
2M-2C	07/27/20 - 08/24/20	29	2.37163 %	222,384,000.00	424,860.12	0.00	0.00	0.00	0.00	424,860.12	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	07/27/20 - 08/24/20	29	2.37163 %	481,811,816.76	920,491.71	0.00	0.00	0.00	0.00	920,491.71	0.00	439,869,851.27
2M-2H	N/A	N/A	0.00000 %	25,360,581.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	23,152,929.71
2B-1	07/27/20 - 08/24/20	29	4.17163 %	151,053,000.00	507,610.54	0.00	0.00	0.00	0.00	507,610.54	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 %	132,302,525.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,203,042.07
2A-I1	07/27/20 - 08/24/20	29	1.70000 %	37,043,816.76	50,729.45	0.00	0.00	0.00	0.00	50,729.45	0.00	0.00
2A-I2	07/27/20 - 08/24/20	29	1.30000 %	37,043,816.76	38,793.11	0.00	0.00	0.00	0.00	38,793.11	0.00	0.00
2A-I3	07/27/20 - 08/24/20	29	0.90000 %	37,043,816.76	26,856.77	0.00	0.00	0.00	0.00	26,856.77	0.00	0.00
2A-I4	07/27/20 - 08/24/20	29	0.50000 %	37,043,816.76	14,920.43	0.00	0.00	0.00	0.00	14,920.43	0.00	0.00
2B-I1	07/27/20 - 08/24/20	29	1.70000 %	222,384,000.00	304,542.53	0.00	0.00	0.00	0.00	304,542.53	0.00	217,485,851.27
2B-I2	07/27/20 - 08/24/20	29	1.30000 %	222,384,000.00	232,885.47	0.00	0.00	0.00	0.00	232,885.47	0.00	217,485,851.27
2B-I3	07/27/20 - 08/24/20	29	0.90000 %	222,384,000.00	161,228.40	0.00	0.00	0.00	0.00	161,228.40	0.00	217,485,851.27
2B-I4	07/27/20 - 08/24/20	29	0.50000 %	222,384,000.00	89,571.33	0.00	0.00	0.00	0.00	89,571.33	0.00	217,485,851.27
2C-I1	07/27/20 - 08/24/20	29	1.70000 %	222,384,000.00	304,542.53	0.00	0.00	0.00	0.00	304,542.53	0.00	222,384,000.00
2C-I2	07/27/20 - 08/24/20	29	1.30000 %	222,384,000.00	232,885.47	0.00	0.00	0.00	0.00	232,885.47	0.00	222,384,000.00
2C-I3	07/27/20 - 08/24/20	29	0.90000 %	222,384,000.00	161,228.40	0.00	0.00	0.00	0.00	161,228.40	0.00	222,384,000.00
2C-I4	07/27/20 - 08/24/20	29	0.50000 %	222,384,000.00	89,571.33	0.00	0.00	0.00	0.00	89,571.33	0.00	222,384,000.00
2E-A1	07/27/20 - 08/24/20	29	0.67163 %	37,043,816.76	20,042.01	0.00	0.00	0.00	0.00	20,042.01	0.00	0.00
2E-A2	07/27/20 - 08/24/20	29	1.07163 %	37,043,816.76	31,978.35	0.00	0.00	0.00	0.00	31,978.35	0.00	0.00
2E-A3	07/27/20 - 08/24/20	29	1.47163 %	37,043,816.76	43,914.69	0.00	0.00	0.00	0.00	43,914.69	0.00	0.00
2E-A4	07/27/20 - 08/24/20	29	1.87163 %	37,043,816.76	55,851.03	0.00	0.00	0.00	0.00	55,851.03	0.00	0.00
2E-B1	07/27/20 - 08/24/20	29	0.67163 %	222,384,000.00	120,317.59	0.00	0.00	0.00	0.00	120,317.59	0.00	217,485,851.27
2E-B2	07/27/20 - 08/24/20	29	1.07163 %	222,384,000.00	191,974.66	0.00	0.00	0.00	0.00	191,974.66	0.00	217,485,851.27

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2020
10-Aug-2020 10:36:41 AM

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	07/27/20 - 08/24/20	29	1.47163 %	222,384,000.00	263,631.72	0.00	0.00	0.00	0.00	263,631.72	0.00	217,485,851.27
2E-B4	07/27/20 - 08/24/20	29	1.87163 %	222,384,000.00	335,288.79	0.00	0.00	0.00	0.00	335,288.79	0.00	217,485,851.27
2E-C1	07/27/20 - 08/24/20	29	0.67163 %	222,384,000.00	120,317.59	0.00	0.00	0.00	0.00	120,317.59	0.00	222,384,000.00
2E-C2	07/27/20 - 08/24/20	29	1.07163 %	222,384,000.00	191,974.66	0.00	0.00	0.00	0.00	191,974.66	0.00	222,384,000.00
2E-C3	07/27/20 - 08/24/20	29	1.47163 %	222,384,000.00	263,631.72	0.00	0.00	0.00	0.00	263,631.72	0.00	222,384,000.00
2E-C4	07/27/20 - 08/24/20	29	1.87163 %	222,384,000.00	335,288.79	0.00	0.00	0.00	0.00	335,288.79	0.00	222,384,000.00
2E-D1	07/27/20 - 08/24/20	29	0.67163 %	259,427,816.76	140,359.60	0.00	0.00	0.00	0.00	140,359.60	0.00	217,485,851.27
2E-D2	07/27/20 - 08/24/20	29	1.07163 %	259,427,816.76	223,953.01	0.00	0.00	0.00	0.00	223,953.01	0.00	217,485,851.27
2E-D3	07/27/20 - 08/24/20	29	1.47163 %	259,427,816.76	307,546.42	0.00	0.00	0.00	0.00	307,546.42	0.00	217,485,851.27
2E-D4	07/27/20 - 08/24/20	29	1.87163 %	259,427,816.76	391,139.82	0.00	0.00	0.00	0.00	391,139.82	0.00	217,485,851.27
2E-D5	07/27/20 - 08/24/20	29	2.37163 %	259,427,816.76	495,631.58	0.00	0.00	0.00	0.00	495,631.58	0.00	217,485,851.27
2E-F1	07/27/20 - 08/24/20	29	0.67163 %	444,768,000.00	240,635.18	0.00	0.00	0.00	0.00	240,635.18	0.00	439,869,851.27
2E-F2	07/27/20 - 08/24/20	29	1.07163 %	444,768,000.00	383,949.31	0.00	0.00	0.00	0.00	383,949.31	0.00	439,869,851.27
2E-F3	07/27/20 - 08/24/20	29	1.47163 %	444,768,000.00	527,263.45	0.00	0.00	0.00	0.00	527,263.45	0.00	439,869,851.27
2E-F4	07/27/20 - 08/24/20	29	1.87163 %	444,768,000.00	670,577.58	0.00	0.00	0.00	0.00	670,577.58	0.00	439,869,851.27
2E-F5	07/27/20 - 08/24/20	29	2.37163 %	444,768,000.00	849,720.25	0.00	0.00	0.00	0.00	849,720.25	0.00	439,869,851.27
2X-1	07/27/20 - 08/24/20	29	1.70000 %	259,427,816.76	355,271.98	0.00	0.00	0.00	0.00	355,271.98	0.00	217,485,851.27
2X-2	07/27/20 - 08/24/20	29	1.30000 %	259,427,816.76	271,678.57	0.00	0.00	0.00	0.00	271,678.57	0.00	217,485,851.27
2X-3	07/27/20 - 08/24/20	29	0.90000 %	259,427,816.76	188,085.17	0.00	0.00	0.00	0.00	188,085.17	0.00	217,485,851.27
2X-4	07/27/20 - 08/24/20	29	0.50000 %	259,427,816.76	104,491.76	0.00	0.00	0.00	0.00	104,491.76	0.00	217,485,851.27
2Y-1	07/27/20 - 08/24/20	29	1.70000 %	444,768,000.00	609,085.07	0.00	0.00	0.00	0.00	609,085.07	0.00	439,869,851.27
2Y-2	07/27/20 - 08/24/20	29	1.30000 %	444,768,000.00	465,770.93	0.00	0.00	0.00	0.00	465,770.93	0.00	439,869,851.27
2Y-3	07/27/20 - 08/24/20	29	0.90000 %	444,768,000.00	322,456.80	0.00	0.00	0.00	0.00	322,456.80	0.00	439,869,851.27
2Y-4	07/27/20 - 08/24/20	29	0.50000 %	444,768,000.00	179,142.67	0.00	0.00	0.00	0.00	179,142.67	0.00	439,869,851.27
Totals					12,757,319.92	0.00	0.00	0.00	0.00	12,757,319.92	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



Distribution Date: 25-Aug-2020
10-Aug-2020 10:36:41 AM

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 %	666.61705267	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	629.67091685
2M-1	188,817,000.00	0.82163 %	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	2.37163 %	166.57590816	0.31823989	0.00000000	0.00000000	0.00000000	0.00000000	0.31823989	0.00000000	0.00000000
2M-AH	11,705,374.00	0.00000 %	166.57590778	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	222,384,000.00	2.37163 %	1000.00000000	1.91047971	0.00000000	0.00000000	0.00000000	0.00000000	1.91047971	0.00000000	977.97436538
2M-BH	11,705,374.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	977.97436545
2M-2C	222,384,000.00	2.37163 %	1000.00000000	1.91047971	0.00000000	0.00000000	0.00000000	0.00000000	1.91047971	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	2.37163 %	722.19196939	1.37973312	0.00000000	0.00000000	0.00000000	0.00000000	1.37973312	0.00000000	659.32478846
2M-2H	35,116,122.00	0.00000 %	722.19196926	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	659.32478848
2B-1	151,053,000.00	4.17163 %	1000.00000000	3.36047970	0.00000000	0.00000000	0.00000000	0.00000000	3.36047970	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 %	998.48384579	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.73304774
2A-I1	0.00	1.70000 %	166.57590816	0.22811646	0.00000000	0.00000000	0.00000000	0.00000000	0.22811646	0.00000000	0.00000000
2A-I2	0.00	1.30000 %	166.57590816	0.17444200	0.00000000	0.00000000	0.00000000	0.00000000	0.17444200	0.00000000	0.00000000
2A-I3	0.00	0.90000 %	166.57590816	0.12076755	0.00000000	0.00000000	0.00000000	0.00000000	0.12076755	0.00000000	0.00000000
2A-I4	0.00	0.50000 %	166.57590816	0.06709309	0.00000000	0.00000000	0.00000000	0.00000000	0.06709309	0.00000000	0.00000000
2B-I1	0.00	1.70000 %	1000.00000000	1.36944443	0.00000000	0.00000000	0.00000000	0.00000000	1.36944443	0.00000000	977.97436538
2B-I2	0.00	1.30000 %	1000.00000000	1.04722224	0.00000000	0.00000000	0.00000000	0.00000000	1.04722224	0.00000000	977.97436538
2B-I3	0.00	0.90000 %	1000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	977.97436538
2B-I4	0.00	0.50000 %	1000.00000000	0.40277776	0.00000000	0.00000000	0.00000000	0.00000000	0.40277776	0.00000000	977.97436538
2C-I1	0.00	1.70000 %	1000.00000000	1.36944443	0.00000000	0.00000000	0.00000000	0.00000000	1.36944443	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.04722224	0.00000000	0.00000000	0.00000000	0.00000000	1.04722224	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.40277776	0.00000000	0.00000000	0.00000000	0.00000000	0.40277776	0.00000000	1000.00000000
2E-A1	222,384,000.00	0.67163 %	166.57590816	0.09012344	0.00000000	0.00000000	0.00000000	0.00000000	0.09012344	0.00000000	0.00000000
2E-A2	222,384,000.00	1.07163 %	166.57590816	0.14379789	0.00000000	0.00000000	0.00000000	0.00000000	0.14379789	0.00000000	0.00000000
2E-A3	222,384,000.00	1.47163 %	166.57590816	0.19747235	0.00000000	0.00000000	0.00000000	0.00000000	0.19747235	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	222,384,000.00	1.87163 %	166.57590816	0.25114680	0.00000000	0.00000000	0.00000000	0.00000000	0.25114680	0.00000000	0.00000000
2E-B1	222,384,000.00	0.67163 %	1000.00000000	0.54103528	0.00000000	0.00000000	0.00000000	0.00000000	0.54103528	0.00000000	977.97436538
2E-B2	222,384,000.00	1.07163 %	1000.00000000	0.86325752	0.00000000	0.00000000	0.00000000	0.00000000	0.86325752	0.00000000	977.97436538
2E-B3	222,384,000.00	1.47163 %	1000.00000000	1.18547971	0.00000000	0.00000000	0.00000000	0.00000000	1.18547971	0.00000000	977.97436538
2E-B4	222,384,000.00	1.87163 %	1000.00000000	1.50770195	0.00000000	0.00000000	0.00000000	0.00000000	1.50770195	0.00000000	977.97436538
2E-C1	222,384,000.00	0.67163 %	1000.00000000	0.54103528	0.00000000	0.00000000	0.00000000	0.00000000	0.54103528	0.00000000	1000.00000000
2E-C2	222,384,000.00	1.07163 %	1000.00000000	0.86325752	0.00000000	0.00000000	0.00000000	0.00000000	0.86325752	0.00000000	1000.00000000
2E-C3	222,384,000.00	1.47163 %	1000.00000000	1.18547971	0.00000000	0.00000000	0.00000000	0.00000000	1.18547971	0.00000000	1000.00000000
2E-C4	222,384,000.00	1.87163 %	1000.00000000	1.50770195	0.00000000	0.00000000	0.00000000	0.00000000	1.50770195	0.00000000	1000.00000000
2E-D1	444,768,000.00	0.67163 %	583.28795408	0.31557936	0.00000000	0.00000000	0.00000000	0.00000000	0.31557936	0.00000000	488.98718269
2E-D2	444,768,000.00	1.07163 %	583.28795408	0.50352770	0.00000000	0.00000000	0.00000000	0.00000000	0.50352770	0.00000000	488.98718269
2E-D3	444,768,000.00	1.47163 %	583.28795408	0.69147605	0.00000000	0.00000000	0.00000000	0.00000000	0.69147605	0.00000000	488.98718269
2E-D4	444,768,000.00	1.87163 %	583.28795408	0.87942437	0.00000000	0.00000000	0.00000000	0.00000000	0.87942437	0.00000000	488.98718269
2E-D5	444,768,000.00	2.37163 %	583.28795408	1.11435980	0.00000000	0.00000000	0.00000000	0.00000000	1.11435980	0.00000000	488.98718269
2E-F1	444,768,000.00	0.67163 %	1000.00000000	0.54103528	0.00000000	0.00000000	0.00000000	0.00000000	0.54103528	0.00000000	988.98718269
2E-F2	444,768,000.00	1.07163 %	1000.00000000	0.86325750	0.00000000	0.00000000	0.00000000	0.00000000	0.86325750	0.00000000	988.98718269
2E-F3	444,768,000.00	1.47163 %	1000.00000000	1.18547973	0.00000000	0.00000000	0.00000000	0.00000000	1.18547973	0.00000000	988.98718269
2E-F4	444,768,000.00	1.87163 %	1000.00000000	1.50770195	0.00000000	0.00000000	0.00000000	0.00000000	1.50770195	0.00000000	988.98718269
2E-F5	444,768,000.00	2.37163 %	1000.00000000	1.91047973	0.00000000	0.00000000	0.00000000	0.00000000	1.91047973	0.00000000	988.98718269
2X-1	0.00	1.70000 %	583.28795408	0.79878044	0.00000000	0.00000000	0.00000000	0.00000000	0.79878044	0.00000000	488.98718269
2X-2	0.00	1.30000 %	583.28795408	0.61083210	0.00000000	0.00000000	0.00000000	0.00000000	0.61083210	0.00000000	488.98718269
2X-3	0.00	0.90000 %	583.28795408	0.42288377	0.00000000	0.00000000	0.00000000	0.00000000	0.42288377	0.00000000	488.98718269
2X-4	0.00	0.50000 %	583.28795408	0.23493543	0.00000000	0.00000000	0.00000000	0.00000000	0.23493543	0.00000000	488.98718269
2Y-1	0.00	1.70000 %	1000.00000000	1.36944445	0.00000000	0.00000000	0.00000000	0.00000000	1.36944445	0.00000000	988.98718269
2Y-2	0.00	1.30000 %	1000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	988.98718269
2Y-3	0.00	0.90000 %	1000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	988.98718269
2Y-4	0.00	0.50000 %	1000.00000000	0.40277779	0.00000000	0.00000000	0.00000000	0.00000000	0.40277779	0.00000000	988.98718269

(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	43,488,717.71
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(99,483.31)
Total Deposits	43,389,234.40
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	43,370,067.74
Total Withdrawals (Pool Distribution Amount)	43,389,234.40
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	979,287,562.78
Total Principal Reduction Cumulative	9,810,645,989.08
Scheduled Principal Current	29,158,836.85
Scheduled Principal Cumulative	1,083,444,361.18
Unscheduled Principal Current	950,029,242.62
Unscheduled Principal Cumulative	8,726,901,248.98
Senior Reduction Amount	935,038,462.38
Subordinate Reduction Amount	44,149,617.09
Calculated Tranche Write-down Amount	99,483.31
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	38,507.34
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	82647
Period Reference Pool Removal Loan Count	3684
Period Ending Loan Count	78963
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	16,690,037,903.85
Period PIF Loan Count Current	3672
PIF Loan Count Cumulative	33034
Period PIF Loan UPB Current	944,140,320.02
PIF Loan UPB Cumulative	8,468,728,952.87
Period Partial Prepayment Amount	6,006,717.79
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	79
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,008,546.72
Credit Event Amount Current	2,312,680.83
Credit Event Amount Cumulative	11,223,133.17
Total Active Modified Loan Count	371
Total Active Modified Loan UPB	87,971,150.48
Libor Rate	0.171630%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.480987%
Subordinate Percentage	4.519013%
Minimum Credit Enhancement Test Pass?	YES
Delinquency 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 %	4.300000 %	4.520000 %
2M-2B	0.00	0.00	1.980000 %	2.970000 %	3.150000 %
2M-2C	0.00	0.00	1.100000 %	1.650000 %	1.740000 %
2M-2	0.00	0.00	1.100000 %	1.650000 %	1.740000 %
2M-2H	0.00	0.00	1.100000 %	1.650000 %	1.740000 %
2B-1	0.00	0.00	0.500000 %	0.750000 %	0.790000 %
2B-1H	0.00	0.00	0.500000 %	0.750000 %	0.790000 %
2B-2H	99,483.31	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	1296	282,077,407.08	1.641275 %	1.690094 %
60 Days	1850	433,386,182.65	2.342869 %	2.596676 %
90 Days	2205	555,939,848.30	2.792447 %	3.330968 %
120 Days	251	61,998,138.74	0.317870 %	0.371468 %
150 Days	78	17,021,571.22	0.098780 %	0.101986 %
180+ Days	264	55,412,633.71	0.334334 %	0.332010 %
Totals	5944	1,405,835,781.70	7.527576 %	8.423203 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	281	69,267,051.62	38,507.34	0.055593

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214689	369,923.89	31.34	0.008472
Summary	0090215097	146,925.23	163.75	0.111451
Summary	0090215245	104,414.47	47.70	0.045683
Summary	0090215630	342,649.91	158.50	0.046257
Summary	0090215758	257,255.58	187.58	0.072916
Summary	0090215876	291,136.90	242.61	0.083332
Summary	0090216229	123,690.55	34.49	0.027884
Summary	0090216889	138,713.34	89.56	0.064565
Summary	0090217648	239,708.67	166.79	0.069580
Summary	0090217688	255,969.07	114.75	0.044830
Summary	0090218530	111,820.46	42.13	0.037676
Summary	0090219521	110,896.48	47.78	0.043085
Summary	0090219840	199,082.02	145.16	0.072915
Summary	0090220107	119,591.31	62.29	0.052086
Summary	0090220894	390,463.73	161.56	0.041376
Summary	0090220999	354,191.00	239.11	0.067509
Summary	0090221111	441,890.94	3.96	0.000896
Summary	0090221279	244,418.81	112.14	0.045880
Summary	0090221697	310,668.58	161.81	0.052084
Summary	0090222200	147,553.54	83.24	0.056413
Summary	0090222415	132,456.71	35.70	0.026952
Summary	0090223213	174,223.10	44.49	0.025536
Summary	0090223681	186,603.47	49.62	0.026591
Summary	0090223903	75,899.25	63.25	0.083334
Summary	0090225884	38,328.05	62.75	0.163718

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090226109	58,063.85	18.07	0.031121
Summary	0090226122	398,649.02	198.86	0.049883
Summary	0090226180	315,730.76	183.93	0.058255
Summary	0090226843	246,091.62	333.25	0.135417
Summary	0090227067	145,173.98	105.86	0.072919
Summary	0090228235	157,045.98	109.74	0.069878
Summary	0090228658	239,525.94	149.70	0.062498
Summary	0090228868	613,113.57	619.61	0.101060
Summary	0090228929	341,066.96	177.58	0.052066
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	0090230781	148,888.32	2.88	0.001934
Summary	0090230911	259,205.23	43.21	0.016670
Summary	0090231111	107,164.93	27.69	0.025839
Summary	0090231384	227,195.41	151.38	0.066630
Summary	0090231859	121,684.61	101.40	0.083330
Summary	0090232082	235,691.69	208.19	0.088331
Summary	0090232111	161,626.66	105.52	0.065286
Summary	0090232180	175,301.45	45.08	0.025716
Summary	0090233039	156,705.83	74.85	0.047765
Summary	0090233372	417,833.29	391.72	0.093750
Summary	0090234185	114,752.72	25.71	0.022405
Summary	0090234671	216,425.74	108.38	0.050077
Summary	0090234879	139,663.76	130.93	0.093747
Summary	0090236080	395,201.10	408.37	0.103332
Summary	0090236430	380,295.68	31.35	0.008244
Summary	0090236659	177,925.35	66.87	0.037583
Summary	0090236719	189,622.54	81.70	0.043086
Summary	0090237593	543,546.55	766.14	0.140952
Summary	0090237769	412,842.24	232.42	0.056298
Summary	0090238145	142,078.20	192.40	0.135418
Summary	0090238371	138,317.37	129.67	0.093748
Summary	0090238794	178,547.48	167.39	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090239193	198,272.32	103.27	0.052085
Summary	0090239270	270,937.85	197.56	0.072917
Summary	0090239356	158,552.82	49.52	0.031232
Summary	0090239554	219,802.96	183.17	0.083334
Summary	0090239739	135,310.58	21.21	0.015675
Summary	0090240191	295,448.92	275.90	0.093383
Summary	0090242469	168,333.01	245.49	0.145836
Summary	0090242560	79,775.75	99.72	0.125000
Summary	0090244155	133,748.82	61.86	0.046251
Summary	0090244931	324,592.47	11.19	0.003447
Summary	0090245010	186,314.05	118.95	0.063844
Summary	0090245849	157,313.81	72.19	0.045889
Summary	0090246465	328,332.51	79.45	0.024198
Summary	0090246493	101,658.78	74.13	0.072920
Summary	0090246602	100,036.51	32.64	0.032628
Summary	0090246711	258,753.25	296.49	0.114584
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	271,554.63	34.18	0.012587
Summary	0090248866	401,019.85	148.89	0.037128
Summary	0090248974	246,952.52	85.21	0.034505
Summary	0090249593	411,312.66	342.76	0.083333
Summary	0090250534	465,809.18	362.94	0.077916
Summary	0090251184	83,044.24	17.94	0.021603
Summary	0090251648	364,010.73	84.40	0.023186
Summary	0090251673	247,849.29	76.11	0.030708
Summary	0090251894	80,643.37	25.85	0.032055
Summary	0090252060	318,398.53	156.75	0.049231
Summary	0090252563	106,911.60	31.12	0.029108
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	357,910.74	67.88	0.018966
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253311	246,876.13	72.95	0.029549

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090253319	243,539.65	202.95	0.083333
Summary	0090253445	404,555.17	221.79	0.054823
Summary	0090254179	107,785.68	36.36	0.033734
Summary	0090254831	206,190.83	157.98	0.076618
Summary	0090254914	357,454.50	148.94	0.041667
Summary	0090256109	168,591.79	92.48	0.054854
Summary	0090256639	177,898.53	44.93	0.025256
Summary	0090257345	190,337.36	21.87	0.011490
Summary	0090258756	166,630.76	70.86	0.042525
Summary	0090260003	145,778.76	55.74	0.038236
Summary	0090260518	273,540.92	149.38	0.054610
Summary	0090261619	272,462.93	172.94	0.063473
Summary	0090261935	534,199.94	192.41	0.036018
Summary	0090262186	343,134.20	226.99	0.066152
Summary	0090263509	378,885.95	27.12	0.007158
Summary	0090264027	140,806.52	108.48	0.077042
Summary	0090264155	234,939.94	142.64	0.060713
Summary	0090264295	317,160.03	130.54	0.041159
Summary	0090264444	55,297.11	41.71	0.075429
Summary	0090264923	413,946.17	239.89	0.057952
Summary	0090264999	146,212.33	69.88	0.047794
Summary	0090265201	435,560.91	170.05	0.039042
Summary	0090265315	356,699.71	115.12	0.032274
Summary	0090265562	100,817.60	88.29	0.087574
Summary	0090266521	123,323.86	50.05	0.040584
Summary	0090266766	269,684.85	130.73	0.048475
Summary	0090266806	383,469.39	276.10	0.072001
Summary	0090267275	68,249.84	71.09	0.104161
Summary	0090267405	453,641.33	56.64	0.012486
Summary	0090267523	302,229.06	197.34	0.065295
Summary	0090267845	268,042.03	195.45	0.072918
Summary	0090268101	190,508.08	50.14	0.026319
Summary	0090268935	264,368.21	75.84	0.028687
Summary	0090269405	206,461.82	84.29	0.040826

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090269446	324,016.20	142.74	0.044053
Summary	0090269494	235,621.38	95.53	0.040544
Summary	0090269823	356,053.36	107.11	0.030083
Summary	0090270029	134,299.65	51.99	0.038712
Summary	0090270858	173,116.66	96.49	0.055737
Summary	0090271375	146,875.76	38.16	0.025981
Summary	0090271575	326,533.15	374.15	0.114583
Summary	0090271682	313,775.83	196.11	0.062500
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090272970	213,417.78	128.16	0.060051
Summary	0090273750	138,353.25	79.97	0.057801
Summary	0090273796	390,083.44	37.48	0.009608
Summary	0090273804	346,020.13	201.54	0.058245
Summary	0090274189	515,077.62	182.52	0.035435
Summary	0090274357	132,500.68	71.62	0.054053
Summary	0090274976	285,698.66	81.58	0.028555
Summary	0090275929	368,978.53	252.76	0.068503
Summary	0090275969	244,605.32	178.36	0.072917
Summary	0090276734	430,226.17	231.02	0.053697
Summary	0090276795	264,428.42	27.54	0.010415
Summary	0090279076	143,054.40	58.39	0.040817
Summary	0090281566	394,927.79	329.11	0.083334
Summary	0090282209	161,080.88	218.13	0.135416
Summary	0090282412	170,245.74	83.71	0.049170
Summary	0090282503	171,255.65	247.62	0.144591
Summary	0090283042	166,954.09	136.67	0.081861
Summary	0090283190	299,747.58	125.10	0.041735
Summary	0090284110	157,045.11	99.02	0.063052
Summary	0090284993	220,028.33	235.00	0.106804
Summary	0090285384	293,733.29	115.65	0.039372
Summary	0090285447	219,202.25	217.52	0.099233
Summary	0090285480	206,265.59	124.87	0.060538
Summary	0090285580	301,591.37	282.74	0.093749
Summary	0090287025	334,000.90	109.33	0.032733

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090287503	432,669.05	365.04	0.084369
Summary	0090287740	260,833.26	217.36	0.083333
Summary	0090287857	136,661.11	89.91	0.065790
Summary	0090288511	421,398.91	252.20	0.059848
Summary	0090290043	247,541.46	85.56	0.034564
Summary	0090290801	73,391.22	11.27	0.015356
Summary	0090292404	254,764.46	32.14	0.012616
Summary	0090292495	309,277.57	179.62	0.058077
Summary	0090292586	372,238.68	165.49	0.044458
Summary	0090293071	96,627.22	33.84	0.035021
Summary	0090293218	219,290.18	182.74	0.083333
Summary	0090293348	399,563.28	150.96	0.037781
Summary	0090293601	156,628.02	80.24	0.051230
Summary	0090293763	120,691.34	42.85	0.035504
Summary	0090293936	125,788.72	131.03	0.104167
Summary	0090293942	174,595.21	103.49	0.059274
Summary	0090293981	206,691.20	57.46	0.027800
Summary	0090293994	337,172.13	351.22	0.104166
Summary	0090294492	305,911.83	140.88	0.046052
Summary	0090296711	124,071.13	60.17	0.048496
Summary	0090296755	169,962.67	59.53	0.035025
Summary	0090296944	196,463.03	210.98	0.107389
Summary	0090297649	293,631.04	106.41	0.036239
Summary	0090298094	142,739.97	133.82	0.093751
Summary	0090301350	409,287.35	134.33	0.032820
Summary	0090301675	513,383.03	226.49	0.044117
Summary	0090301913	199,155.32	129.11	0.064829
Summary	0090302103	450,829.63	375.69	0.083333
Summary	0090303136	277,675.99	115.70	0.041667
Summary	0090304397	213,943.35	101.33	0.047363
Summary	0090304624	256,219.87	102.61	0.040048
Summary	0090305900	343,752.52	588.57	0.171219
Summary	0090306413	296,815.87	160.95	0.054226
Summary	0090306673	76,940.63	60.76	0.078970

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090307068	131,352.16	81.04	0.061697
Summary	0090307127	315,711.92	77.31	0.024488
Summary	0090307432	423,836.67	353.20	0.083334
Summary	0090308919	86,190.12	14.44	0.016754
Summary	0090309137	140,244.48	110.37	0.078698
Summary	0090309325	88,049.12	47.56	0.054015
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	206,390.07	61.00	0.029556
Summary	0090310097	202,935.16	71.30	0.035134
Summary	0090310395	449,891.49	337.94	0.075116
Summary	0090310460	443,031.33	15.70	0.003544
Summary	0090310523	277,048.30	86.46	0.031208
Summary	0090311336	127,196.16	92.75	0.072919
Summary	0090312432	199,332.36	186.87	0.093748
Summary	0090313130	136,338.24	127.82	0.093752
Summary	0090313287	242,866.80	80.21	0.033026
Summary	0090314555	256,777.61	109.51	0.042648
Summary	0090314562	347,499.46	136.26	0.039212
Summary	0090314570	293,769.35	90.09	0.030667
Summary	0090314807	403,052.21	197.40	0.048976
Summary	0090315601	296,341.47	91.35	0.030826
Summary	0090316014	204,296.78	125.53	0.061445
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	0090319573	149,961.35	12.34	0.008229
Summary	0090320316	412,632.34	5.21	0.001263
Summary	0090320366	325,255.77	237.17	0.072918
Summary	0090320451	102,531.80	74.76	0.072914
Summary	0090320611	396,128.69	204.79	0.051698
Summary	0090321188	183,754.23	51.90	0.028244
Summary	0090321199	103,137.18	48.59	0.047112
Summary	0090321913	124,502.30	49.13	0.039461
Summary	0090322162	340,332.65	283.61	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090322413	99,280.94	113.76	0.114584
Summary	0090322616	122,197.47	39.01	0.031924
Summary	0090322690	201,408.44	148.87	0.073914
Summary	0090322845	231,659.65	160.35	0.069218
Summary	0090323130	114,235.93	43.51	0.038088
Summary	0090324420	154,752.92	52.40	0.033860
Summary	0090324649	240,287.17	306.18	0.127423
Summary	0090325321	412,354.21	193.05	0.046817
Summary	0090326514	282,551.22	57.47	0.020340
Summary	0090326719	106,417.84	60.64	0.056983
Summary	0090326972	272,233.81	226.86	0.083333
Summary	0090327204	290,012.79	161.98	0.055853
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328654	156,027.07	21.92	0.014049
Summary	0090329052	226,927.59	165.47	0.072918
Summary	0090329445	153,079.40	127.57	0.083336
Summary	0090330293	234,299.15	58.94	0.025156
Summary	0090331206	158,239.39	94.51	0.059726
Summary	0090331341	319,480.15	138.76	0.043433
Summary	0090331959	355,375.59	333.16	0.093749
Summary	0090332734	125,583.76	26.62	0.021197
Summary	0090333220	319,521.56	114.72	0.035904
Summary	0090335262	418,150.40	173.10	0.041397
Summary	0090335339	167,724.28	29.10	0.017350
Summary	0090335725	160,361.71	42.37	0.026422
Summary	0090336343	166,819.81	208.52	0.124997
Summary	0090336428	183,566.85	248.58	0.135417
Summary	0090336430	276,364.09	131.34	0.047524
Summary	0090336556	373,542.00	411.45	0.110148
Summary	0090338070	418,015.68	116.15	0.027786
Summary	0090338629	311,969.27	117.26	0.037587
Summary	0090338852	189,584.96	69.27	0.036538
Summary	0090339222	252,894.82	30.05	0.011882
Summary	0090339280	456,723.22	570.90	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090339465	277,172.09	259.85	0.093750
Summary	0090339862	174,529.38	45.76	0.026219
Summary	0090340182	443,670.83	231.08	0.052084
Summary	0090340553	78,196.70	32.05	0.040986
Summary	0090340620	131,933.89	37.06	0.028090
Summary	0090341593	245,042.81	359.66	0.146774
Summary	0090341617	223,171.73	94.57	0.042375
Summary	0090341740	255,185.46	111.52	0.043702
Summary	0090342442	71,689.03	59.74	0.083332
Summary	0090343181	84,275.73	70.23	0.083334
Summary	0090343195	108,695.18	67.93	0.062496
Summary	0090344632	429,800.46	223.85	0.052082
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345369	209,522.83	109.30	0.052166
Summary	0090345446	169,909.07	47.44	0.027921
Summary	0090345572	98,402.25	77.67	0.078931
Summary	0090347418	385,388.05	89.86	0.023317
Summary	0090347462	448,631.33	131.65	0.029345

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
12	2,312,680.83	101,133.42	4.373

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090219607	218,553.36	(27,878.58)	(12.756)
0090220111	283,197.98	10,595.88	3.742
0090228439	410,290.64	54,796.72	13.356
0090231119	92,112.85	6,992.42	7.591
0090238176	114,024.62	2,572.23	2.256
0090246097	114,196.17	(2,189.25)	(1.917)
0090253363	74,782.98	32,316.80	43.214
0090281765	84,815.28	12,308.86	14.513
0090300612	339,534.01	18,940.27	5.578
0090316925	80,186.61	4,873.53	6.078
0090343131	129,943.53	(8,128.37)	(6.255)
0090344274	371,042.80	(4,067.09)	(1.096)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	970,237.58	(1,650.11)	105,006.37	10.823

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090225640	131,878.78	2.10	15,914.67	12.068
0090226699	184,610.69	2.10	5,694.17	3.084
0090238210	448,415.27	(1,670.41)	5,542.99	1.236
0090251628	82,366.19	14.00	294.73	0.358
0090298159	122,966.65	2.10	77,559.81	63.074

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
57	11,223,133.17	300,378.93	2.676

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090216552	313,918.32	(3,440.32)	(1.096)
0090219607	218,553.36	(27,878.58)	(12.756)
0090220111	283,197.98	10,595.88	3.742
0090221782	141,859.96	(22,759.59)	(16.044)
0090225640	131,878.78	15,914.67	12.068
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	(2,721.41)	(1.240)
0090228439	410,290.64	54,796.72	13.356
0090231119	92,112.85	6,992.42	7.591
0090233716	397,519.86	16,220.51	4.080
0090234565	322,692.99	(891.22)	(0.276)
0090234938	132,735.43	15,335.21	11.553
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	5,542.99	1.236
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)
0090246097	114,196.17	(2,189.25)	(1.917)
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0090251628	82,366.19	294.73	0.358
0090253363	74,782.98	32,316.80	43.214
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
0090281765	84,815.28	12,308.86	14.513
0090282561	221,416.73	3,647.87	1.648
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	2,958.22	0.848
0090292294	88,337.71	(32,576.92)	(36.878)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090300612	339,534.01	18,940.27	5.578
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
0090316925	80,186.61	4,873.53	6.078
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090333124	316,629.71	10,040.63	3.171
0090338662	118,749.96	1,916.78	1.614
0090343131	129,943.53	(8,128.37)	(6.255)
0090344274	371,042.80	(4,067.09)	(1.096)
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,350.33	4.899

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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	17	3,282,918.41	99,483.31	0.001 %	0	0.00	0.00	0.000 %	17	3,282,918.41	99,483.31	0.001 %

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	0090219607	223,000.00	4.875 %	AZ	97.00	360	218,553.36	07/31/2020	(27,878.58)	(27,878.58)
Summary	0090220111	289,000.00	4.500 %	AL	97.00	360	283,197.98	07/31/2020	10,595.88	10,595.88
Summary	0090225640	135,000.00	4.250 %	FL	95.00	360	131,878.78	05/31/2020	2.10	15,914.67
Summary	0090226699	188,000.00	5.250 %	TX	97.00	360	184,610.69	12/31/2019	2.10	5,694.17
Summary	0090228439	421,000.00	4.750 %	KS	95.00	360	410,290.64	07/31/2020	54,796.72	54,796.72
Summary	0090231119	95,000.00	4.625 %	SC	95.00	360	92,112.85	07/31/2020	6,992.42	6,992.42
Summary	0090238176	116,000.00	4.625 %	TX	97.00	360	114,024.62	07/31/2020	2,572.23	2,572.23
Summary	0090238210	466,000.00	3.875 %	VA	95.00	360	448,415.27	06/30/2020	(1,670.41)	5,542.99
Summary	0090246097	118,000.00	5.000 %	GA	91.00	360	114,196.17	07/31/2020	(2,189.25)	(2,189.25)
Summary	0090251628	85,000.00	4.250 %	VA	81.00	360	82,366.19	06/30/2020	14.00	294.73
Summary	0090253363	76,000.00	4.875 %	KY	90.00	360	74,782.98	07/31/2020	32,316.80	32,316.80
Summary	0090281765	86,000.00	4.125 %	IN	97.00	360	84,815.28	07/31/2020	12,308.86	12,308.86
Summary	0090298159	125,000.00	4.750 %	MI	95.00	360	122,966.65	04/30/2020	2.10	77,559.81
Summary	0090300612	346,000.00	4.500 %	FL	90.00	360	339,534.01	07/31/2020	18,940.27	18,940.27
Summary	0090316925	82,000.00	4.000 %	KY	85.00	360	80,186.61	07/31/2020	4,873.53	4,873.53
Summary	0090343131	132,000.00	5.125 %	FL	95.00	360	129,943.53	07/31/2020	(8,128.37)	(8,128.37)
Summary	0090344274	381,000.00	4.750 %	OK	95.00	360	371,042.80	07/31/2020	(4,067.09)	(4,067.09)

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.

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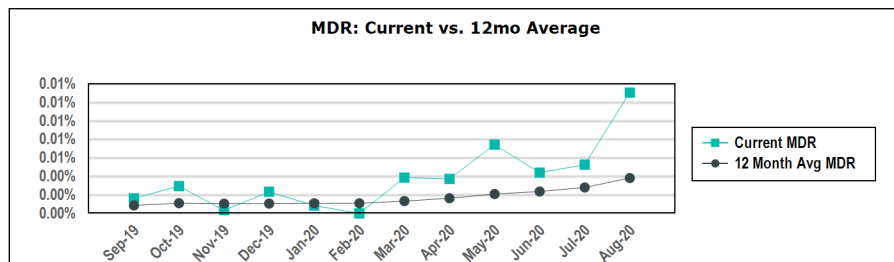
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Realized Loss Report - Collateral

Summary

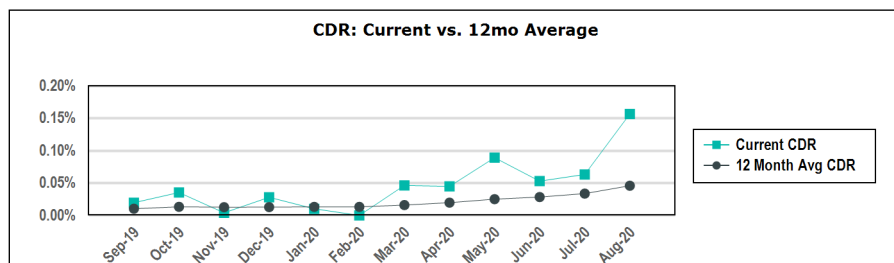
MDR

Current Month 0.013 %
3 Month Average 0.008 %
12 Month Average 0.004 %



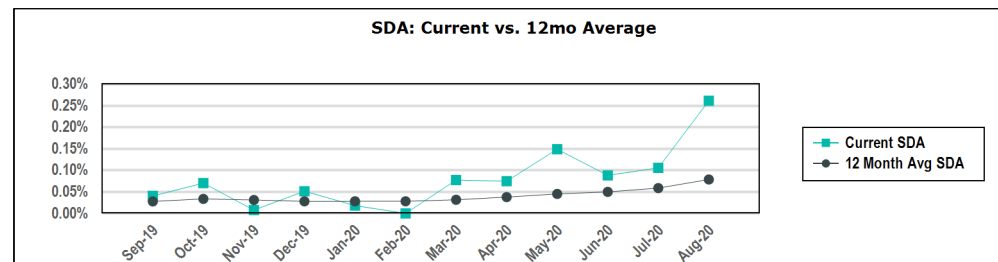
CDR

Current Month 0.157 %
3 Month Average 0.091 %
12 Month Average 0.046 %



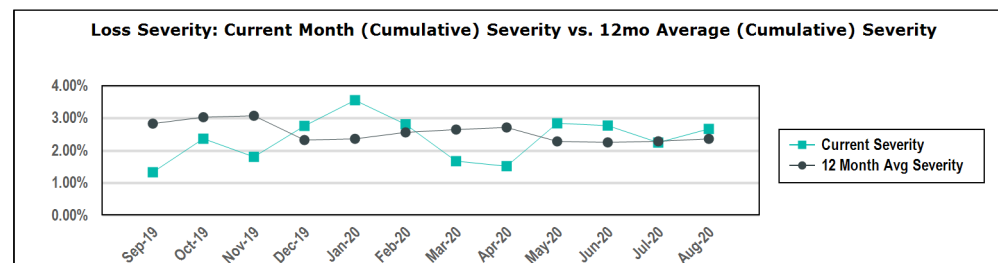
SDA

Current Month 0.262 %
3 Month Average 0.152 %
12 Month Average 0.079 %



Loss Severity

Current Month (Cumulative) 2.676 %
3 Month Average (Cumulative) 2.570 %
12 Month Average (Cumulative) 2.369 %



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.

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

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Prepayment Rates

Summary

SMM

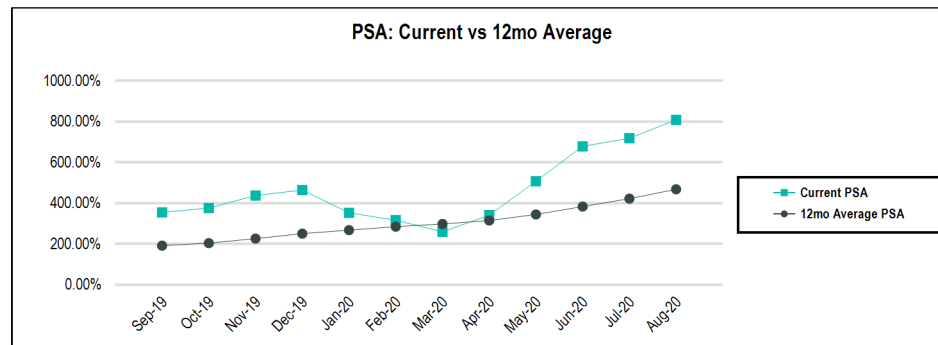
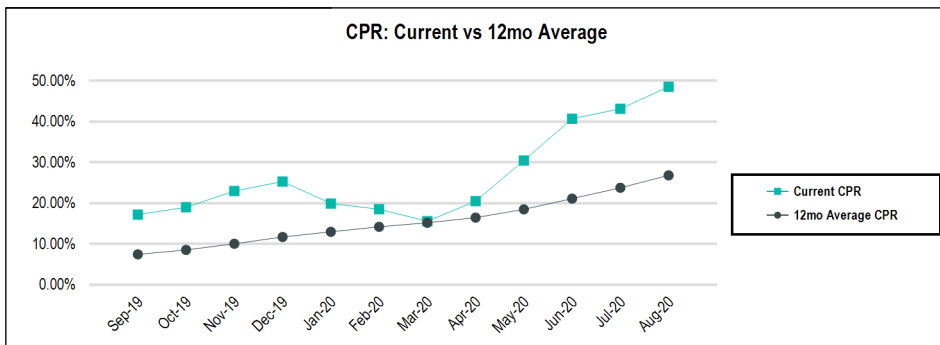
Current Month	5.386 %
3 Month Average	4.749 %
12 Month Average	2.660 %

CPR

Current Month	48.542 %
3 Month Average	44.140 %
12 Month Average	26.837 %

PSA

Current Month	809.028 %
3 Month Average	735.668 %
12 Month Average	468.445 %



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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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
No Repurchases Due to Breaches this Period				

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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Connecticut Avenue Securities

Credit-Linked Notes

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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