

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: 26-May-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
2A-H		05/22/2020	0.00000 %	19,132,145,254.34	0.00	601,529,834.94	0.00	18,530,615,419.39	601,529,834.94	0.00
2M-1	30711XC28	05/22/2020	1.13725 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/22/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	05/22/2020	2.68725 %	138,564,005.82	299,953.54	26,982,977.38	0.00	111,581,028.44	27,282,930.92	0.00
2M-AH		05/22/2020	0.00000 %	7,293,436.18	0.00	1,420,272.33	0.00	5,873,163.85	1,420,272.33	0.00
2M-2B	30711XC69	05/22/2020	2.68725 %	222,384,000.00	481,401.13	0.00	0.00	222,384,000.00	481,401.13	0.00
2M-BH		05/22/2020	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C	30711XC77	05/22/2020	2.68725 %	222,384,000.00	481,401.13	0.00	0.00	222,384,000.00	481,401.13	0.00
2M-CH		05/22/2020	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	05/22/2020	2.68725 %	583,332,005.82	1,262,755.81	26,982,977.38	0.00	556,349,028.44	28,245,733.19	0.00
2M-2H		05/22/2020	0.00000 %	30,704,184.18	0.00	1,420,272.33	0.00	29,283,911.85	1,420,272.33	0.00
2B-1	30711XC44	05/22/2020	4.48725 %	151,053,000.00	546,015.68	0.00	0.00	151,053,000.00	546,015.68	0.00
2B-1H		05/22/2020	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		05/22/2020	0.00000 %	132,418,478.31	0.00	0.00	116,781.67	132,301,696.64	0.00	201,724.36
2A-I1	30711XC93	05/22/2020	1.70000 %	0.00	189,755.71	0.00	0.00	0.00	189,755.71	0.00
2A-I2	30711XD35	05/22/2020	1.30000 %	0.00	145,107.31	0.00	0.00	0.00	145,107.31	0.00
2A-I3	30711XD50	05/22/2020	0.90000 %	0.00	100,458.90	0.00	0.00	0.00	100,458.90	0.00
2A-I4	30711XD76	05/22/2020	0.50000 %	0.00	55,810.50	0.00	0.00	0.00	55,810.50	0.00
2B-I1	30711XD92	05/22/2020	1.70000 %	0.00	304,542.53	0.00	0.00	0.00	304,542.53	0.00
2B-I2	30711XE34	05/22/2020	1.30000 %	0.00	232,885.47	0.00	0.00	0.00	232,885.47	0.00
2B-I3	30711XE59	05/22/2020	0.90000 %	0.00	161,228.40	0.00	0.00	0.00	161,228.40	0.00
2B-I4	30711XH98	05/22/2020	0.50000 %	0.00	89,571.33	0.00	0.00	0.00	89,571.33	0.00
2C-I1	30711XE83	05/22/2020	1.70000 %	0.00	304,542.53	0.00	0.00	0.00	304,542.53	0.00
2C-I2	30711XF25	05/22/2020	1.30000 %	0.00	232,885.47	0.00	0.00	0.00	232,885.47	0.00
2C-I3	30711XF41	05/22/2020	0.90000 %	0.00	161,228.40	0.00	0.00	0.00	161,228.40	0.00
2C-I4	30711XF66	05/22/2020	0.50000 %	0.00	89,571.33	0.00	0.00	0.00	89,571.33	0.00
2E-A1	30711XC85	05/22/2020	0.98725 %	138,564,005.82	110,197.84	26,982,977.38	0.00	111,581,028.44	27,093,175.22	0.00
2E-A2	30711XD27	05/22/2020	1.38725 %	138,564,005.82	154,846.24	26,982,977.38	0.00	111,581,028.44	27,137,823.62	0.00
2E-A3	30711XD43	05/22/2020	1.78725 %	138,564,005.82	199,494.64	26,982,977.38	0.00	111,581,028.44	27,182,472.02	0.00
2E-A4	30711XD68	05/22/2020	2.18725 %	138,564,005.82	244,143.04	26,982,977.38	0.00	111,581,028.44	27,227,120.42	0.00
2E-B1	30711XD84	05/22/2020	0.98725 %	222,384,000.00	176,858.60	0.00	0.00	222,384,000.00	176,858.60	0.00

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Series 2018-C02



Distribution Date: 26-May-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	05/22/2020	1.38725 %	222,384,000.00	248,515.66	0.00	0.00	222,384,000.00	248,515.66	0.00
2E-B3	30711XE42	05/22/2020	1.78725 %	222,384,000.00	320,172.73	0.00	0.00	222,384,000.00	320,172.73	0.00
2E-B4	30711XE67	05/22/2020	2.18725 %	222,384,000.00	391,829.80	0.00	0.00	222,384,000.00	391,829.80	0.00
2E-C1	30711XE75	05/22/2020	0.98725 %	222,384,000.00	176,858.60	0.00	0.00	222,384,000.00	176,858.60	0.00
2E-C2	30711XE91	05/22/2020	1.38725 %	222,384,000.00	248,515.66	0.00	0.00	222,384,000.00	248,515.66	0.00
2E-C3	30711XF33	05/22/2020	1.78725 %	222,384,000.00	320,172.73	0.00	0.00	222,384,000.00	320,172.73	0.00
2E-C4	30711XF58	05/22/2020	2.18725 %	222,384,000.00	391,829.80	0.00	0.00	222,384,000.00	391,829.80	0.00
2E-D1	30711XF74	05/22/2020	0.98725 %	360,948,005.82	287,056.43	26,982,977.38	0.00	333,965,028.44	27,270,033.81	0.00
2E-D2	30711XF82	05/22/2020	1.38725 %	360,948,005.82	403,361.90	26,982,977.38	0.00	333,965,028.44	27,386,339.28	0.00
2E-D3	30711XF90	05/22/2020	1.78725 %	360,948,005.82	519,667.37	26,982,977.38	0.00	333,965,028.44	27,502,644.75	0.00
2E-D4	30711XG24	05/22/2020	2.18725 %	360,948,005.82	635,972.84	26,982,977.38	0.00	333,965,028.44	27,618,950.22	0.00
2E-D5	30711XG32	05/22/2020	2.68725 %	360,948,005.82	781,354.68	26,982,977.38	0.00	333,965,028.44	27,764,332.06	0.00
2E-F1	30711XG40	05/22/2020	0.98725 %	444,768,000.00	353,717.20	0.00	0.00	444,768,000.00	353,717.20	0.00
2E-F2	30711XG57	05/22/2020	1.38725 %	444,768,000.00	497,031.33	0.00	0.00	444,768,000.00	497,031.33	0.00
2E-F3	30711XG65	05/22/2020	1.78725 %	444,768,000.00	640,345.46	0.00	0.00	444,768,000.00	640,345.46	0.00
2E-F4	30711XG73	05/22/2020	2.18725 %	444,768,000.00	783,659.60	0.00	0.00	444,768,000.00	783,659.60	0.00
2E-F5	30711XG81	05/22/2020	2.68725 %	444,768,000.00	962,802.26	0.00	0.00	444,768,000.00	962,802.26	0.00
2X-1	30711XG99	05/22/2020	1.70000 %	0.00	494,298.24	0.00	0.00	0.00	494,298.24	0.00
2X-2	30711XH23	05/22/2020	1.30000 %	0.00	377,992.77	0.00	0.00	0.00	377,992.77	0.00
2X-3	30711XH31	05/22/2020	0.90000 %	0.00	261,687.30	0.00	0.00	0.00	261,687.30	0.00
2X-4	30711XH49	05/22/2020	0.50000 %	0.00	145,381.84	0.00	0.00	0.00	145,381.84	0.00
2Y-1	30711XH56	05/22/2020	1.70000 %	0.00	609,085.07	0.00	0.00	0.00	609,085.07	0.00
2Y-2	30711XH64	05/22/2020	1.30000 %	0.00	465,770.93	0.00	0.00	0.00	465,770.93	0.00
2Y-3	30711XH72	05/22/2020	0.90000 %	0.00	322,456.80	0.00	0.00	0.00	322,456.80	0.00
2Y-4	30711XH80	05/22/2020	0.50000 %	0.00	179,142.67	0.00	0.00	0.00	179,142.67	0.00
Totals				27,013,548,268.03	16,843,335.20	901,183,130.78	116,781.67	26,112,248,355.57	918,026,465.98	201,724.36

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

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-May-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	19,132,145,254.34	31,856,912.63	569,672,922.31	0.00	0.00	601,529,834.94	18,530,615,419.39	0.73219944	601,529,834.94
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	138,564,005.82	1,432,288.59	25,550,688.79	0.00	0.00	26,982,977.38	111,581,028.44	0.50174935	26,982,977.38
2M-AH	11,705,374.00	7,293,436.18	75,389.75	1,344,882.58	0.00	0.00	1,420,272.33	5,873,163.85	0.50174935	1,420,272.33
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	583,332,005.82	1,432,288.59	25,550,688.79	0.00	0.00	26,982,977.38	556,349,028.44	0.83391645	26,982,977.38
2M-2H	35,116,122.00	30,704,184.18	75,389.75	1,344,882.58	0.00	0.00	1,420,272.33	29,283,911.85	0.83391645	1,420,272.33
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	132,418,478.31	0.00	0.00	0.00	116,781.67	116,781.67	132,301,696.64	0.99847759	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	138,564,005.82	1,432,288.59	25,550,688.79	0.00	0.00	26,982,977.38	111,581,028.44	0.50174935	26,982,977.38
2E-A2	222,384,000.00	138,564,005.82	1,432,288.59	25,550,688.79	0.00	0.00	26,982,977.38	111,581,028.44	0.50174935	26,982,977.38
2E-A3	222,384,000.00	138,564,005.82	1,432,288.59	25,550,688.79	0.00	0.00	26,982,977.38	111,581,028.44	0.50174935	26,982,977.38
2E-A4	222,384,000.00	138,564,005.82	1,432,288.59	25,550,688.79	0.00	0.00	26,982,977.38	111,581,028.44	0.50174935	26,982,977.38
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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Series 2018-C02



Distribution Date: 26-May-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	360,948,005.82	1,432,288.59	25,550,688.79	0.00	0.00	26,982,977.38	333,965,028.44	0.75087468	26,982,977.38
2E-D2	444,768,000.00	360,948,005.82	1,432,288.59	25,550,688.79	0.00	0.00	26,982,977.38	333,965,028.44	0.75087468	26,982,977.38
2E-D3	444,768,000.00	360,948,005.82	1,432,288.59	25,550,688.79	0.00	0.00	26,982,977.38	333,965,028.44	0.75087468	26,982,977.38
2E-D4	444,768,000.00	360,948,005.82	1,432,288.59	25,550,688.79	0.00	0.00	26,982,977.38	333,965,028.44	0.75087468	26,982,977.38
2E-D5	444,768,000.00	360,948,005.82	1,432,288.59	25,550,688.79	0.00	0.00	26,982,977.38	333,965,028.44	0.75087468	26,982,977.38
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	27,013,548,268.03	47,762,866.62	853,420,264.16	0.00	116,781.67	901,299,912.45	26,112,248,355.57	0.76086325	901,183,130.78

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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	755.96765856	1.25876086	22.50946245	0.00000000	0.00000000	23.76822331	732.19943525	0.73219944	23.76822331
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	623.08442073	6.44060989	114.89445639	0.00000000	0.00000000	121.33506628	501.74935445	0.50174935	121.33506628
2M-AH	11,705,374.00	623.08442088	6.44061010	114.89445617	0.00000000	0.00000000	121.33506627	501.74935461	0.50174935	121.33506627
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	874.36147358	2.14686996	38.29815213	0.00000000	0.00000000	40.44502209	833.91645148	0.83391645	40.44502209
2M-2H	35,116,122.00	874.36147363	2.14687003	38.29815206	0.00000000	0.00000000	40.44502209	833.91645154	0.83391645	40.44502209
2B-1	151,053,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	7,951,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	999.35893965	0.00000000	0.00000000	0.00000000	0.88134834	0.88134834	998.47759131	0.99847759	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	623.08442073	6.44060989	114.89445639	0.00000000	0.00000000	121.33506628	501.74935445	0.50174935	121.33506628
2E-A2	222,384,000.00	623.08442073	6.44060989	114.89445639	0.00000000	0.00000000	121.33506628	501.74935445	0.50174935	121.33506628
2E-A3	222,384,000.00	623.08442073	6.44060989	114.89445639	0.00000000	0.00000000	121.33506628	501.74935445	0.50174935	121.33506628
2E-A4	222,384,000.00	623.08442073	6.44060989	114.89445639	0.00000000	0.00000000	121.33506628	501.74935445	0.50174935	121.33506628
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: 26-May-2020
08-May-2020 5:05:19 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	811.54221037	3.22030495	57.44722820	0.00000000	0.00000000	60.66753314	750.87467722	0.75087468	60.66753314
2E-D2	444,768,000.00	811.54221037	3.22030495	57.44722820	0.00000000	0.00000000	60.66753314	750.87467722	0.75087468	60.66753314
2E-D3	444,768,000.00	811.54221037	3.22030495	57.44722820	0.00000000	0.00000000	60.66753314	750.87467722	0.75087468	60.66753314
2E-D4	444,768,000.00	811.54221037	3.22030495	57.44722820	0.00000000	0.00000000	60.66753314	750.87467722	0.75087468	60.66753314
2E-D5	444,768,000.00	811.54221037	3.22030495	57.44722820	0.00000000	0.00000000	60.66753314	750.87467722	0.75087468	60.66753314
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: 26-May-2020
08-May-2020 5:05:19 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 %	19,132,145,254.34	0.00	0.00	0.00	0.00	0.00	0.00	0.00	18,530,615,419.39
2M-1	N/A	N/A	1.13725 %	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	04/27/20 - 05/25/20	29	2.68725 %	138,564,005.82	299,953.54	0.00	0.00	0.00	0.00	299,953.54	0.00	111,581,028.44
2M-AH	N/A	N/A	0.00000 %	7,293,436.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,873,163.85
2M-2B	04/27/20 - 05/25/20	29	2.68725 %	222,384,000.00	481,401.13	0.00	0.00	0.00	0.00	481,401.13	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	04/27/20 - 05/25/20	29	2.68725 %	222,384,000.00	481,401.13	0.00	0.00	0.00	0.00	481,401.13	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	04/27/20 - 05/25/20	29	2.68725 %	583,332,005.82	1,262,755.81	0.00	0.00	0.00	0.00	1,262,755.81	0.00	556,349,028.44
2M-2H	N/A	N/A	0.00000 %	30,704,184.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	29,283,911.85
2B-1	04/27/20 - 05/25/20	29	4.48725 %	151,053,000.00	546,015.68	0.00	0.00	0.00	0.00	546,015.68	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 %	132,418,478.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,301,696.64
2A-I1	04/27/20 - 05/25/20	29	1.70000 %	138,564,005.82	189,755.71	0.00	0.00	0.00	0.00	189,755.71	0.00	111,581,028.44
2A-I2	04/27/20 - 05/25/20	29	1.30000 %	138,564,005.82	145,107.31	0.00	0.00	0.00	0.00	145,107.31	0.00	111,581,028.44
2A-I3	04/27/20 - 05/25/20	29	0.90000 %	138,564,005.82	100,458.90	0.00	0.00	0.00	0.00	100,458.90	0.00	111,581,028.44
2A-I4	04/27/20 - 05/25/20	29	0.50000 %	138,564,005.82	55,810.50	0.00	0.00	0.00	0.00	55,810.50	0.00	111,581,028.44
2B-I1	04/27/20 - 05/25/20	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
2B-I2	04/27/20 - 05/25/20	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
2B-I3	04/27/20 - 05/25/20	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
2B-I4	04/27/20 - 05/25/20	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
2C-I1	04/27/20 - 05/25/20	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	04/27/20 - 05/25/20	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	04/27/20 - 05/25/20	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	04/27/20 - 05/25/20	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	04/27/20 - 05/25/20	29	0.98725 %	138,564,005.82	110,197.84	0.00	0.00	0.00	0.00	110,197.84	0.00	111,581,028.44
2E-A2	04/27/20 - 05/25/20	29	1.38725 %	138,564,005.82	154,846.24	0.00	0.00	0.00	0.00	154,846.24	0.00	111,581,028.44
2E-A3	04/27/20 - 05/25/20	29	1.78725 %	138,564,005.82	199,494.64	0.00	0.00	0.00	0.00	199,494.64	0.00	111,581,028.44
2E-A4	04/27/20 - 05/25/20	29	2.18725 %	138,564,005.82	244,143.04	0.00	0.00	0.00	0.00	244,143.04	0.00	111,581,028.44
2E-B1	04/27/20 - 05/25/20	29	0.98725 %	222,384,000.00	176,858.60	0.00	0.00	0.00	0.00	176,858.60	0.00	222,384,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-May-2020
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-B2	04/27/20 - 05/25/20	29	1.38725 %	222,384,000.00	248,515.66	0.00	0.00	0.00	0.00	248,515.66	0.00	222,384,000.00
2E-B3	04/27/20 - 05/25/20	29	1.78725 %	222,384,000.00	320,172.73	0.00	0.00	0.00	0.00	320,172.73	0.00	222,384,000.00
2E-B4	04/27/20 - 05/25/20	29	2.18725 %	222,384,000.00	391,829.80	0.00	0.00	0.00	0.00	391,829.80	0.00	222,384,000.00
2E-C1	04/27/20 - 05/25/20	29	0.98725 %	222,384,000.00	176,858.60	0.00	0.00	0.00	0.00	176,858.60	0.00	222,384,000.00
2E-C2	04/27/20 - 05/25/20	29	1.38725 %	222,384,000.00	248,515.66	0.00	0.00	0.00	0.00	248,515.66	0.00	222,384,000.00
2E-C3	04/27/20 - 05/25/20	29	1.78725 %	222,384,000.00	320,172.73	0.00	0.00	0.00	0.00	320,172.73	0.00	222,384,000.00
2E-C4	04/27/20 - 05/25/20	29	2.18725 %	222,384,000.00	391,829.80	0.00	0.00	0.00	0.00	391,829.80	0.00	222,384,000.00
2E-D1	04/27/20 - 05/25/20	29	0.98725 %	360,948,005.82	287,056.43	0.00	0.00	0.00	0.00	287,056.43	0.00	333,965,028.44
2E-D2	04/27/20 - 05/25/20	29	1.38725 %	360,948,005.82	403,361.90	0.00	0.00	0.00	0.00	403,361.90	0.00	333,965,028.44
2E-D3	04/27/20 - 05/25/20	29	1.78725 %	360,948,005.82	519,667.37	0.00	0.00	0.00	0.00	519,667.37	0.00	333,965,028.44
2E-D4	04/27/20 - 05/25/20	29	2.18725 %	360,948,005.82	635,972.84	0.00	0.00	0.00	0.00	635,972.84	0.00	333,965,028.44
2E-D5	04/27/20 - 05/25/20	29	2.68725 %	360,948,005.82	781,354.68	0.00	0.00	0.00	0.00	781,354.68	0.00	333,965,028.44
2E-F1	04/27/20 - 05/25/20	29	0.98725 %	444,768,000.00	353,717.20	0.00	0.00	0.00	0.00	353,717.20	0.00	444,768,000.00
2E-F2	04/27/20 - 05/25/20	29	1.38725 %	444,768,000.00	497,031.33	0.00	0.00	0.00	0.00	497,031.33	0.00	444,768,000.00
2E-F3	04/27/20 - 05/25/20	29	1.78725 %	444,768,000.00	640,345.46	0.00	0.00	0.00	0.00	640,345.46	0.00	444,768,000.00
2E-F4	04/27/20 - 05/25/20	29	2.18725 %	444,768,000.00	783,659.60	0.00	0.00	0.00	0.00	783,659.60	0.00	444,768,000.00
2E-F5	04/27/20 - 05/25/20	29	2.68725 %	444,768,000.00	962,802.26	0.00	0.00	0.00	0.00	962,802.26	0.00	444,768,000.00
2X-1	04/27/20 - 05/25/20	29	1.70000 %	360,948,005.82	494,298.24	0.00	0.00	0.00	0.00	494,298.24	0.00	333,965,028.44
2X-2	04/27/20 - 05/25/20	29	1.30000 %	360,948,005.82	377,992.77	0.00	0.00	0.00	0.00	377,992.77	0.00	333,965,028.44
2X-3	04/27/20 - 05/25/20	29	0.90000 %	360,948,005.82	261,687.30	0.00	0.00	0.00	0.00	261,687.30	0.00	333,965,028.44
2X-4	04/27/20 - 05/25/20	29	0.50000 %	360,948,005.82	145,381.84	0.00	0.00	0.00	0.00	145,381.84	0.00	333,965,028.44
2Y-1	04/27/20 - 05/25/20	29	1.70000 %	444,768,000.00	609,085.07	0.00	0.00	0.00	0.00	609,085.07	0.00	444,768,000.00
2Y-2	04/27/20 - 05/25/20	29	1.30000 %	444,768,000.00	465,770.93	0.00	0.00	0.00	0.00	465,770.93	0.00	444,768,000.00
2Y-3	04/27/20 - 05/25/20	29	0.90000 %	444,768,000.00	322,456.80	0.00	0.00	0.00	0.00	322,456.80	0.00	444,768,000.00
2Y-4	04/27/20 - 05/25/20	29	0.50000 %	444,768,000.00	179,142.67	0.00	0.00	0.00	0.00	179,142.67	0.00	444,768,000.00
Totals					16,843,335.20	0.00	0.00	0.00	0.00	16,843,335.20	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: 26-May-2020
08-May-2020 5:05:20 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 %	755.96765856	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	732.19943525
2M-1	188,817,000.00	1.13725 %	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	2.68725 %	623.08442073	1.34880900	0.00000000	0.00000000	0.00000000	0.00000000	1.34880900	0.00000000	501.74935445
2M-AH	11,705,374.00	0.00000 %	623.08442088	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	501.74935461
2M-2B	222,384,000.00	2.68725 %	1,000.00000000	2.16472916	0.00000000	0.00000000	0.00000000	0.00000000	2.16472916	0.00000000	1,000.00000000
2M-BH	11,705,374.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2C	222,384,000.00	2.68725 %	1,000.00000000	2.16472916	0.00000000	0.00000000	0.00000000	0.00000000	2.16472916	0.00000000	1,000.00000000
2M-CH	11,705,374.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2	667,152,000.00	2.68725 %	874.36147358	1.89275579	0.00000000	0.00000000	0.00000000	0.00000000	1.89275579	0.00000000	833.91645148
2M-2H	35,116,122.00	0.00000 %	874.36147363	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	833.91645154
2B-1	151,053,000.00	4.48725 %	1,000.00000000	3.61472913	0.00000000	0.00000000	0.00000000	0.00000000	3.61472913	0.00000000	1,000.00000000
2B-1H	7,951,103.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-2H	132,503,421.00	0.00000 %	999.35893965	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.47759131
2A-I1	0.00	1.70000 %	623.08442073	0.85327951	0.00000000	0.00000000	0.00000000	0.00000000	0.85327951	0.00000000	501.74935445
2A-I2	0.00	1.30000 %	623.08442073	0.65250787	0.00000000	0.00000000	0.00000000	0.00000000	0.65250787	0.00000000	501.74935445
2A-I3	0.00	0.90000 %	623.08442073	0.45173619	0.00000000	0.00000000	0.00000000	0.00000000	0.45173619	0.00000000	501.74935445
2A-I4	0.00	0.50000 %	623.08442073	0.25096455	0.00000000	0.00000000	0.00000000	0.00000000	0.25096455	0.00000000	501.74935445
2B-I1	0.00	1.70000 %	1,000.00000000	1.36944443	0.00000000	0.00000000	0.00000000	0.00000000	1.36944443	0.00000000	1,000.00000000
2B-I2	0.00	1.30000 %	1,000.00000000	1.04722224	0.00000000	0.00000000	0.00000000	0.00000000	1.04722224	0.00000000	1,000.00000000
2B-I3	0.00	0.90000 %	1,000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	1,000.00000000
2B-I4	0.00	0.50000 %	1,000.00000000	0.40277776	0.00000000	0.00000000	0.00000000	0.00000000	0.40277776	0.00000000	1,000.00000000
2C-I1	0.00	1.70000 %	1,000.00000000	1.36944443	0.00000000	0.00000000	0.00000000	0.00000000	1.36944443	0.00000000	1,000.00000000
2C-I2	0.00	1.30000 %	1,000.00000000	1.04722224	0.00000000	0.00000000	0.00000000	0.00000000	1.04722224	0.00000000	1,000.00000000
2C-I3	0.00	0.90000 %	1,000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	1,000.00000000
2C-I4	0.00	0.50000 %	1,000.00000000	0.40277776	0.00000000	0.00000000	0.00000000	0.00000000	0.40277776	0.00000000	1,000.00000000
2E-A1	222,384,000.00	0.98725 %	623.08442073	0.49552953	0.00000000	0.00000000	0.00000000	0.00000000	0.49552953	0.00000000	501.74935445
2E-A2	222,384,000.00	1.38725 %	623.08442073	0.69630117	0.00000000	0.00000000	0.00000000	0.00000000	0.69630117	0.00000000	501.74935445
2E-A3	222,384,000.00	1.78725 %	623.08442073	0.89707281	0.00000000	0.00000000	0.00000000	0.00000000	0.89707281	0.00000000	501.74935445
2E-A4	222,384,000.00	2.18725 %	623.08442073	1.09784445	0.00000000	0.00000000	0.00000000	0.00000000	1.09784445	0.00000000	501.74935445
2E-B1	222,384,000.00	0.98725 %	1,000.00000000	0.79528473	0.00000000	0.00000000	0.00000000	0.00000000	0.79528473	0.00000000	1,000.00000000

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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-B2	222,384,000.00	1.38725 %	1,000.00000000	1.11750692	0.00000000	0.00000000	0.00000000	0.00000000	1.11750692	0.00000000	1,000.00000000
2E-B3	222,384,000.00	1.78725 %	1,000.00000000	1.43972916	0.00000000	0.00000000	0.00000000	0.00000000	1.43972916	0.00000000	1,000.00000000
2E-B4	222,384,000.00	2.18725 %	1,000.00000000	1.76195140	0.00000000	0.00000000	0.00000000	0.00000000	1.76195140	0.00000000	1,000.00000000
2E-C1	222,384,000.00	0.98725 %	1,000.00000000	0.79528473	0.00000000	0.00000000	0.00000000	0.00000000	0.79528473	0.00000000	1,000.00000000
2E-C2	222,384,000.00	1.38725 %	1,000.00000000	1.11750692	0.00000000	0.00000000	0.00000000	0.00000000	1.11750692	0.00000000	1,000.00000000
2E-C3	222,384,000.00	1.78725 %	1,000.00000000	1.43972916	0.00000000	0.00000000	0.00000000	0.00000000	1.43972916	0.00000000	1,000.00000000
2E-C4	222,384,000.00	2.18725 %	1,000.00000000	1.76195140	0.00000000	0.00000000	0.00000000	0.00000000	1.76195140	0.00000000	1,000.00000000
2E-D1	444,768,000.00	0.98725 %	811.54221037	0.64540711	0.00000000	0.00000000	0.00000000	0.00000000	0.64540711	0.00000000	750.87467722
2E-D2	444,768,000.00	1.38725 %	811.54221037	0.90690405	0.00000000	0.00000000	0.00000000	0.00000000	0.90690405	0.00000000	750.87467722
2E-D3	444,768,000.00	1.78725 %	811.54221037	1.16840099	0.00000000	0.00000000	0.00000000	0.00000000	1.16840099	0.00000000	750.87467722
2E-D4	444,768,000.00	2.18725 %	811.54221037	1.42989792	0.00000000	0.00000000	0.00000000	0.00000000	1.42989792	0.00000000	750.87467722
2E-D5	444,768,000.00	2.68725 %	811.54221037	1.75676910	0.00000000	0.00000000	0.00000000	0.00000000	1.75676910	0.00000000	750.87467722
2E-F1	444,768,000.00	0.98725 %	1,000.00000000	0.79528473	0.00000000	0.00000000	0.00000000	0.00000000	0.79528473	0.00000000	1,000.00000000
2E-F2	444,768,000.00	1.38725 %	1,000.00000000	1.11750695	0.00000000	0.00000000	0.00000000	0.00000000	1.11750695	0.00000000	1,000.00000000
2E-F3	444,768,000.00	1.78725 %	1,000.00000000	1.43972916	0.00000000	0.00000000	0.00000000	0.00000000	1.43972916	0.00000000	1,000.00000000
2E-F4	444,768,000.00	2.18725 %	1,000.00000000	1.76195140	0.00000000	0.00000000	0.00000000	0.00000000	1.76195140	0.00000000	1,000.00000000
2E-F5	444,768,000.00	2.68725 %	1,000.00000000	2.16472916	0.00000000	0.00000000	0.00000000	0.00000000	2.16472916	0.00000000	1,000.00000000
2X-1	0.00	1.70000 %	811.54221037	1.11136197	0.00000000	0.00000000	0.00000000	0.00000000	1.11136197	0.00000000	750.87467722
2X-2	0.00	1.30000 %	811.54221037	0.84986503	0.00000000	0.00000000	0.00000000	0.00000000	0.84986503	0.00000000	750.87467722
2X-3	0.00	0.90000 %	811.54221037	0.58836809	0.00000000	0.00000000	0.00000000	0.00000000	0.58836809	0.00000000	750.87467722
2X-4	0.00	0.50000 %	811.54221037	0.32687118	0.00000000	0.00000000	0.00000000	0.00000000	0.32687118	0.00000000	750.87467722
2Y-1	0.00	1.70000 %	1,000.00000000	1.36944445	0.00000000	0.00000000	0.00000000	0.00000000	1.36944445	0.00000000	1,000.00000000
2Y-2	0.00	1.30000 %	1,000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1,000.00000000
2Y-3	0.00	0.90000 %	1,000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	1,000.00000000
2Y-4	0.00	0.50000 %	1,000.00000000	0.40277779	0.00000000	0.00000000	0.00000000	0.00000000	0.40277779	0.00000000	1,000.00000000

(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	28,927,697.20
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(116,781.67)
Total Deposits	28,810,915.53
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	28,791,748.87
Total Withdrawals (Pool Distribution Amount)	28,810,915.53
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	630,049,866.32
Total Principal Reduction Cumulative	7,093,129,732.66
Scheduled Principal Current	33,364,590.97
Scheduled Principal Cumulative	993,926,249.13
Unscheduled Principal Current	596,568,493.68
Unscheduled Principal Cumulative	6,099,001,759.18
Senior Reduction Amount	601,529,834.94
Subordinate Reduction Amount	28,403,249.71
Calculated Tranche Write-down Amount	116,781.67
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	26,976.52
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	91153
Period Reference Pool Removal Loan Count	2231
Period Ending Loan Count	88922
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	19,407,554,160.27
Period PIF Loan Count Current	2224
PIF Loan Count Cumulative	23096
Period PIF Loan UPB Current	590,443,977.76
PIF Loan UPB Cumulative	5,855,974,284.74
Period Partial Prepayment Amount	6,124,634.84
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	78
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,421,783.32
Credit Event Amount Current	1,492,180.20
Credit Event Amount Cumulative	7,072,954.16
Total Active Modified Loan Count	300
Total Active Modified Loan UPB	71,293,810.93
Libor Rate	0.487250%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.481202%
Subordinate Percentage	4.518798%
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 %	3.790000 %	3.910000 %
2M-2B	0.00	0.00	1.980000 %	2.620000 %	2.710000 %
2M-2C	0.00	0.00	1.100000 %	1.450000 %	1.500000 %
2M-2	0.00	0.00	1.100000 %	1.450000 %	1.500000 %
2M-2H	0.00	0.00	1.100000 %	1.450000 %	1.500000 %
2B-1	0.00	0.00	0.500000 %	0.660000 %	0.680000 %
2B-1H	0.00	0.00	0.500000 %	0.660000 %	0.680000 %
2B-2H	116,781.67	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1027	220,600,330.34	1.154945 %	1.136672 %
60 Days	232	48,211,438.24	0.260903 %	0.248416 %
90 Days	95	19,644,485.20	0.106835 %	0.101221 %
120 Days	86	18,636,922.60	0.096714 %	0.096029 %
150 Days	66	13,671,218.21	0.074222 %	0.070443 %
180+ Days	202	43,784,819.80	0.227165 %	0.225607 %
Totals	1708	364,549,214.39	1.920785 %	1.878388 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	215	52,885,439.93	26,976.52	0.051009

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090215097	147,269.93	163.89	0.111285
Summary	0090215245	104,725.11	47.73	0.045576
Summary	0090215630	343,447.31	158.75	0.046223
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	240,263.96	167.14	0.069565
Summary	0090218530	112,131.69	42.23	0.037661
Summary	0090219521	111,132.23	47.78	0.042994
Summary	0090220894	391,254.91	161.56	0.041293
Summary	0090220999	355,056.38	239.38	0.067420
Summary	0090221279	244,925.10	112.19	0.045806
Summary	0090221697	310,668.58	161.81	0.052084
Summary	0090223213	174,763.69	44.61	0.025526
Summary	0090223681	186,743.91	49.62	0.026571
Summary	0090225884	38,446.57	62.92	0.163656
Summary	0090226109	58,206.95	18.07	0.031044
Summary	0090226122	399,646.70	199.17	0.049837
Summary	0090226180	316,361.87	184.13	0.058202
Summary	0090227067	146,021.28	106.47	0.072914
Summary	0090228235	157,395.59	109.92	0.069837
Summary	0090228868	613,113.57	619.61	0.101060
Summary	0090228929	341,761.31	177.73	0.052004
Summary	0090229562	421,306.86	471.07	0.111812
Summary	0090229768	167,318.91	77.95	0.046588

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090230911	260,153.54	16.83	0.006469
Summary	0090231111	107,164.93	27.69	0.025839
Summary	0090231859	122,259.55	101.88	0.083331
Summary	0090232111	162,015.51	105.77	0.065284
Summary	0090232180	175,983.83	45.08	0.025616
Summary	0090233039	156,705.83	74.85	0.047765
Summary	0090233372	418,529.65	392.37	0.093750
Summary	0090234185	115,006.54	25.71	0.022355
Summary	0090234671	216,706.83	108.41	0.050026
Summary	0090234879	140,039.25	131.29	0.093752
Summary	0090236430	381,243.93	31.35	0.008223
Summary	0090236659	178,173.61	66.87	0.037531
Summary	0090236719	190,030.88	81.78	0.043035
Summary	0090237593	543,967.06	766.58	0.140924
Summary	0090238489	326,372.73	74.82	0.022925
Summary	0090239270	270,937.85	197.56	0.072917
Summary	0090239356	158,898.93	49.52	0.031164
Summary	0090239739	135,669.62	21.21	0.015634
Summary	0090240191	296,151.36	145.31	0.049066
Summary	0090242469	168,649.13	245.95	0.145835
Summary	0090244155	134,032.55	61.89	0.046175
Summary	0090244931	325,345.59	11.19	0.003439
Summary	0090245010	186,689.80	119.10	0.063796
Summary	0090245849	157,692.48	72.31	0.045855
Summary	0090246465	328,332.51	79.45	0.024198
Summary	0090246493	101,848.93	74.26	0.072912
Summary	0090246602	100,036.51	32.64	0.032628
Summary	0090246711	259,480.99	297.32	0.114583
Summary	0090246796	269,272.39	90.38	0.033565
Summary	0090247207	302,175.25	63.69	0.021077
Summary	0090247417	388,365.85	242.73	0.062500
Summary	0090248695	272,025.11	34.18	0.012565
Summary	0090249593	412,039.03	343.37	0.083334
Summary	0090250534	467,119.31	363.96	0.077916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090251184	83,255.42	17.94	0.021548
Summary	0090251648	364,887.45	84.40	0.023130
Summary	0090251673	248,393.64	76.11	0.030641
Summary	0090252060	318,911.87	156.91	0.049202
Summary	0090252563	107,141.25	31.12	0.029046
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	359,491.20	67.88	0.018882
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	405,685.76	222.38	0.054816
Summary	0090254179	108,166.83	36.44	0.033689
Summary	0090254831	206,643.73	158.17	0.076542
Summary	0090256109	169,037.66	92.72	0.054852
Summary	0090256639	178,332.87	44.93	0.025194
Summary	0090257345	190,763.55	21.87	0.011464
Summary	0090258756	166,977.89	70.86	0.042437
Summary	0090260003	146,157.61	55.86	0.038219
Summary	0090260518	274,171.11	149.64	0.054579
Summary	0090261619	273,037.87	173.18	0.063427
Summary	0090262186	343,134.20	226.99	0.066152
Summary	0090263509	379,872.12	27.12	0.007139
Summary	0090264027	140,921.31	108.52	0.077008
Summary	0090264155	235,411.33	142.79	0.060656
Summary	0090264295	317,160.03	130.54	0.041159
Summary	0090264444	55,428.63	41.80	0.075412
Summary	0090264923	415,036.86	240.46	0.057937
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	123,657.55	12.83	0.010375
Summary	0090266766	270,073.60	130.81	0.048435
Summary	0090267275	68,309.96	71.16	0.104172

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Connecticut Avenue Securities

Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090267405	454,710.29	56.64	0.012456
Summary	0090267523	302,229.06	197.34	0.065295
Summary	0090268101	190,508.08	50.14	0.026319
Summary	0090268935	264,574.63	75.84	0.028665
Summary	0090269405	206,990.05	84.46	0.040804
Summary	0090269494	236,599.13	95.73	0.040461
Summary	0090269823	356,599.28	107.11	0.030037
Summary	0090270029	134,618.47	52.06	0.038672
Summary	0090270858	173,485.00	96.58	0.055671
Summary	0090271375	147,191.25	38.16	0.025925
Summary	0090271682	313,775.83	196.11	0.062500
Summary	0090271799	404,976.49	231.63	0.057196
Summary	0090272970	213,840.18	128.30	0.059998
Summary	0090273750	138,859.18	80.18	0.057742
Summary	0090273796	390,984.41	37.48	0.009586
Summary	0090274189	516,994.35	182.52	0.035304
Summary	0090274357	132,593.90	71.63	0.054022
Summary	0090275929	370,138.74	253.49	0.068485
Summary	0090276734	430,226.17	231.02	0.053697
Summary	0090276795	264,428.42	27.54	0.010415
Summary	0090279076	143,438.15	58.39	0.040707
Summary	0090281566	395,874.42	329.90	0.083335
Summary	0090282412	170,588.28	83.82	0.049136
Summary	0090282503	171,592.43	247.83	0.144429
Summary	0090283042	167,390.35	136.95	0.081815
Summary	0090283190	300,386.47	125.17	0.041670
Summary	0090284110	157,190.75	1.07	0.000681
Summary	0090284993	220,546.72	235.32	0.106698
Summary	0090285384	294,379.97	115.65	0.039286
Summary	0090285447	219,797.60	217.52	0.098964
Summary	0090285480	206,265.59	124.87	0.060538
Summary	0090285580	302,330.42	283.43	0.093748
Summary	0090287025	334,000.90	109.33	0.032733
Summary	0090287503	433,777.79	365.85	0.084340

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090287740	260,833.26	217.36	0.083333
Summary	0090288511	422,437.87	252.74	0.059829
Summary	0090290043	248,090.68	85.56	0.034487
Summary	0090290801	73,559.78	11.27	0.015321
Summary	0090292404	255,429.47	32.14	0.012583
Summary	0090292495	309,277.57	179.62	0.058077
Summary	0090293071	97,075.71	33.89	0.034911
Summary	0090293348	400,092.71	150.96	0.037731
Summary	0090293601	156,628.02	80.24	0.051230
Summary	0090293763	120,972.83	42.91	0.035471
Summary	0090293936	126,123.46	131.38	0.104168
Summary	0090293942	174,911.91	14.96	0.008553
Summary	0090293981	207,157.84	57.46	0.027737
Summary	0090294492	306,632.09	141.18	0.046042
Summary	0090296711	124,263.94	60.25	0.048486
Summary	0090297649	294,655.63	106.73	0.036222
Summary	0090298094	143,125.57	134.18	0.093750
Summary	0090301350	409,287.35	134.33	0.032820
Summary	0090301675	513,383.03	226.49	0.044117
Summary	0090301913	199,580.19	129.33	0.064801
Summary	0090304624	264,341.71	102.61	0.038817
Summary	0090305900	344,495.47	589.42	0.171097
Summary	0090306413	297,497.45	161.23	0.054195
Summary	0090306673	77,118.51	60.85	0.078905
Summary	0090307068	131,551.15	81.15	0.061687
Summary	0090307127	316,461.44	77.31	0.024430
Summary	0090307432	424,591.63	353.83	0.083334
Summary	0090308919	86,399.61	14.44	0.016713
Summary	0090309137	140,579.31	110.58	0.078660
Summary	0090309325	88,049.12	47.56	0.054015
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	206,830.95	61.09	0.029536
Summary	0090310395	449,891.49	337.94	0.075116
Summary	0090310523	277,854.17	86.46	0.031117

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
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	2.88	0.001122
Summary	0090314562	348,323.05	136.43	0.039168
Summary	0090314570	294,000.65	90.09	0.030643
Summary	0090314807	404,104.52	197.83	0.048955
Summary	0090315601	297,025.03	91.42	0.030779
Summary	0090316014	204,749.46	125.72	0.061402
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	413,709.77	5.21	0.001259
Summary	0090320611	396,128.69	204.79	0.051698
Summary	0090321188	183,754.23	51.90	0.028244
Summary	0090321199	103,371.59	48.66	0.047073
Summary	0090321913	124,762.42	49.18	0.039419
Summary	0090322616	122,197.47	39.01	0.031924
Summary	0090322690	201,677.48	149.01	0.073885
Summary	0090323130	114,471.76	43.56	0.038053
Summary	0090324420	155,149.59	52.48	0.033825
Summary	0090325321	413,205.94	193.05	0.046720
Summary	0090325679	343,460.36	64.08	0.018657
Summary	0090326514	282,551.22	57.47	0.020340
Summary	0090326719	106,793.69	60.83	0.056960
Summary	0090327204	290,453.37	162.16	0.055830
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328654	156,027.07	21.92	0.014049
Summary	0090329445	153,459.56	127.88	0.083331
Summary	0090330293	234,853.49	58.94	0.025096
Summary	0090331341	320,023.18	138.93	0.043412
Summary	0090332734	125,678.08	26.64	0.021197
Summary	0090333220	320,243.03	114.72	0.035823
Summary	0090335262	419,052.94	173.10	0.041307

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090335339	168,344.67	29.10	0.017286
Summary	0090335725	160,858.06	42.37	0.026340
Summary	0090336428	183,892.36	249.02	0.135416
Summary	0090336430	276,716.13	131.34	0.047464
Summary	0090336556	374,334.61	411.86	0.110025
Summary	0090338070	418,307.27	116.15	0.027767
Summary	0090338629	312,967.29	117.47	0.037534
Summary	0090339222	253,301.20	30.05	0.011863
Summary	0090339465	278,223.42	260.83	0.093748
Summary	0090339862	175,119.88	45.76	0.026131
Summary	0090340553	78,313.73	32.05	0.040925
Summary	0090340620	132,563.05	37.06	0.027957
Summary	0090341617	223,644.29	94.62	0.042308
Summary	0090341740	255,513.77	111.55	0.043657
Summary	0090343181	84,499.53	70.42	0.083338
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345369	210,116.63	109.61	0.052166
Summary	0090345446	170,389.00	47.44	0.027842
Summary	0090345572	98,402.25	77.67	0.078931
Summary	0090347418	385,388.05	89.86	0.023317

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
7	1,492,180.20	118,182.62	7.920

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090221782	141,859.96	(22,803.59)	(16.075)
0090233716	397,519.86	16,220.51	4.080
0090234565	322,692.99	(891.22)	(0.276)
0090281475	69,794.15	33,850.36	48.500
0090291399	349,008.88	50,235.54	14.394
0090292294	88,337.71	(32,576.92)	(36.878)
0090298159	122,966.65	74,147.94	60.299

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	324,513.41	(1,400.95)	(2,696.46)	(0.831)

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	(1,444.95)	(3,217.12)	(1.362)
0090286775	88,346.79	44.00	520.66	0.589

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
37	7,072,954.16	201,724.36	2.852

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)
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	(3,217.12)	(1.362)
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	33,850.36	48.500

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	50,235.54	14.394
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)
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

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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	9	116,887.11	116,781.67	0.001 %	0	0.00	0.00	0.000 %	9	116,887.11	116,781.67	0.001 %

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

Group	Loan Number	Securitized Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090221782	147,000.00	4.500 %	AZ	85.00	360	(22,803.59)	04/30/2020	(22,803.59)	(22,803.59)
Summary	0090233716	404,000.00	4.750 %	WV	95.00	360	16,220.51	04/30/2020	16,220.51	16,220.51
Summary	0090234565	333,000.00	4.625 %	TX	95.00	360	(891.22)	04/30/2020	(891.22)	(891.22)
Summary	0090251152	243,000.00	4.125 %	WA	97.00	360	(1,772.17)	03/31/2020	(1,444.95)	(3,217.12)
Summary	0090281475	71,000.00	4.875 %	PA	90.00	360	33,850.36	04/30/2020	33,850.36	33,850.36
Summary	0090286775	89,000.00	4.500 %	AZ	95.00	360	476.66	09/30/2019	44.00	520.66
Summary	0090291399	359,000.00	4.500 %	MD	97.00	360	50,235.54	04/30/2020	50,235.54	50,235.54
Summary	0090292294	89,000.00	4.500 %	MN	88.00	360	(32,576.92)	04/30/2020	(32,576.92)	(32,576.92)
Summary	0090298159	125,000.00	4.750 %	MI	95.00	360	74,147.94	04/30/2020	74,147.94	74,147.94

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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Connecticut Avenue Securities

Credit-Linked Notes

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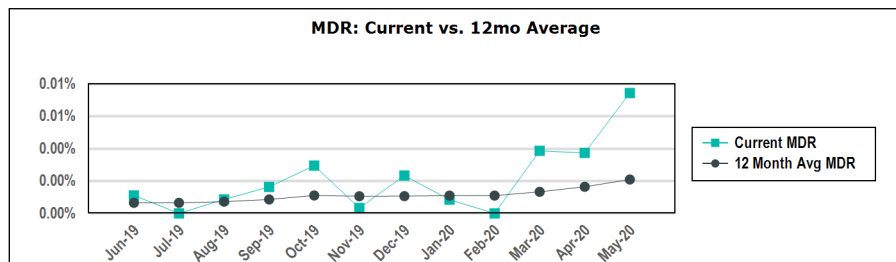
Distribution Date: 26-May-2020
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Realized Loss Report - Collateral

Summary

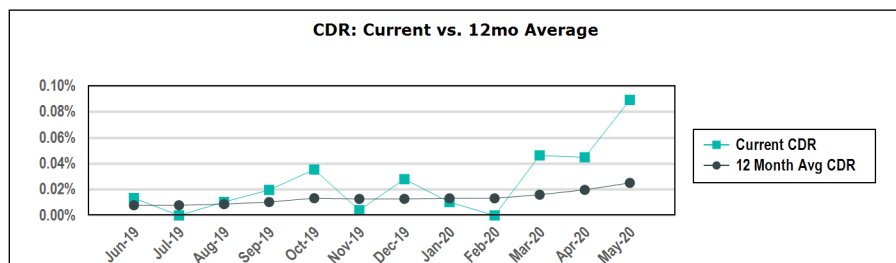
MDR

Current Month 0.007 %
3 Month Average 0.005 %
12 Month Average 0.002 %



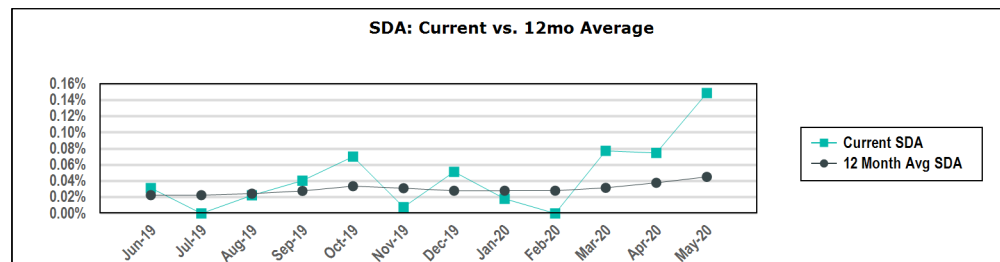
CDR

Current Month 0.089 %
3 Month Average 0.060 %
12 Month Average 0.025 %



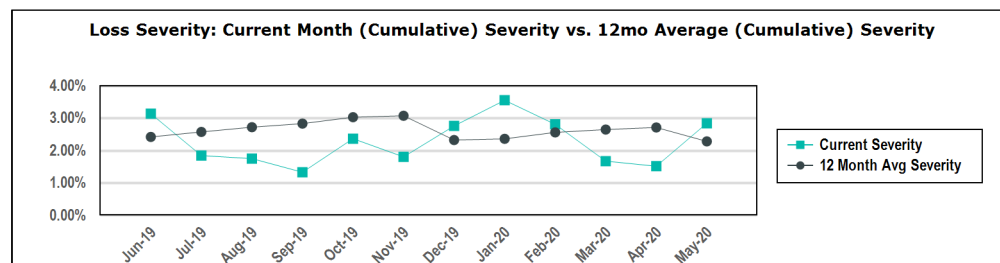
SDA

Current Month 0.149 %
3 Month Average 0.100 %
12 Month Average 0.045 %



Loss Severity

Current Month (Cumulative) 2.852 %
3 Month Average (Cumulative) 2.018 %
12 Month Average (Cumulative) 2.290 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

Current Month	2.983 %
3 Month Average	2.093 %
12 Month Average	1.710 %

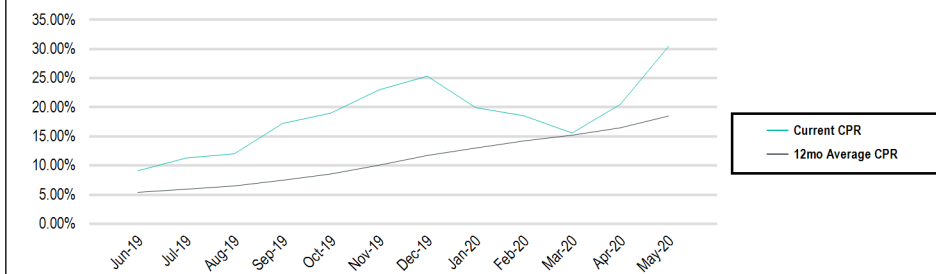
CPR

Current Month	30.468 %
3 Month Average	22.186 %
12 Month Average	18.503 %

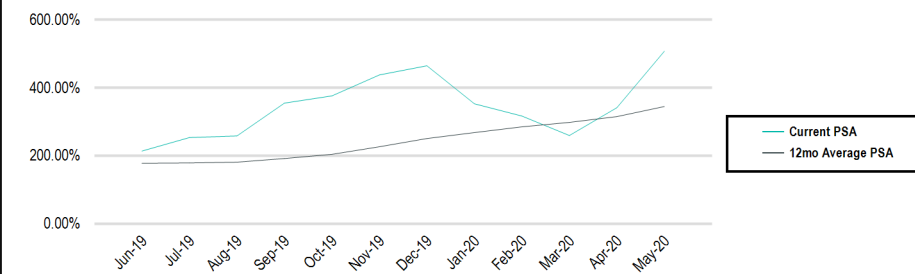
PSA

Current Month	507.799 %
3 Month Average	369.770 %
12 Month Average	345.066 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

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

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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
78	18,421,783.32

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Telephone: 1-866-846-4526

Distribution Date: 26-May-2020
08-May-2020 5:05:22 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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	

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Supplemental Reporting

Accrual Period

Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Business Day

Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2018-C0102), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Closing Date

March 14, 2018

Exchange History

Effective Exchange Date: 4/30/2020

Incoming Certificate(s):

Class	Prior Value	Issued Value
2M-2A	9,000,000.00	0.00
2M-2B	9,000,000.00	0.00
2M-2C	87,990,057.00	78,990,057.00

Outgoing Certificates(s):

Class	Prior Value	Issued Value
2M-2	403,181,827.00	430,181,827.00