

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: 27-Jul-2020
 08-Jul-2020 11:17:46 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		07/24/2020	0.00000 %	17,711,899,888.24	0.00	841,053,449.00	0.00	16,870,846,439.25	841,053,449.00	0.00
2M-1	30711XC28	07/24/2020	0.83450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/24/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	07/24/2020	2.38450 %	74,811,408.30	158,566.94	37,767,591.55	0.00	37,043,816.76	37,926,158.49	0.00
2M-AH		07/24/2020	0.00000 %	3,937,763.12	0.00	1,987,929.82	0.00	1,949,833.30	1,987,929.82	0.00
2M-2B	30711XC69	07/24/2020	2.38450 %	222,384,000.00	471,355.24	0.00	0.00	222,384,000.00	471,355.24	0.00
2M-BH		07/24/2020	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C	30711XC77	07/24/2020	2.38450 %	222,384,000.00	471,355.24	0.00	0.00	222,384,000.00	471,355.24	0.00
2M-CH		07/24/2020	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	07/24/2020	2.38450 %	519,579,408.30	1,101,277.42	37,767,591.55	0.00	481,811,816.76	38,868,868.97	0.00
2M-2H		07/24/2020	0.00000 %	27,348,511.12	0.00	1,987,929.82	0.00	25,360,581.30	1,987,929.82	0.00
2B-1	30711XC44	07/24/2020	4.18450 %	151,053,000.00	561,850.03	0.00	0.00	151,053,000.00	561,850.03	0.00
2B-1H		07/24/2020	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		07/24/2020	0.00000 %	132,283,070.34	0.00	0.00	(19,455.04)	132,302,525.38	0.00	200,895.62
2A-I1	30711XC93	07/24/2020	1.70000 %	0.00	113,048.35	0.00	0.00	0.00	113,048.35	0.00
2A-I2	30711XD35	07/24/2020	1.30000 %	0.00	86,448.74	0.00	0.00	0.00	86,448.74	0.00
2A-I3	30711XD50	07/24/2020	0.90000 %	0.00	59,849.13	0.00	0.00	0.00	59,849.13	0.00
2A-I4	30711XD76	07/24/2020	0.50000 %	0.00	33,249.51	0.00	0.00	0.00	33,249.51	0.00
2B-I1	30711XD92	07/24/2020	1.70000 %	0.00	336,046.93	0.00	0.00	0.00	336,046.93	0.00
2B-I2	30711XE34	07/24/2020	1.30000 %	0.00	256,977.07	0.00	0.00	0.00	256,977.07	0.00
2B-I3	30711XE59	07/24/2020	0.90000 %	0.00	177,907.20	0.00	0.00	0.00	177,907.20	0.00
2B-I4	30711XH98	07/24/2020	0.50000 %	0.00	98,837.33	0.00	0.00	0.00	98,837.33	0.00
2C-I1	30711XE83	07/24/2020	1.70000 %	0.00	336,046.93	0.00	0.00	0.00	336,046.93	0.00
2C-I2	30711XF25	07/24/2020	1.30000 %	0.00	256,977.07	0.00	0.00	0.00	256,977.07	0.00
2C-I3	30711XF41	07/24/2020	0.90000 %	0.00	177,907.20	0.00	0.00	0.00	177,907.20	0.00
2C-I4	30711XF66	07/24/2020	0.50000 %	0.00	98,837.33	0.00	0.00	0.00	98,837.33	0.00
2E-A1	30711XC85	07/24/2020	0.68450 %	74,811,408.30	45,518.59	37,767,591.55	0.00	37,043,816.76	37,813,110.14	0.00
2E-A2	30711XD27	07/24/2020	1.08450 %	74,811,408.30	72,118.20	37,767,591.55	0.00	37,043,816.76	37,839,709.75	0.00
2E-A3	30711XD43	07/24/2020	1.48450 %	74,811,408.30	98,717.81	37,767,591.55	0.00	37,043,816.76	37,866,309.36	0.00
2E-A4	30711XD68	07/24/2020	1.88450 %	74,811,408.30	125,317.42	37,767,591.55	0.00	37,043,816.76	37,892,908.97	0.00
2E-B1	30711XD84	07/24/2020	0.68450 %	222,384,000.00	135,308.31	0.00	0.00	222,384,000.00	135,308.31	0.00

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2E-B2	30711XE26	07/24/2020	1.08450 %	222,384,000.00	214,378.18	0.00	0.00	222,384,000.00	214,378.18	0.00
2E-B3	30711XE42	07/24/2020	1.48450 %	222,384,000.00	293,448.04	0.00	0.00	222,384,000.00	293,448.04	0.00
2E-B4	30711XE67	07/24/2020	1.88450 %	222,384,000.00	372,517.91	0.00	0.00	222,384,000.00	372,517.91	0.00
2E-C1	30711XE75	07/24/2020	0.68450 %	222,384,000.00	135,308.31	0.00	0.00	222,384,000.00	135,308.31	0.00
2E-C2	30711XE91	07/24/2020	1.08450 %	222,384,000.00	214,378.18	0.00	0.00	222,384,000.00	214,378.18	0.00
2E-C3	30711XF33	07/24/2020	1.48450 %	222,384,000.00	293,448.04	0.00	0.00	222,384,000.00	293,448.04	0.00
2E-C4	30711XF58	07/24/2020	1.88450 %	222,384,000.00	372,517.91	0.00	0.00	222,384,000.00	372,517.91	0.00
2E-D1	30711XF74	07/24/2020	0.68450 %	297,195,408.30	180,826.90	37,767,591.55	0.00	259,427,816.76	37,948,418.45	0.00
2E-D2	30711XF82	07/24/2020	1.08450 %	297,195,408.30	286,496.37	37,767,591.55	0.00	259,427,816.76	38,054,087.92	0.00
2E-D3	30711XF90	07/24/2020	1.48450 %	297,195,408.30	392,165.85	37,767,591.55	0.00	259,427,816.76	38,159,757.40	0.00
2E-D4	30711XG24	07/24/2020	1.88450 %	297,195,408.30	497,835.33	37,767,591.55	0.00	259,427,816.76	38,265,426.88	0.00
2E-D5	30711XG32	07/24/2020	2.38450 %	297,195,408.30	629,922.18	37,767,591.55	0.00	259,427,816.76	38,397,513.73	0.00
2E-F1	30711XG40	07/24/2020	0.68450 %	444,768,000.00	270,616.62	0.00	0.00	444,768,000.00	270,616.62	0.00
2E-F2	30711XG57	07/24/2020	1.08450 %	444,768,000.00	428,756.35	0.00	0.00	444,768,000.00	428,756.35	0.00
2E-F3	30711XG65	07/24/2020	1.48450 %	444,768,000.00	586,896.09	0.00	0.00	444,768,000.00	586,896.09	0.00
2E-F4	30711XG73	07/24/2020	1.88450 %	444,768,000.00	745,035.82	0.00	0.00	444,768,000.00	745,035.82	0.00
2E-F5	30711XG81	07/24/2020	2.38450 %	444,768,000.00	942,710.49	0.00	0.00	444,768,000.00	942,710.49	0.00
2X-1	30711XG99	07/24/2020	1.70000 %	0.00	449,095.28	0.00	0.00	0.00	449,095.28	0.00
2X-2	30711XH23	07/24/2020	1.30000 %	0.00	343,425.81	0.00	0.00	0.00	343,425.81	0.00
2X-3	30711XH31	07/24/2020	0.90000 %	0.00	237,756.33	0.00	0.00	0.00	237,756.33	0.00
2X-4	30711XH49	07/24/2020	0.50000 %	0.00	132,086.85	0.00	0.00	0.00	132,086.85	0.00
2Y-1	30711XH56	07/24/2020	1.70000 %	0.00	672,093.87	0.00	0.00	0.00	672,093.87	0.00
2Y-2	30711XH64	07/24/2020	1.30000 %	0.00	513,954.13	0.00	0.00	0.00	513,954.13	0.00
2Y-3	30711XH72	07/24/2020	0.90000 %	0.00	355,814.40	0.00	0.00	0.00	355,814.40	0.00
2Y-4	30711XH80	07/24/2020	0.50000 %	0.00	197,674.67	0.00	0.00	0.00	197,674.67	0.00
Totals				24,885,177,575.12	15,032,677.90	1,260,472,815.69	(19,455.04)	23,624,724,214.59	1,275,505,493.59	200,895.62

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: 27-Jul-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	17,711,899,888.24	28,073,643.96	812,979,805.04	0.00	0.00	841,053,449.00	16,870,846,439.25	0.66661705	841,053,449.00
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	74,811,408.30	1,262,149.95	36,505,441.60	0.00	0.00	37,767,591.55	37,043,816.76	0.16657591	37,767,591.55
2M-AH	11,705,374.00	3,937,763.12	66,434.35	1,921,495.46	0.00	0.00	1,987,929.82	1,949,833.30	0.16657591	1,987,929.82
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	519,579,408.30	1,262,149.95	36,505,441.60	0.00	0.00	37,767,591.55	481,811,816.76	0.72219197	37,767,591.55
2M-2H	35,116,122.00	27,348,511.12	66,434.35	1,921,495.46	0.00	0.00	1,987,929.82	25,360,581.30	0.72219197	1,987,929.82
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	132,283,070.34	0.00	0.00	0.00	(19,455.04)	(19,455.04)	132,302,525.38	0.99848385	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	74,811,408.30	1,262,149.95	36,505,441.60	0.00	0.00	37,767,591.55	37,043,816.76	0.16657591	37,767,591.55
2E-A2	222,384,000.00	74,811,408.30	1,262,149.95	36,505,441.60	0.00	0.00	37,767,591.55	37,043,816.76	0.16657591	37,767,591.55
2E-A3	222,384,000.00	74,811,408.30	1,262,149.95	36,505,441.60	0.00	0.00	37,767,591.55	37,043,816.76	0.16657591	37,767,591.55
2E-A4	222,384,000.00	74,811,408.30	1,262,149.95	36,505,441.60	0.00	0.00	37,767,591.55	37,043,816.76	0.16657591	37,767,591.55
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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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	297,195,408.30	1,262,149.95	36,505,441.60	0.00	0.00	37,767,591.55	259,427,816.76	0.58328795	37,767,591.55
2E-D2	444,768,000.00	297,195,408.30	1,262,149.95	36,505,441.60	0.00	0.00	37,767,591.55	259,427,816.76	0.58328795	37,767,591.55
2E-D3	444,768,000.00	297,195,408.30	1,262,149.95	36,505,441.60	0.00	0.00	37,767,591.55	259,427,816.76	0.58328795	37,767,591.55
2E-D4	444,768,000.00	297,195,408.30	1,262,149.95	36,505,441.60	0.00	0.00	37,767,591.55	259,427,816.76	0.58328795	37,767,591.55
2E-D5	444,768,000.00	297,195,408.30	1,262,149.95	36,505,441.60	0.00	0.00	37,767,591.55	259,427,816.76	0.58328795	37,767,591.55
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	24,885,177,575.12	42,090,162.11	1,218,382,653.56	0.00	(19,455.04)	1,260,453,360.65	23,624,724,214.59	0.68838133	1,260,472,815.69

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2A-H	25,308,153,117.00	699.84956256	1.10927272	32.12323718	0.00000000	0.00000000	33.23250990	666.61705267	0.66661705	33.23250990
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	336.40643347	5.67554298	164.15498237	0.00000000	0.00000000	169.83052535	166.57590816	0.16657591	169.83052535
2M-AH	11,705,374.00	336.40643349	5.67554270	164.15498215	0.00000000	0.00000000	169.83052571	166.57590778	0.16657591	169.83052571
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	778.80214449	1.89184766	54.71832746	0.00000000	0.00000000	56.61017512	722.19196939	0.72219197	56.61017512
2M-2H	35,116,122.00	778.80214450	1.89184757	54.71832738	0.00000000	0.00000000	56.61017524	722.19196926	0.72219197	56.61017524
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	998.33701909	0.00000000	0.00000000	0.00000000	(0.14682670)	(0.14682670)	998.48384579	0.99848385	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	336.40643347	5.67554298	164.15498237	0.00000000	0.00000000	169.83052535	166.57590816	0.16657591	169.83052535
2E-A2	222,384,000.00	336.40643347	5.67554298	164.15498237	0.00000000	0.00000000	169.83052535	166.57590816	0.16657591	169.83052535
2E-A3	222,384,000.00	336.40643347	5.67554298	164.15498237	0.00000000	0.00000000	169.83052535	166.57590816	0.16657591	169.83052535
2E-A4	222,384,000.00	336.40643347	5.67554298	164.15498237	0.00000000	0.00000000	169.83052535	166.57590816	0.16657591	169.83052535
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: 27-Jul-2020
 08-Jul-2020 11:17:46 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	0.00000000	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	668.20321673	2.83777149	82.07749119	0.00000000	0.00000000	84.91526268	583.28795408	0.58328795	84.91526268
2E-D2	444,768,000.00	668.20321673	2.83777149	82.07749119	0.00000000	0.00000000	84.91526268	583.28795408	0.58328795	84.91526268
2E-D3	444,768,000.00	668.20321673	2.83777149	82.07749119	0.00000000	0.00000000	84.91526268	583.28795408	0.58328795	84.91526268
2E-D4	444,768,000.00	668.20321673	2.83777149	82.07749119	0.00000000	0.00000000	84.91526268	583.28795408	0.58328795	84.91526268
2E-D5	444,768,000.00	668.20321673	2.83777149	82.07749119	0.00000000	0.00000000	84.91526268	583.28795408	0.58328795	84.91526268
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: 27-Jul-2020
 08-Jul-2020 11:17:46 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	0.0000 %	17,711,899,888.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16,870,846,439.25
2M-1	N/A	N/A	0.8345 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.0000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	06/25/20 - 07/26/20	32	2.3845 %	74,811,408.30	158,566.94	0.00	0.00	0.00	0.00	158,566.94	0.00	37,043,816.76
2M-AH	N/A	N/A	0.0000 %	3,937,763.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,949,833.30
2M-2B	06/25/20 - 07/26/20	32	2.3845 %	222,384,000.00	471,355.24	0.00	0.00	0.00	0.00	471,355.24	0.00	222,384,000.00
2M-BH	N/A	N/A	0.0000 %	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00
2M-2C	06/25/20 - 07/26/20	32	2.3845 %	222,384,000.00	471,355.24	0.00	0.00	0.00	0.00	471,355.24	0.00	222,384,000.00
2M-CH	N/A	N/A	0.0000 %	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00
2M-2	06/25/20 - 07/26/20	32	2.3845 %	519,579,408.30	1,101,277.42	0.00	0.00	0.00	0.00	1,101,277.42	0.00	481,811,816.76
2M-2H	N/A	N/A	0.0000 %	27,348,511.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25,360,581.30
2B-1	06/25/20 - 07/26/20	32	4.1845 %	151,053,000.00	561,850.03	0.00	0.00	0.00	0.00	561,850.03	0.00	151,053,000.00
2B-1H	N/A	N/A	0.0000 %	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	0.0000 %	132,283,070.34	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,302,525.38
2A-I1	06/25/20 - 07/26/20	32	1.7000 %	74,811,408.30	113,048.35	0.00	0.00	0.00	0.00	113,048.35	0.00	37,043,816.76
2A-I2	06/25/20 - 07/26/20	32	1.3000 %	74,811,408.30	86,448.74	0.00	0.00	0.00	0.00	86,448.74	0.00	37,043,816.76
2A-I3	06/25/20 - 07/26/20	32	0.9000 %	74,811,408.30	59,849.13	0.00	0.00	0.00	0.00	59,849.13	0.00	37,043,816.76
2A-I4	06/25/20 - 07/26/20	32	0.5000 %	74,811,408.30	33,249.51	0.00	0.00	0.00	0.00	33,249.51	0.00	37,043,816.76
2B-I1	06/25/20 - 07/26/20	32	1.7000 %	222,384,000.00	336,046.93	0.00	0.00	0.00	0.00	336,046.93	0.00	222,384,000.00
2B-I2	06/25/20 - 07/26/20	32	1.3000 %	222,384,000.00	256,977.07	0.00	0.00	0.00	0.00	256,977.07	0.00	222,384,000.00
2B-I3	06/25/20 - 07/26/20	32	0.9000 %	222,384,000.00	177,907.20	0.00	0.00	0.00	0.00	177,907.20	0.00	222,384,000.00
2B-I4	06/25/20 - 07/26/20	32	0.5000 %	222,384,000.00	98,837.33	0.00	0.00	0.00	0.00	98,837.33	0.00	222,384,000.00
2C-I1	06/25/20 - 07/26/20	32	1.7000 %	222,384,000.00	336,046.93	0.00	0.00	0.00	0.00	336,046.93	0.00	222,384,000.00
2C-I2	06/25/20 - 07/26/20	32	1.3000 %	222,384,000.00	256,977.07	0.00	0.00	0.00	0.00	256,977.07	0.00	222,384,000.00
2C-I3	06/25/20 - 07/26/20	32	0.9000 %	222,384,000.00	177,907.20	0.00	0.00	0.00	0.00	177,907.20	0.00	222,384,000.00
2C-I4	06/25/20 - 07/26/20	32	0.5000 %	222,384,000.00	98,837.33	0.00	0.00	0.00	0.00	98,837.33	0.00	222,384,000.00
2E-A1	06/25/20 - 07/26/20	32	0.6845 %	74,811,408.30	45,518.59	0.00	0.00	0.00	0.00	45,518.59	0.00	37,043,816.76
2E-A2	06/25/20 - 07/26/20	32	1.0845 %	74,811,408.30	72,118.20	0.00	0.00	0.00	0.00	72,118.20	0.00	37,043,816.76
2E-A3	06/25/20 - 07/26/20	32	1.4845 %	74,811,408.30	98,717.81	0.00	0.00	0.00	0.00	98,717.81	0.00	37,043,816.76
2E-A4	06/25/20 - 07/26/20	32	1.8845 %	74,811,408.30	125,317.42	0.00	0.00	0.00	0.00	125,317.42	0.00	37,043,816.76
2E-B1	06/25/20 - 07/26/20	32	0.6845 %	222,384,000.00	135,308.31	0.00	0.00	0.00	0.00	135,308.31	0.00	222,384,000.00
2E-B2	06/25/20 - 07/26/20	32	1.0845 %	222,384,000.00	214,378.18	0.00	0.00	0.00	0.00	214,378.18	0.00	222,384,000.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 27-Jul-2020
 08-Jul-2020 11:17:46 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	06/25/20 - 07/26/20	32	1.48450 %	222,384,000.00	293,448.04	0.00	0.00	0.00	0.00	293,448.04	0.00	222,384,000.00
2E-B4	06/25/20 - 07/26/20	32	1.88450 %	222,384,000.00	372,517.91	0.00	0.00	0.00	0.00	372,517.91	0.00	222,384,000.00
2E-C1	06/25/20 - 07/26/20	32	0.68450 %	222,384,000.00	135,308.31	0.00	0.00	0.00	0.00	135,308.31	0.00	222,384,000.00
2E-C2	06/25/20 - 07/26/20	32	1.08450 %	222,384,000.00	214,378.18	0.00	0.00	0.00	0.00	214,378.18	0.00	222,384,000.00
2E-C3	06/25/20 - 07/26/20	32	1.48450 %	222,384,000.00	293,448.04	0.00	0.00	0.00	0.00	293,448.04	0.00	222,384,000.00
2E-C4	06/25/20 - 07/26/20	32	1.88450 %	222,384,000.00	372,517.91	0.00	0.00	0.00	0.00	372,517.91	0.00	222,384,000.00
2E-D1	06/25/20 - 07/26/20	32	0.68450 %	297,195,408.30	180,826.90	0.00	0.00	0.00	0.00	180,826.90	0.00	259,427,816.76
2E-D2	06/25/20 - 07/26/20	32	1.08450 %	297,195,408.30	286,496.37	0.00	0.00	0.00	0.00	286,496.37	0.00	259,427,816.76
2E-D3	06/25/20 - 07/26/20	32	1.48450 %	297,195,408.30	392,165.85	0.00	0.00	0.00	0.00	392,165.85	0.00	259,427,816.76
2E-D4	06/25/20 - 07/26/20	32	1.88450 %	297,195,408.30	497,835.33	0.00	0.00	0.00	0.00	497,835.33	0.00	259,427,816.76
2E-D5	06/25/20 - 07/26/20	32	2.38450 %	297,195,408.30	629,922.18	0.00	0.00	0.00	0.00	629,922.18	0.00	259,427,816.76
2E-F1	06/25/20 - 07/26/20	32	0.68450 %	444,768,000.00	270,616.62	0.00	0.00	0.00	0.00	270,616.62	0.00	444,768,000.00
2E-F2	06/25/20 - 07/26/20	32	1.08450 %	444,768,000.00	428,756.35	0.00	0.00	0.00	0.00	428,756.35	0.00	444,768,000.00
2E-F3	06/25/20 - 07/26/20	32	1.48450 %	444,768,000.00	586,896.09	0.00	0.00	0.00	0.00	586,896.09	0.00	444,768,000.00
2E-F4	06/25/20 - 07/26/20	32	1.88450 %	444,768,000.00	745,035.82	0.00	0.00	0.00	0.00	745,035.82	0.00	444,768,000.00
2E-F5	06/25/20 - 07/26/20	32	2.38450 %	444,768,000.00	942,710.49	0.00	0.00	0.00	0.00	942,710.49	0.00	444,768,000.00
2X-1	06/25/20 - 07/26/20	32	1.70000 %	297,195,408.30	449,095.28	0.00	0.00	0.00	0.00	449,095.28	0.00	259,427,816.76
2X-2	06/25/20 - 07/26/20	32	1.30000 %	297,195,408.30	343,425.81	0.00	0.00	0.00	0.00	343,425.81	0.00	259,427,816.76
2X-3	06/25/20 - 07/26/20	32	0.90000 %	297,195,408.30	237,756.33	0.00	0.00	0.00	0.00	237,756.33	0.00	259,427,816.76
2X-4	06/25/20 - 07/26/20	32	0.50000 %	297,195,408.30	132,086.85	0.00	0.00	0.00	0.00	132,086.85	0.00	259,427,816.76
2Y-1	06/25/20 - 07/26/20	32	1.70000 %	444,768,000.00	672,093.87	0.00	0.00	0.00	0.00	672,093.87	0.00	444,768,000.00
2Y-2	06/25/20 - 07/26/20	32	1.30000 %	444,768,000.00	513,954.13	0.00	0.00	0.00	0.00	513,954.13	0.00	444,768,000.00
2Y-3	06/25/20 - 07/26/20	32	0.90000 %	444,768,000.00	355,814.40	0.00	0.00	0.00	0.00	355,814.40	0.00	444,768,000.00
2Y-4	06/25/20 - 07/26/20	32	0.50000 %	444,768,000.00	197,674.67	0.00	0.00	0.00	0.00	197,674.67	0.00	444,768,000.00
Totals					15,032,677.90	0.00	0.00	0.00	0.00	15,032,677.90	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: 27-Jul-2020
 08-Jul-2020 11:17:46 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 %	699.84956256	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	666.61705267
2M-1	188,817,000.00	0.83450 %	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	2.38450 %	336.40643347	0.71303214	0.00000000	0.00000000	0.00000000	0.00000000	0.71303214	0.00000000	166.57590816
2M-AH	11,705,374.00	0.00000 %	336.40643349	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	166.57590778
2M-2B	222,384,000.00	2.38450 %	1000.00000000	2.11955554	0.00000000	0.00000000	0.00000000	0.00000000	2.11955554	0.00000000	1000.00000000
2M-BH	11,705,374.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	222,384,000.00	2.38450 %	1000.00000000	2.11955554	0.00000000	0.00000000	0.00000000	0.00000000	2.11955554	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	2.38450 %	778.80214449	1.65071441	0.00000000	0.00000000	0.00000000	0.00000000	1.65071441	0.00000000	722.19196939
2M-2H	35,116,122.00	0.00000 %	778.80214450	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	722.19196926
2B-1	151,053,000.00	4.18450 %	1000.00000000	3.71955559	0.00000000	0.00000000	0.00000000	0.00000000	3.71955559	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 %	998.33701909	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.48384579
2A-I1	0.00	1.70000 %	336.40643347	0.50834750	0.00000000	0.00000000	0.00000000	0.00000000	0.50834750	0.00000000	166.57590816
2A-I2	0.00	1.30000 %	336.40643347	0.38873633	0.00000000	0.00000000	0.00000000	0.00000000	0.38873633	0.00000000	166.57590816
2A-I3	0.00	0.90000 %	336.40643347	0.26912516	0.00000000	0.00000000	0.00000000	0.00000000	0.26912516	0.00000000	166.57590816
2A-I4	0.00	0.50000 %	336.40643347	0.14951395	0.00000000	0.00000000	0.00000000	0.00000000	0.14951395	0.00000000	166.57590816
2B-I1	0.00	1.70000 %	1000.00000000	1.51111110	0.00000000	0.00000000	0.00000000	0.00000000	1.51111110	0.00000000	1000.00000000
2B-I2	0.00	1.30000 %	1000.00000000	1.15555557	0.00000000	0.00000000	0.00000000	0.00000000	1.15555557	0.00000000	1000.00000000
2B-I3	0.00	0.90000 %	1000.00000000	0.80000000	0.00000000	0.00000000	0.00000000	0.00000000	0.80000000	0.00000000	1000.00000000
2B-I4	0.00	0.50000 %	1000.00000000	0.44444443	0.00000000	0.00000000	0.00000000	0.00000000	0.44444443	0.00000000	1000.00000000
2C-I1	0.00	1.70000 %	1000.00000000	1.51111110	0.00000000	0.00000000	0.00000000	0.00000000	1.51111110	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.15555557	0.00000000	0.00000000	0.00000000	0.00000000	1.15555557	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.80000000	0.00000000	0.00000000	0.00000000	0.00000000	0.80000000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.44444443	0.00000000	0.00000000	0.00000000	0.00000000	0.44444443	0.00000000	1000.00000000
2E-A1	222,384,000.00	0.68450 %	336.40643347	0.20468464	0.00000000	0.00000000	0.00000000	0.00000000	0.20468464	0.00000000	166.57590816
2E-A2	222,384,000.00	1.08450 %	336.40643347	0.32429581	0.00000000	0.00000000	0.00000000	0.00000000	0.32429581	0.00000000	166.57590816
2E-A3	222,384,000.00	1.48450 %	336.40643347	0.44390698	0.00000000	0.00000000	0.00000000	0.00000000	0.44390698	0.00000000	166.57590816

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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	1.88450 %	336.40643347	0.56351815	0.00000000	0.00000000	0.00000000	0.00000000	0.56351815	0.00000000	166.57590816
2E-B1	222,384,000.00	0.68450 %	1000.00000000	0.60844445	0.00000000	0.00000000	0.00000000	0.00000000	0.60844445	0.00000000	1000.00000000
2E-B2	222,384,000.00	1.08450 %	1000.00000000	0.96400002	0.00000000	0.00000000	0.00000000	0.00000000	0.96400002	0.00000000	1000.00000000
2E-B3	222,384,000.00	1.48450 %	1000.00000000	1.31955554	0.00000000	0.00000000	0.00000000	0.00000000	1.31955554	0.00000000	1000.00000000
2E-B4	222,384,000.00	1.88450 %	1000.00000000	1.67511111	0.00000000	0.00000000	0.00000000	0.00000000	1.67511111	0.00000000	1000.00000000
2E-C1	222,384,000.00	0.68450 %	1000.00000000	0.60844445	0.00000000	0.00000000	0.00000000	0.00000000	0.60844445	0.00000000	1000.00000000
2E-C2	222,384,000.00	1.08450 %	1000.00000000	0.96400002	0.00000000	0.00000000	0.00000000	0.00000000	0.96400002	0.00000000	1000.00000000
2E-C3	222,384,000.00	1.48450 %	1000.00000000	1.31955554	0.00000000	0.00000000	0.00000000	0.00000000	1.31955554	0.00000000	1000.00000000
2E-C4	222,384,000.00	1.88450 %	1000.00000000	1.67511111	0.00000000	0.00000000	0.00000000	0.00000000	1.67511111	0.00000000	1000.00000000
2E-D1	444,768,000.00	0.68450 %	668.20321673	0.40656455	0.00000000	0.00000000	0.00000000	0.00000000	0.40656455	0.00000000	583.28795408
2E-D2	444,768,000.00	1.08450 %	668.20321673	0.64414789	0.00000000	0.00000000	0.00000000	0.00000000	0.64414789	0.00000000	583.28795408
2E-D3	444,768,000.00	1.48450 %	668.20321673	0.88173126	0.00000000	0.00000000	0.00000000	0.00000000	0.88173126	0.00000000	583.28795408
2E-D4	444,768,000.00	1.88450 %	668.20321673	1.11931463	0.00000000	0.00000000	0.00000000	0.00000000	1.11931463	0.00000000	583.28795408
2E-D5	444,768,000.00	2.38450 %	668.20321673	1.41629384	0.00000000	0.00000000	0.00000000	0.00000000	1.41629384	0.00000000	583.28795408
2E-F1	444,768,000.00	0.68450 %	1000.00000000	0.60844445	0.00000000	0.00000000	0.00000000	0.00000000	0.60844445	0.00000000	1000.00000000
2E-F2	444,768,000.00	1.08450 %	1000.00000000	0.96400000	0.00000000	0.00000000	0.00000000	0.00000000	0.96400000	0.00000000	1000.00000000
2E-F3	444,768,000.00	1.48450 %	1000.00000000	1.31955557	0.00000000	0.00000000	0.00000000	0.00000000	1.31955557	0.00000000	1000.00000000
2E-F4	444,768,000.00	1.88450 %	1000.00000000	1.67511111	0.00000000	0.00000000	0.00000000	0.00000000	1.67511111	0.00000000	1000.00000000
2E-F5	444,768,000.00	2.38450 %	1000.00000000	2.11955557	0.00000000	0.00000000	0.00000000	0.00000000	2.11955557	0.00000000	1000.00000000
2X-1	0.00	1.70000 %	668.20321673	1.00972930	0.00000000	0.00000000	0.00000000	0.00000000	1.00972930	0.00000000	583.28795408
2X-2	0.00	1.30000 %	668.20321673	0.77214595	0.00000000	0.00000000	0.00000000	0.00000000	0.77214595	0.00000000	583.28795408
2X-3	0.00	0.90000 %	668.20321673	0.53456258	0.00000000	0.00000000	0.00000000	0.00000000	0.53456258	0.00000000	583.28795408
2X-4	0.00	0.50000 %	668.20321673	0.29697921	0.00000000	0.00000000	0.00000000	0.00000000	0.29697921	0.00000000	583.28795408
2Y-1	0.00	1.70000 %	1000.00000000	1.51111112	0.00000000	0.00000000	0.00000000	0.00000000	1.51111112	0.00000000	1000.00000000
2Y-2	0.00	1.30000 %	1000.00000000	1.15555555	0.00000000	0.00000000	0.00000000	0.00000000	1.15555555	0.00000000	1000.00000000
2Y-3	0.00	0.90000 %	1000.00000000	0.80000000	0.00000000	0.00000000	0.00000000	0.00000000	0.80000000	0.00000000	1000.00000000
2Y-4	0.00	0.50000 %	1000.00000000	0.44444445	0.00000000	0.00000000	0.00000000	0.00000000	0.44444445	0.00000000	1000.00000000

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

NOTE: All classes per \$1,000 denomination.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	39,430,430.62
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	19,455.04
Total Deposits	39,449,885.66
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	39,430,719.00
Total Withdrawals (Pool Distribution Amount)	39,449,885.66
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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Connecticut Avenue Securities

Credit-Linked Notes

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	880,789,515.32
Total Principal Reduction Cumulative	8,831,358,426.30
Scheduled Principal Current	29,402,228.26
Scheduled Principal Cumulative	1,054,285,524.33
Unscheduled Principal Current	851,406,742.10
Unscheduled Principal Cumulative	7,776,872,006.36
Senior Reduction Amount	841,053,449.00
Subordinate Reduction Amount	39,755,521.36
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	19,455.04
Modification Loss Amount	35,016.76
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	85865
Period Reference Pool Removal Loan Count	3218
Period Ending Loan Count	82647
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	17,669,325,466.63
Period PIF Loan Count Current	3214
PIF Loan Count Cumulative	29362
Period PIF Loan UPB Current	846,414,031.94
PIF Loan UPB Cumulative	7,524,588,632.85
Period Partial Prepayment Amount	6,044,398.92
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	980,146.60
Credit Event Amount Cumulative	8,910,452.34
Total Active Modified Loan Count	352
Total Active Modified Loan UPB	83,655,910.10
Libor Rate	0.184500%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.481348%
Subordinate Percentage	4.518652%
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 %	4.090000 %	4.300000 %
2M-2B	0.00	0.00	1.980000 %	2.830000 %	2.970000 %
2M-2C	0.00	0.00	1.100000 %	1.570000 %	1.650000 %
2M-2	0.00	0.00	1.100000 %	1.570000 %	1.650000 %
2M-2H	0.00	0.00	1.100000 %	1.570000 %	1.650000 %
2B-1	0.00	0.00	0.500000 %	0.710000 %	0.750000 %
2B-1H	0.00	0.00	0.500000 %	0.710000 %	0.750000 %
2B-2H	0.00	19,455.04	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	2608	601,690,093.00	3.155589 %	3.405280 %
60 Days	2699	667,718,290.02	3.265696 %	3.778969 %
90 Days	301	71,897,619.21	0.364200 %	0.406906 %
120 Days	97	22,030,609.88	0.117367 %	0.124683 %
150 Days	58	12,470,319.53	0.070178 %	0.070576 %
180+ Days	246	51,806,496.07	0.297651 %	0.293200 %
Totals	6009	1,427,613,427.71	7.270681 %	8.079615 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	259	63,870,684.62	35,016.76	0.054824

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090215097	147,098.28	163.82	0.111368
Summary	0090215245	104,492.53	47.71	0.045659
Summary	0090215630	342,916.65	158.59	0.046247
Summary	0090215758	257,489.42	187.75	0.072916
Summary	0090215876	291,136.90	242.61	0.083332
Summary	0090216229	123,690.55	34.49	0.027884
Summary	0090216889	138,958.72	89.72	0.064566
Summary	0090217648	239,894.46	166.91	0.069576
Summary	0090217688	256,198.06	114.85	0.044829
Summary	0090218530	111,923.15	42.16	0.037669
Summary	0090219521	110,975.35	47.78	0.043055
Summary	0090219840	199,269.46	145.30	0.072916
Summary	0090220894	390,728.47	161.56	0.041348
Summary	0090220999	354,769.17	239.29	0.067449
Summary	0090221279	244,588.24	112.15	0.045853
Summary	0090221697	310,668.58	161.81	0.052084
Summary	0090222200	147,553.54	83.24	0.056413
Summary	0090223213	174,358.99	44.52	0.025534
Summary	0090223681	186,603.47	49.62	0.026591
Summary	0090223903	75,899.25	63.25	0.083334
Summary	0090225884	38,367.65	62.81	0.163706
Summary	0090226109	58,121.42	18.07	0.031090
Summary	0090226122	398,982.65	198.96	0.049867
Summary	0090226180	315,941.98	184.00	0.058239
Summary	0090227067	145,298.26	105.95	0.072919

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090228235	157,045.98	109.74	0.069878
Summary	0090228658	239,750.28	149.84	0.062498
Summary	0090228868	613,113.57	619.61	0.101060
Summary	0090228929	341,299.32	177.63	0.052045
Summary	0090229562	421,306.86	471.07	0.111812
Summary	0090229768	167,318.91	77.95	0.046588
Summary	0090229873	114,538.66	87.89	0.076734
Summary	0090230911	259,443.38	43.24	0.016666
Summary	0090231111	107,164.93	27.69	0.025839
Summary	0090231384	227,392.10	65.06	0.028611
Summary	0090231859	121,863.51	101.55	0.083331
Summary	0090232111	161,626.66	105.52	0.065286
Summary	0090232180	175,432.89	45.08	0.025696
Summary	0090233039	156,705.83	74.85	0.047765
Summary	0090233372	418,182.07	392.05	0.093751
Summary	0090234185	114,752.72	25.71	0.022405
Summary	0090234671	216,425.74	108.38	0.050077
Summary	0090234879	139,789.33	131.05	0.093748
Summary	0090236430	380,612.85	31.35	0.008237
Summary	0090236659	178,049.71	66.87	0.037557
Summary	0090236719	189,759.16	81.73	0.043070
Summary	0090237593	543,546.55	766.14	0.140952
Summary	0090237769	413,210.19	232.61	0.056293
Summary	0090238371	138,443.51	129.79	0.093749
Summary	0090238489	325,848.32	74.82	0.022962
Summary	0090238794	178,710.32	167.54	0.093749
Summary	0090239270	270,937.85	197.56	0.072917
Summary	0090239356	158,668.61	49.52	0.031210
Summary	0090239554	219,802.96	183.17	0.083334
Summary	0090239739	135,430.62	21.21	0.015661
Summary	0090240191	295,683.77	276.03	0.093353
Summary	0090242469	168,333.01	245.49	0.145836
Summary	0090242560	79,846.01	99.81	0.125003
Summary	0090244155	133,748.82	61.86	0.046251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090244931	324,844.45	11.19	0.003445
Summary	0090245010	186,439.81	119.00	0.063828
Summary	0090245849	157,440.47	72.23	0.045878
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	258,996.56	296.77	0.114585
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	401,794.61	149.13	0.037116
Summary	0090248974	247,174.27	85.28	0.034502
Summary	0090249593	411,312.66	342.76	0.083333
Summary	0090250534	466,247.21	363.28	0.077916
Summary	0090251184	83,114.86	17.94	0.021585
Summary	0090251648	364,303.94	84.40	0.023167
Summary	0090251673	248,031.40	76.11	0.030686
Summary	0090251894	80,845.69	25.87	0.031999
Summary	0090252060	318,655.64	156.83	0.049216
Summary	0090252563	106,988.44	31.12	0.029087
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	358,441.50	67.88	0.018938
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	404,933.17	221.98	0.054819
Summary	0090254179	107,976.87	36.40	0.033711
Summary	0090254831	206,342.33	158.05	0.076596
Summary	0090254914	357,790.63	149.08	0.041667
Summary	0090256109	168,741.79	92.56	0.054853
Summary	0090256639	178,043.79	44.93	0.025235
Summary	0090257345	190,479.97	21.87	0.011482
Summary	0090258756	166,746.89	70.86	0.042496

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 27-Jul-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090260003	145,905.45	55.78	0.038230
Summary	0090260518	273,751.75	149.46	0.054597
Summary	0090261619	272,657.24	173.02	0.063457
Summary	0090261935	534,675.10	192.56	0.036014
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	235,096.04	142.69	0.060694
Summary	0090264295	317,160.03	130.54	0.041159
Summary	0090264444	55,341.11	41.74	0.075423
Summary	0090264923	414,674.47	240.27	0.057942
Summary	0090264999	146,212.33	69.88	0.047794
Summary	0090265201	436,269.77	170.12	0.038994
Summary	0090265315	356,699.71	115.12	0.032274
Summary	0090265562	100,817.60	88.29	0.087574
Summary	0090266521	123,435.43	50.09	0.040580
Summary	0090266766	269,684.85	130.73	0.048475
Summary	0090266806	383,806.04	276.31	0.071992
Summary	0090267275	68,249.84	71.09	0.104161
Summary	0090267405	453,998.91	56.64	0.012476
Summary	0090267523	302,229.06	197.34	0.065295
Summary	0090267845	268,284.73	195.62	0.072915
Summary	0090268101	190,508.08	50.14	0.026319
Summary	0090268935	264,368.21	75.84	0.028687
Summary	0090269405	206,638.46	84.35	0.040820
Summary	0090269446	325,383.35	143.17	0.044000
Summary	0090269494	235,818.19	95.57	0.040527
Summary	0090269823	356,053.36	107.11	0.030083
Summary	0090270029	134,406.29	52.01	0.038696
Summary	0090270858	173,362.69	96.55	0.055692
Summary	0090271375	146,981.32	38.16	0.025962
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 27-Jul-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090272970	213,559.15	128.21	0.060035
Summary	0090273750	138,522.54	80.04	0.057781
Summary	0090273796	390,685.21	37.48	0.009593
Summary	0090273804	346,318.18	201.67	0.058233
Summary	0090274189	515,463.76	182.52	0.035409
Summary	0090274357	132,500.68	71.62	0.054053
Summary	0090274976	285,950.08	81.64	0.028550
Summary	0090275929	369,560.75	253.13	0.068495
Summary	0090275969	244,823.43	178.52	0.072918
Summary	0090276734	430,226.17	231.02	0.053697
Summary	0090276795	264,428.42	27.54	0.010415
Summary	0090279076	143,157.72	58.39	0.040787
Summary	0090281566	395,244.48	329.37	0.083333
Summary	0090282412	170,245.74	83.71	0.049170
Summary	0090282503	171,368.25	247.69	0.144537
Summary	0090283042	167,099.95	136.76	0.081843
Summary	0090283190	299,961.34	125.12	0.041712
Summary	0090284110	157,045.11	99.02	0.063052
Summary	0090284993	220,201.65	235.11	0.106770
Summary	0090285384	293,949.63	115.65	0.039343
Summary	0090285447	219,401.40	217.52	0.099142
Summary	0090285480	206,265.59	124.87	0.060538
Summary	0090285580	301,838.59	282.97	0.093749
Summary	0090287025	334,000.90	109.33	0.032733
Summary	0090287503	433,039.82	365.31	0.084359
Summary	0090287740	260,833.26	217.36	0.083333
Summary	0090288511	421,746.42	252.38	0.059842
Summary	0090290043	247,541.46	85.56	0.034564
Summary	0090290801	73,447.61	11.27	0.015344
Summary	0090292404	254,986.86	32.14	0.012605
Summary	0090292495	309,277.57	179.62	0.058077
Summary	0090292586	372,573.47	165.63	0.044456
Summary	0090293071	96,702.54	33.85	0.035004
Summary	0090293218	219,490.28	182.91	0.083334

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Distribution Date: 27-Jul-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
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	125,900.66	131.15	0.104169
Summary	0090293942	174,595.21	103.49	0.059274
Summary	0090293981	206,847.31	57.46	0.027779
Summary	0090293994	337,477.17	351.54	0.104167
Summary	0090294492	306,152.79	140.98	0.046049
Summary	0090296711	124,167.71	60.21	0.048491
Summary	0090296755	170,114.38	59.58	0.035023
Summary	0090296944	196,606.08	211.05	0.107347
Summary	0090297649	293,888.43	106.49	0.036235
Summary	0090298094	142,887.77	133.96	0.093752
Summary	0090301350	409,287.35	134.33	0.032820
Summary	0090301675	513,383.03	226.49	0.044117
Summary	0090301913	199,296.95	129.18	0.064818
Summary	0090303136	277,675.99	115.70	0.041667
Summary	0090304397	215,501.98	101.82	0.047248
Summary	0090304624	256,219.87	102.61	0.040048
Summary	0090305900	344,248.62	589.13	0.171135
Summary	0090306413	297,043.89	161.04	0.054214
Summary	0090306673	77,000.13	60.79	0.078948
Summary	0090307068	131,451.84	81.10	0.061696
Summary	0090307127	315,962.62	77.31	0.024468
Summary	0090307432	423,836.67	353.20	0.083334
Summary	0090308919	86,190.12	14.44	0.016754
Summary	0090309137	140,356.47	110.44	0.078685
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	203,117.70	71.36	0.035132
Summary	0090310395	449,891.49	337.94	0.075116
Summary	0090310523	277,250.87	86.46	0.031185
Summary	0090312432	199,509.37	187.04	0.093750

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090313130	136,338.24	127.82	0.093752
Summary	0090313287	243,045.50	80.21	0.033002
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	296,797.98	91.40	0.030795
Summary	0090316014	204,448.26	125.59	0.061429
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	412,992.68	5.21	0.001262
Summary	0090320366	325,560.42	237.39	0.072917
Summary	0090320611	396,128.69	204.79	0.051698
Summary	0090321188	183,754.23	51.90	0.028244
Summary	0090321199	103,215.60	48.61	0.047096
Summary	0090321913	124,589.35	49.15	0.039450
Summary	0090322413	99,550.65	114.07	0.114585
Summary	0090322616	122,197.47	39.01	0.031924
Summary	0090322690	201,543.23	148.94	0.073900
Summary	0090322845	231,864.26	160.47	0.069209
Summary	0090323130	114,471.76	43.56	0.038053
Summary	0090324420	154,885.61	52.43	0.033851
Summary	0090325321	412,639.21	193.05	0.046784
Summary	0090326514	282,551.22	57.47	0.020340
Summary	0090326719	106,512.66	60.69	0.056979
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	0090329445	153,204.90	127.67	0.083333
Summary	0090330293	234,484.56	58.94	0.025136
Summary	0090331206	158,373.42	32.78	0.020698
Summary	0090331341	319,480.15	138.76	0.043433

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090331959	355,375.59	333.16	0.093749
Summary	0090332734	125,583.76	26.62	0.021197
Summary	0090333220	319,762.90	114.72	0.035877
Summary	0090335262	418,452.41	173.10	0.041367
Summary	0090335339	167,886.47	29.10	0.017333
Summary	0090335725	160,486.44	42.37	0.026401
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	373,807.06	411.59	0.110108
Summary	0090338070	418,015.68	116.15	0.027786
Summary	0090338629	312,220.06	117.31	0.037573
Summary	0090338852	189,753.28	69.32	0.036532
Summary	0090339222	252,894.82	30.05	0.011882
Summary	0090339280	457,151.00	571.44	0.125000
Summary	0090339465	277,432.78	260.09	0.093749
Summary	0090339862	174,825.58	45.76	0.026175
Summary	0090340182	444,163.85	231.34	0.052084
Summary	0090340553	78,255.32	32.05	0.040956
Summary	0090340620	132,039.50	37.06	0.028067
Summary	0090341593	245,197.91	359.76	0.146722
Summary	0090341617	223,329.84	94.59	0.042354
Summary	0090341740	255,185.46	111.52	0.043702
Summary	0090343181	84,350.57	70.29	0.083331
Summary	0090343195	108,695.18	67.93	0.062496
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345369	209,721.36	109.40	0.052164
Summary	0090345446	170,029.75	47.44	0.027901
Summary	0090345572	98,402.25	77.67	0.078931
Summary	0090347418	385,388.05	89.86	0.023317

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	980,146.60	32,869.97	3.354

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	1,239,627.66	(52,325.01)	90,667.11	7.314

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090234938	132,735.43	15,335.21	11.553
0090238210	448,415.27	7,213.40	1.609
0090251628	82,366.19	280.73	0.341
0090333124	316,629.71	10,040.63	3.171

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090221782	141,859.96	44.00	(22,759.59)	(16.044)
0090225640	131,878.78	21.60	15,912.57	12.066
0090282561	221,416.73	(2,518.45)	3,647.87	1.648
0090291399	349,008.88	(51,784.35)	2,958.22	0.848
0090298159	122,966.65	3,409.77	77,557.71	63.072
0090346254	272,496.66	(1,497.58)	13,350.33	4.899

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
45	8,910,452.34	200,895.62	2.255

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	(22,759.59)	(16.044)
0090225640	131,878.78	15,912.57	12.066
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)
0090234938	132,735.43	15,335.21	11.553
0090238210	448,415.27	7,213.40	1.609
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090245076	129,135.09	15.95	0.012
0090246020	211,107.87	(1,973.25)	(0.935)
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247836	14,603.75	(9,143.66)	(62.612)
0090250263	206,335.18	897.78	0.435
0090251152	236,166.62	(3,328.27)	(1.409)
0090251628	82,366.19	280.73	0.341
0090255037	70,103.89	4,197.59	5.988
0090270252	386,393.52	(3,895.17)	(1.008)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	77,557.71	63.072
0090298635	62,239.30	(7,689.45)	(12.355)
0090301438	231,559.41	(2,017.02)	(0.871)
0090308562	59,299.20	(177.35)	(0.299)
0090312519	81,986.74	27,477.14	33.514
0090325915	127,782.00	5,858.07	4.584
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	2,342.59	0.696
0090332242	112,435.16	12,684.26	11.281
0090333124	316,629.71	10,040.63	3.171
0090338662	118,749.96	1,916.78	1.614
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

Group	Inactive			Active				Totals				
	# 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	10	2,219,774.26	(19,455.04)	(0.000 %)	0	0.00	0.00	0.000 %	10	2,219,774.26	(19,455.04)	(0.000 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090221782	147,000.00	4.500 %	AZ	85.00	360	141,859.96	04/30/2020	44.00	(22,759.59)
Summary	0090225640	135,000.00	4.250 %	FL	95.00	360	131,878.78	05/31/2020	21.60	15,912.57
Summary	0090234938	135,000.00	4.990 %	FL	95.00	360	132,735.43	06/30/2020	15,335.21	15,335.21
Summary	0090238210	466,000.00	3.875 %	VA	95.00	360	448,415.27	06/30/2020	7,213.40	7,213.40
Summary	0090251628	85,000.00	4.250 %	VA	81.00	360	82,366.19	06/30/2020	280.73	280.73
Summary	0090282561	226,000.00	4.500 %	AZ	82.00	360	221,416.73	05/31/2020	(2,518.45)	3,647.87
Summary	0090291399	359,000.00	4.500 %	MD	97.00	360	349,008.88	04/30/2020	(51,784.35)	2,958.22
Summary	0090298159	125,000.00	4.750 %	MI	95.00	360	122,966.65	04/30/2020	3,409.77	77,557.71
Summary	0090333124	320,000.00	5.000 %	CA	95.00	360	316,629.71	06/30/2020	10,040.63	10,040.63
Summary	0090346254	277,000.00	4.875 %	TX	95.00	360	272,496.66	05/31/2020	(1,497.58)	13,350.33

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



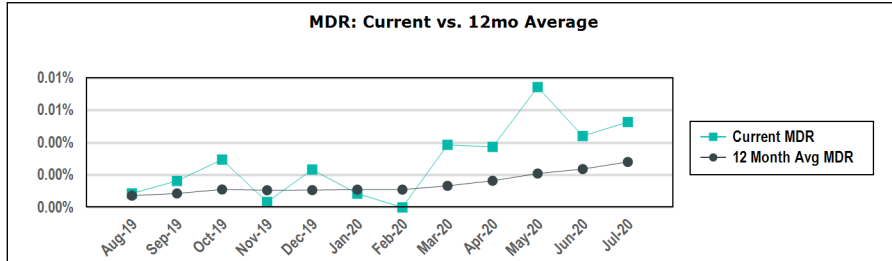
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Realized Loss Report - Collateral

Summary

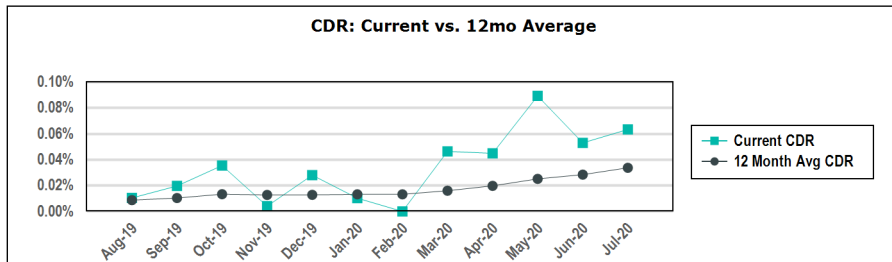
MDR

Current Month	0.005 %
3 Month Average	0.006 %
12 Month Average	0.003 %



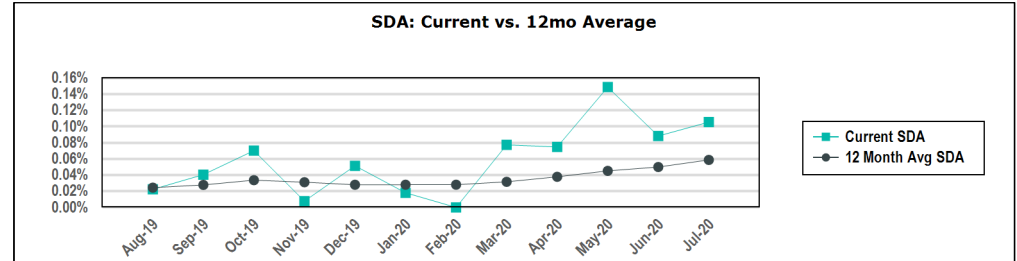
CDR

Current Month	0.063 %
3 Month Average	0.069 %
12 Month Average	0.034 %



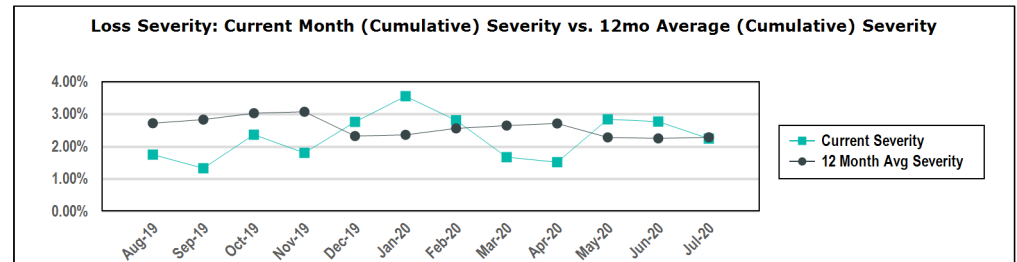
SDA

Current Month	0.106 %
3 Month Average	0.114 %
12 Month Average	0.059 %



Loss Severity

Current Month (Cumulative)	2.255 %
3 Month Average (Cumulative)	2.628 %
12 Month Average (Cumulative)	2.293 %



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



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Prepayment Rates

Summary

SMM

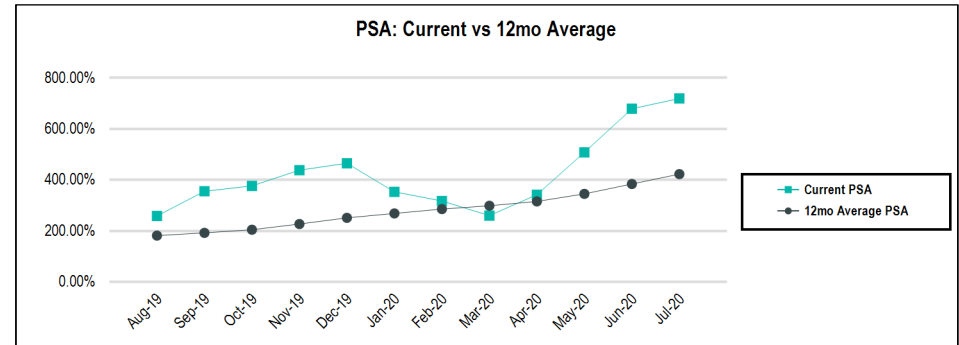
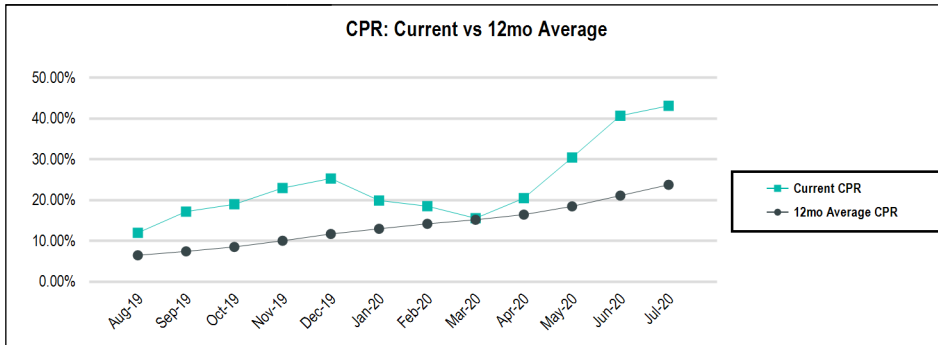
Current Month	4.597 %
3 Month Average	3.948 %
12 Month Average	2.300 %

CPR

Current Month	43.148 %
3 Month Average	38.116 %
12 Month Average	23.793 %

PSA

Current Month	719.130 %
3 Month Average	635.258 %
12 Month Average	422.570 %



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

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