

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-Jul-2021
09-Jul-2021 9:39:33 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		07/23/2021	0.00000 %	8,815,649,941.32	0.00	451,556,440.91	0.00	8,364,093,500.41	451,556,440.91	0.00
2M-1	30711XC28	07/23/2021	0.74150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/23/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	07/23/2021	2.29150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/23/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	07/23/2021	2.29150 %	206,462,969.42	407,400.19	1,021,483.06	0.00	205,441,486.36	1,428,883.25	0.00
2M-BH		07/23/2021	0.00000 %	10,867,356.80	0.00	53,766.64	0.00	10,813,590.15	53,766.64	0.00
2M-2C	30711XC77	07/23/2021	2.29150 %	222,384,000.00	438,816.14	0.00	0.00	222,384,000.00	438,816.14	0.00
2M-CH		07/23/2021	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	07/23/2021	2.29150 %	428,846,969.42	846,216.33	1,021,483.06	0.00	427,825,486.36	1,867,699.39	0.00
2M-2H		07/23/2021	0.00000 %	22,572,730.80	0.00	53,766.64	0.00	22,518,964.15	53,766.64	0.00
2B-1	30711XC44	07/23/2021	4.09150 %	151,053,000.00	532,195.38	0.00	0.00	151,053,000.00	532,195.38	0.00
2B-1H		07/23/2021	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		07/23/2021	0.00000 %	132,347,428.57	0.00	0.00	(144,415.85)	132,491,844.42	0.00	11,576.58
2A-I1	30711XC93	07/23/2021	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	07/23/2021	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	07/23/2021	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	07/23/2021	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	07/23/2021	1.70000 %	0.00	302,238.85	0.00	0.00	0.00	302,238.85	0.00
2B-I2	30711XE34	07/23/2021	1.30000 %	0.00	231,123.82	0.00	0.00	0.00	231,123.82	0.00
2B-I3	30711XE59	07/23/2021	0.90000 %	0.00	160,008.80	0.00	0.00	0.00	160,008.80	0.00
2B-I4	30711XH98	07/23/2021	0.50000 %	0.00	88,893.78	0.00	0.00	0.00	88,893.78	0.00
2C-I1	30711XE83	07/23/2021	1.70000 %	0.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00
2C-I2	30711XF25	07/23/2021	1.30000 %	0.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00
2C-I3	30711XF41	07/23/2021	0.90000 %	0.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00
2C-I4	30711XF66	07/23/2021	0.50000 %	0.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00
2E-A1	30711XC85	07/23/2021	0.59150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	07/23/2021	0.99150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	07/23/2021	1.39150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	07/23/2021	1.79150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	07/23/2021	0.59150 %	206,462,969.42	105,161.34	1,021,483.06	0.00	205,441,486.36	1,126,644.40	0.00

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Series 2018-C02



Distribution Date: 26-Jul-2021
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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	07/23/2021	0.99150 %	206,462,969.42	176,276.36	1,021,483.06	0.00	205,441,486.36	1,197,759.42	0.00
2E-B3	30711XE42	07/23/2021	1.39150 %	206,462,969.42	247,391.39	1,021,483.06	0.00	205,441,486.36	1,268,874.45	0.00
2E-B4	30711XE67	07/23/2021	1.79150 %	206,462,969.42	318,506.41	1,021,483.06	0.00	205,441,486.36	1,339,989.47	0.00
2E-C1	30711XE75	07/23/2021	0.59150 %	222,384,000.00	113,270.67	0.00	0.00	222,384,000.00	113,270.67	0.00
2E-C2	30711XE91	07/23/2021	0.99150 %	222,384,000.00	189,869.61	0.00	0.00	222,384,000.00	189,869.61	0.00
2E-C3	30711XF33	07/23/2021	1.39150 %	222,384,000.00	266,468.54	0.00	0.00	222,384,000.00	266,468.54	0.00
2E-C4	30711XF58	07/23/2021	1.79150 %	222,384,000.00	343,067.47	0.00	0.00	222,384,000.00	343,067.47	0.00
2E-D1	30711XF74	07/23/2021	0.59150 %	206,462,969.42	105,161.34	1,021,483.06	0.00	205,441,486.36	1,126,644.40	0.00
2E-D2	30711XF82	07/23/2021	0.99150 %	206,462,969.42	176,276.36	1,021,483.06	0.00	205,441,486.36	1,197,759.42	0.00
2E-D3	30711XF90	07/23/2021	1.39150 %	206,462,969.42	247,391.39	1,021,483.06	0.00	205,441,486.36	1,268,874.45	0.00
2E-D4	30711XG24	07/23/2021	1.79150 %	206,462,969.42	318,506.41	1,021,483.06	0.00	205,441,486.36	1,339,989.47	0.00
2E-D5	30711XG32	07/23/2021	2.29150 %	206,462,969.42	407,400.19	1,021,483.06	0.00	205,441,486.36	1,428,883.25	0.00
2E-F1	30711XG40	07/23/2021	0.59150 %	428,846,969.42	218,432.01	1,021,483.06	0.00	427,825,486.36	1,239,915.07	0.00
2E-F2	30711XG57	07/23/2021	0.99150 %	428,846,969.42	366,145.97	1,021,483.06	0.00	427,825,486.36	1,387,629.03	0.00
2E-F3	30711XG65	07/23/2021	1.39150 %	428,846,969.42	513,859.92	1,021,483.06	0.00	427,825,486.36	1,535,342.98	0.00
2E-F4	30711XG73	07/23/2021	1.79150 %	428,846,969.42	661,573.88	1,021,483.06	0.00	427,825,486.36	1,683,056.94	0.00
2E-F5	30711XG81	07/23/2021	2.29150 %	428,846,969.42	846,216.33	1,021,483.06	0.00	427,825,486.36	1,867,699.39	0.00
2X-1	30711XG99	07/23/2021	1.70000 %	0.00	302,238.85	0.00	0.00	0.00	302,238.85	0.00
2X-2	30711XH23	07/23/2021	1.30000 %	0.00	231,123.82	0.00	0.00	0.00	231,123.82	0.00
2X-3	30711XH31	07/23/2021	0.90000 %	0.00	160,008.80	0.00	0.00	0.00	160,008.80	0.00
2X-4	30711XH49	07/23/2021	0.50000 %	0.00	88,893.78	0.00	0.00	0.00	88,893.78	0.00
2Y-1	30711XH56	07/23/2021	1.70000 %	0.00	627,784.31	0.00	0.00	0.00	627,784.31	0.00
2Y-2	30711XH64	07/23/2021	1.30000 %	0.00	480,070.36	0.00	0.00	0.00	480,070.36	0.00
2Y-3	30711XH72	07/23/2021	0.90000 %	0.00	332,356.40	0.00	0.00	0.00	332,356.40	0.00
2Y-4	30711XH80	07/23/2021	0.50000 %	0.00	184,642.45	0.00	0.00	0.00	184,642.45	0.00
Totals				14,901,778,445.21	11,877,575.92	468,007,703.15	(144,415.85)	14,433,915,157.89	479,885,279.07	11,576.58

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-Jul-2021
09-Jul-2021 9:39:34 AM

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	8,815,649,941.32	12,761,701.79	438,794,739.12	0.00	0.00	451,556,440.91	8,364,093,500.41	0.33049008	451,556,440.91
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	222,384,000.00	206,462,969.42	1,021,483.06	0.00	0.00	0.00	1,021,483.06	205,441,486.36	0.92381415	1,021,483.06
2M-BH	11,705,374.00	10,867,356.80	53,766.64	0.00	0.00	0.00	53,766.64	10,813,590.15	0.92381415	53,766.64
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	428,846,969.42	1,021,483.06	0.00	0.00	0.00	1,021,483.06	427,825,486.36	0.64127138	1,021,483.06
2M-2H	35,116,122.00	22,572,730.80	53,766.64	0.00	0.00	0.00	53,766.64	22,518,964.15	0.64127138	53,766.64
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	132,347,428.57	0.00	0.00	0.00	(144,415.85)	(144,415.85)	132,491,844.42	0.99991263	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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	222,384,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	222,384,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	222,384,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	222,384,000.00	206,462,969.42	1,021,483.06	0.00	0.00	0.00	1,021,483.06	205,441,486.36	0.92381415	1,021,483.06
2E-B2	222,384,000.00	206,462,969.42	1,021,483.06	0.00	0.00	0.00	1,021,483.06	205,441,486.36	0.92381415	1,021,483.06
2E-B3	222,384,000.00	206,462,969.42	1,021,483.06	0.00	0.00	0.00	1,021,483.06	205,441,486.36	0.92381415	1,021,483.06

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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	206,462,969.42	1,021,483.06	0.00	0.00	0.00	1,021,483.06	205,441,486.36	0.92381415	1,021,483.06
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	206,462,969.42	1,021,483.06	0.00	0.00	0.00	1,021,483.06	205,441,486.36	0.46190708	1,021,483.06
2E-D2	444,768,000.00	206,462,969.42	1,021,483.06	0.00	0.00	0.00	1,021,483.06	205,441,486.36	0.46190708	1,021,483.06
2E-D3	444,768,000.00	206,462,969.42	1,021,483.06	0.00	0.00	0.00	1,021,483.06	205,441,486.36	0.46190708	1,021,483.06
2E-D4	444,768,000.00	206,462,969.42	1,021,483.06	0.00	0.00	0.00	1,021,483.06	205,441,486.36	0.46190708	1,021,483.06
2E-D5	444,768,000.00	206,462,969.42	1,021,483.06	0.00	0.00	0.00	1,021,483.06	205,441,486.36	0.46190708	1,021,483.06
2E-F1	444,768,000.00	428,846,969.42	1,021,483.06	0.00	0.00	0.00	1,021,483.06	427,825,486.36	0.96190708	1,021,483.06
2E-F2	444,768,000.00	428,846,969.42	1,021,483.06	0.00	0.00	0.00	1,021,483.06	427,825,486.36	0.96190708	1,021,483.06
2E-F3	444,768,000.00	428,846,969.42	1,021,483.06	0.00	0.00	0.00	1,021,483.06	427,825,486.36	0.96190708	1,021,483.06
2E-F4	444,768,000.00	428,846,969.42	1,021,483.06	0.00	0.00	0.00	1,021,483.06	427,825,486.36	0.96190708	1,021,483.06
2E-F5	444,768,000.00	428,846,969.42	1,021,483.06	0.00	0.00	0.00	1,021,483.06	427,825,486.36	0.96190708	1,021,483.06
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	14,901,778,445.21	29,212,964.03	438,794,739.12	0.00	(144,415.85)	467,863,287.30	14,433,915,157.89	0.42057794	468,007,703.15

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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	348.33240895	0.50425259	17.33807825	0.00000000	0.00000000	17.84233084	330.49007811	0.33049008	17.84233084
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	11,705,374.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	222,384,000.00	928.40748174	4.59332983	0.00000000	0.00000000	0.00000000	4.59332983	923.81415192	0.92381415	4.59332983
2M-BH	11,705,374.00	928.40748190	4.59332953	0.00000000	0.00000000	0.00000000	4.59332953	923.81415152	0.92381415	4.59332953
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	642.80249391	1.53110994	0.00000000	0.00000000	0.00000000	1.53110994	641.27138397	0.64127138	1.53110994
2M-2H	35,116,122.00	642.80249397	1.53110984	0.00000000	0.00000000	0.00000000	1.53110984	641.27138384	0.64127138	1.53110984
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	998.82272904	0.00000000	0.00000000	0.00000000	(1.08990280)	(1.08990280)	999.91263184	0.99991263	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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	222,384,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	222,384,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	222,384,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	222,384,000.00	928.40748174	4.59332983	0.00000000	0.00000000	0.00000000	4.59332983	923.81415192	0.92381415	4.59332983
2E-B2	222,384,000.00	928.40748174	4.59332983	0.00000000	0.00000000	0.00000000	4.59332983	923.81415192	0.92381415	4.59332983
2E-B3	222,384,000.00	928.40748174	4.59332983	0.00000000	0.00000000	0.00000000	4.59332983	923.81415192	0.92381415	4.59332983

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Jul-2021
09-Jul-2021 9:39:34 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	928.40748174	4.59332983	0.00000000	0.00000000	0.00000000	4.59332983	923.81415192	0.92381415	4.59332983
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	464.20374087	2.29666491	0.00000000	0.00000000	0.00000000	2.29666491	461.90707596	0.46190708	2.29666491
2E-D2	444,768,000.00	464.20374087	2.29666491	0.00000000	0.00000000	0.00000000	2.29666491	461.90707596	0.46190708	2.29666491
2E-D3	444,768,000.00	464.20374087	2.29666491	0.00000000	0.00000000	0.00000000	2.29666491	461.90707596	0.46190708	2.29666491
2E-D4	444,768,000.00	464.20374087	2.29666491	0.00000000	0.00000000	0.00000000	2.29666491	461.90707596	0.46190708	2.29666491
2E-D5	444,768,000.00	464.20374087	2.29666491	0.00000000	0.00000000	0.00000000	2.29666491	461.90707596	0.46190708	2.29666491
2E-F1	444,768,000.00	964.20374087	2.29666491	0.00000000	0.00000000	0.00000000	2.29666491	961.90707596	0.96190708	2.29666491
2E-F2	444,768,000.00	964.20374087	2.29666491	0.00000000	0.00000000	0.00000000	2.29666491	961.90707596	0.96190708	2.29666491
2E-F3	444,768,000.00	964.20374087	2.29666491	0.00000000	0.00000000	0.00000000	2.29666491	961.90707596	0.96190708	2.29666491
2E-F4	444,768,000.00	964.20374087	2.29666491	0.00000000	0.00000000	0.00000000	2.29666491	961.90707596	0.96190708	2.29666491
2E-F5	444,768,000.00	964.20374087	2.29666491	0.00000000	0.00000000	0.00000000	2.29666491	961.90707596	0.96190708	2.29666491
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-Jul-2021
09-Jul-2021 9:39:34 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	8,815,649,941.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,364,093,500.41
2M-1	N/A	N/A	0.74150 %	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	N/A	N/A	2.29150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	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-2B	06/25/21 - 07/25/21	31	2.29150 %	206,462,969.42	407,400.19	0.00	0.00	0.00	0.00	407,400.19	0.00	205,441,486.36
2M-BH	N/A	N/A	0.00000 %	10,867,356.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,813,590.15
2M-2C	06/25/21 - 07/25/21	31	2.29150 %	222,384,000.00	438,816.14	0.00	0.00	0.00	0.00	438,816.14	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	06/25/21 - 07/25/21	31	2.29150 %	428,846,969.42	846,216.33	0.00	0.00	0.00	0.00	846,216.33	0.00	427,825,486.36
2M-2H	N/A	N/A	0.00000 %	22,572,730.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,518,964.15
2B-1	06/25/21 - 07/25/21	31	4.09150 %	151,053,000.00	532,195.38	0.00	0.00	0.00	0.00	532,195.38	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 %	132,347,428.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,491,844.42
2A-I1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	06/25/21 - 07/25/21	31	1.70000 %	206,462,969.42	302,238.85	0.00	0.00	0.00	0.00	302,238.85	0.00	205,441,486.36
2B-I2	06/25/21 - 07/25/21	31	1.30000 %	206,462,969.42	231,123.82	0.00	0.00	0.00	0.00	231,123.82	0.00	205,441,486.36
2B-I3	06/25/21 - 07/25/21	31	0.90000 %	206,462,969.42	160,008.80	0.00	0.00	0.00	0.00	160,008.80	0.00	205,441,486.36
2B-I4	06/25/21 - 07/25/21	31	0.50000 %	206,462,969.42	88,893.78	0.00	0.00	0.00	0.00	88,893.78	0.00	205,441,486.36
2C-I1	06/25/21 - 07/25/21	31	1.70000 %	222,384,000.00	325,545.47	0.00	0.00	0.00	0.00	325,545.47	0.00	222,384,000.00
2C-I2	06/25/21 - 07/25/21	31	1.30000 %	222,384,000.00	248,946.53	0.00	0.00	0.00	0.00	248,946.53	0.00	222,384,000.00
2C-I3	06/25/21 - 07/25/21	31	0.90000 %	222,384,000.00	172,347.60	0.00	0.00	0.00	0.00	172,347.60	0.00	222,384,000.00
2C-I4	06/25/21 - 07/25/21	31	0.50000 %	222,384,000.00	95,748.67	0.00	0.00	0.00	0.00	95,748.67	0.00	222,384,000.00
2E-A1	N/A	N/A	0.59150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	0.99150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.39150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.79150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	06/25/21 - 07/25/21	31	0.59150 %	206,462,969.42	105,161.34	0.00	0.00	0.00	0.00	105,161.34	0.00	205,441,486.36
2E-B2	06/25/21 - 07/25/21	31	0.99150 %	206,462,969.42	176,276.36	0.00	0.00	0.00	0.00	176,276.36	0.00	205,441,486.36

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Jul-2021
09-Jul-2021 9:39:34 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	06/25/21 - 07/25/21	31	1.39150 %	206,462,969.42	247,391.39	0.00	0.00	0.00	0.00	247,391.39	0.00	205,441,486.36
2E-B4	06/25/21 - 07/25/21	31	1.79150 %	206,462,969.42	318,506.41	0.00	0.00	0.00	0.00	318,506.41	0.00	205,441,486.36
2E-C1	06/25/21 - 07/25/21	31	0.59150 %	222,384,000.00	113,270.67	0.00	0.00	0.00	0.00	113,270.67	0.00	222,384,000.00
2E-C2	06/25/21 - 07/25/21	31	0.99150 %	222,384,000.00	189,869.61	0.00	0.00	0.00	0.00	189,869.61	0.00	222,384,000.00
2E-C3	06/25/21 - 07/25/21	31	1.39150 %	222,384,000.00	266,468.54	0.00	0.00	0.00	0.00	266,468.54	0.00	222,384,000.00
2E-C4	06/25/21 - 07/25/21	31	1.79150 %	222,384,000.00	343,067.47	0.00	0.00	0.00	0.00	343,067.47	0.00	222,384,000.00
2E-D1	06/25/21 - 07/25/21	31	0.59150 %	206,462,969.42	105,161.34	0.00	0.00	0.00	0.00	105,161.34	0.00	205,441,486.36
2E-D2	06/25/21 - 07/25/21	31	0.99150 %	206,462,969.42	176,276.36	0.00	0.00	0.00	0.00	176,276.36	0.00	205,441,486.36
2E-D3	06/25/21 - 07/25/21	31	1.39150 %	206,462,969.42	247,391.39	0.00	0.00	0.00	0.00	247,391.39	0.00	205,441,486.36
2E-D4	06/25/21 - 07/25/21	31	1.79150 %	206,462,969.42	318,506.41	0.00	0.00	0.00	0.00	318,506.41	0.00	205,441,486.36
2E-D5	06/25/21 - 07/25/21	31	2.29150 %	206,462,969.42	407,400.19	0.00	0.00	0.00	0.00	407,400.19	0.00	205,441,486.36
2E-F1	06/25/21 - 07/25/21	31	0.59150 %	428,846,969.42	218,432.01	0.00	0.00	0.00	0.00	218,432.01	0.00	427,825,486.36
2E-F2	06/25/21 - 07/25/21	31	0.99150 %	428,846,969.42	366,145.97	0.00	0.00	0.00	0.00	366,145.97	0.00	427,825,486.36
2E-F3	06/25/21 - 07/25/21	31	1.39150 %	428,846,969.42	513,859.92	0.00	0.00	0.00	0.00	513,859.92	0.00	427,825,486.36
2E-F4	06/25/21 - 07/25/21	31	1.79150 %	428,846,969.42	661,573.88	0.00	0.00	0.00	0.00	661,573.88	0.00	427,825,486.36
2E-F5	06/25/21 - 07/25/21	31	2.29150 %	428,846,969.42	846,216.33	0.00	0.00	0.00	0.00	846,216.33	0.00	427,825,486.36
2X-1	06/25/21 - 07/25/21	31	1.70000 %	206,462,969.42	302,238.85	0.00	0.00	0.00	0.00	302,238.85	0.00	205,441,486.36
2X-2	06/25/21 - 07/25/21	31	1.30000 %	206,462,969.42	231,123.82	0.00	0.00	0.00	0.00	231,123.82	0.00	205,441,486.36
2X-3	06/25/21 - 07/25/21	31	0.90000 %	206,462,969.42	160,008.80	0.00	0.00	0.00	0.00	160,008.80	0.00	205,441,486.36
2X-4	06/25/21 - 07/25/21	31	0.50000 %	206,462,969.42	88,893.78	0.00	0.00	0.00	0.00	88,893.78	0.00	205,441,486.36
2Y-1	06/25/21 - 07/25/21	31	1.70000 %	428,846,969.42	627,784.31	0.00	0.00	0.00	0.00	627,784.31	0.00	427,825,486.36
2Y-2	06/25/21 - 07/25/21	31	1.30000 %	428,846,969.42	480,070.36	0.00	0.00	0.00	0.00	480,070.36	0.00	427,825,486.36
2Y-3	06/25/21 - 07/25/21	31	0.90000 %	428,846,969.42	332,356.40	0.00	0.00	0.00	0.00	332,356.40	0.00	427,825,486.36
2Y-4	06/25/21 - 07/25/21	31	0.50000 %	428,846,969.42	184,642.45	0.00	0.00	0.00	0.00	184,642.45	0.00	427,825,486.36
Totals					11,877,575.92	0.00	0.00	0.00	0.00	11,877,575.92	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Jul-2021
09-Jul-2021 9:39:34 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 %	348.33240895	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	330.49007811
2M-1	188,817,000.00	0.74150 %	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	2.29150 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	11,705,374.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	222,384,000.00	2.29150 %	928.40748174	1.83196718	0.00000000	0.00000000	0.00000000	0.00000000	1.83196718	0.00000000	923.81415192
2M-BH	11,705,374.00	0.00000 %	928.40748190	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	923.81415152
2M-2C	222,384,000.00	2.29150 %	1000.00000000	1.97323611	0.00000000	0.00000000	0.00000000	0.00000000	1.97323611	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	2.29150 %	642.80249391	1.26840110	0.00000000	0.00000000	0.00000000	0.00000000	1.26840110	0.00000000	641.27138397
2M-2H	35,116,122.00	0.00000 %	642.80249397	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	641.27138384
2B-1	151,053,000.00	4.09150 %	1000.00000000	3.52323608	0.00000000	0.00000000	0.00000000	0.00000000	3.52323608	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 %	998.82272904	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.91263184
2A-I1	0.00	1.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.90000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.70000 %	928.40748174	1.35908541	0.00000000	0.00000000	0.00000000	0.00000000	1.35908541	0.00000000	923.81415192
2B-I2	0.00	1.30000 %	928.40748174	1.03930058	0.00000000	0.00000000	0.00000000	0.00000000	1.03930058	0.00000000	923.81415192
2B-I3	0.00	0.90000 %	928.40748174	0.71951579	0.00000000	0.00000000	0.00000000	0.00000000	0.71951579	0.00000000	923.81415192
2B-I4	0.00	0.50000 %	928.40748174	0.39973101	0.00000000	0.00000000	0.00000000	0.00000000	0.39973101	0.00000000	923.81415192
2C-I1	0.00	1.70000 %	1000.00000000	1.46388890	0.00000000	0.00000000	0.00000000	0.00000000	1.46388890	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.11944443	0.00000000	0.00000000	0.00000000	0.00000000	1.11944443	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.77500000	0.00000000	0.00000000	0.00000000	0.00000000	0.77500000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.43055557	0.00000000	0.00000000	0.00000000	0.00000000	0.43055557	0.00000000	1000.00000000
2E-A1	222,384,000.00	0.59150 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	222,384,000.00	0.99150 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	222,384,000.00	1.39150 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	222,384,000.00	1.79150 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	222,384,000.00	0.59150 %	928.40748174	0.47288177	0.00000000	0.00000000	0.00000000	0.00000000	0.47288177	0.00000000	923.81415192
2E-B2	222,384,000.00	0.99150 %	928.40748174	0.79266656	0.00000000	0.00000000	0.00000000	0.00000000	0.79266656	0.00000000	923.81415192
2E-B3	222,384,000.00	1.39150 %	928.40748174	1.11245139	0.00000000	0.00000000	0.00000000	0.00000000	1.11245139	0.00000000	923.81415192
2E-B4	222,384,000.00	1.79150 %	928.40748174	1.43223618	0.00000000	0.00000000	0.00000000	0.00000000	1.43223618	0.00000000	923.81415192
2E-C1	222,384,000.00	0.59150 %	1000.00000000	0.50934721	0.00000000	0.00000000	0.00000000	0.00000000	0.50934721	0.00000000	1000.00000000
2E-C2	222,384,000.00	0.99150 %	1000.00000000	0.85379168	0.00000000	0.00000000	0.00000000	0.00000000	0.85379168	0.00000000	1000.00000000
2E-C3	222,384,000.00	1.39150 %	1000.00000000	1.19823611	0.00000000	0.00000000	0.00000000	0.00000000	1.19823611	0.00000000	1000.00000000
2E-C4	222,384,000.00	1.79150 %	1000.00000000	1.54268054	0.00000000	0.00000000	0.00000000	0.00000000	1.54268054	0.00000000	1000.00000000
2E-D1	444,768,000.00	0.59150 %	464.20374087	0.23644089	0.00000000	0.00000000	0.00000000	0.00000000	0.23644089	0.00000000	461.90707596
2E-D2	444,768,000.00	0.99150 %	464.20374087	0.39633328	0.00000000	0.00000000	0.00000000	0.00000000	0.39633328	0.00000000	461.90707596
2E-D3	444,768,000.00	1.39150 %	464.20374087	0.55622570	0.00000000	0.00000000	0.00000000	0.00000000	0.55622570	0.00000000	461.90707596
2E-D4	444,768,000.00	1.79150 %	464.20374087	0.71611809	0.00000000	0.00000000	0.00000000	0.00000000	0.71611809	0.00000000	461.90707596
2E-D5	444,768,000.00	2.29150 %	464.20374087	0.91598359	0.00000000	0.00000000	0.00000000	0.00000000	0.91598359	0.00000000	461.90707596
2E-F1	444,768,000.00	0.59150 %	964.20374087	0.49111449	0.00000000	0.00000000	0.00000000	0.00000000	0.49111449	0.00000000	961.90707596
2E-F2	444,768,000.00	0.99150 %	964.20374087	0.82322912	0.00000000	0.00000000	0.00000000	0.00000000	0.82322912	0.00000000	961.90707596
2E-F3	444,768,000.00	1.39150 %	964.20374087	1.15534373	0.00000000	0.00000000	0.00000000	0.00000000	1.15534373	0.00000000	961.90707596
2E-F4	444,768,000.00	1.79150 %	964.20374087	1.48745836	0.00000000	0.00000000	0.00000000	0.00000000	1.48745836	0.00000000	961.90707596
2E-F5	444,768,000.00	2.29150 %	964.20374087	1.90260165	0.00000000	0.00000000	0.00000000	0.00000000	1.90260165	0.00000000	961.90707596
2X-1	0.00	1.70000 %	464.20374087	0.67954271	0.00000000	0.00000000	0.00000000	0.00000000	0.67954271	0.00000000	461.90707596
2X-2	0.00	1.30000 %	464.20374087	0.51965029	0.00000000	0.00000000	0.00000000	0.00000000	0.51965029	0.00000000	461.90707596
2X-3	0.00	0.90000 %	464.20374087	0.35975790	0.00000000	0.00000000	0.00000000	0.00000000	0.35975790	0.00000000	461.90707596
2X-4	0.00	0.50000 %	464.20374087	0.19986550	0.00000000	0.00000000	0.00000000	0.00000000	0.19986550	0.00000000	461.90707596
2Y-1	0.00	1.70000 %	964.20374087	1.41148713	0.00000000	0.00000000	0.00000000	0.00000000	1.41148713	0.00000000	961.90707596
2Y-2	0.00	1.30000 %	964.20374087	1.07937253	0.00000000	0.00000000	0.00000000	0.00000000	1.07937253	0.00000000	961.90707596
2Y-3	0.00	0.90000 %	964.20374087	0.74725790	0.00000000	0.00000000	0.00000000	0.00000000	0.74725790	0.00000000	961.90707596
2Y-4	0.00	0.50000 %	964.20374087	0.41514329	0.00000000	0.00000000	0.00000000	0.00000000	0.41514329	0.00000000	961.90707596

(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	2,274,645.58
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	144,415.85
Total Deposits	2,419,061.43
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,399,894.77
Total Withdrawals (Pool Distribution Amount)	2,419,061.43
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	452,487,274.76
Total Principal Reduction Cumulative	17,394,749,993.65
Scheduled Principal Current	13,836,951.49
Scheduled Principal Cumulative	1,301,221,716.39
Unscheduled Principal Current	438,794,739.12
Unscheduled Principal Cumulative	16,093,516,700.69
Senior Reduction Amount	451,556,440.91
Subordinate Reduction Amount	1,075,249.70
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	144,415.85
Modification Loss Amount	59,377.81
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	49961
Period Reference Pool Removal Loan Count	1971
Period Ending Loan Count	47990
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	9,105,933,899.28
Period PIF Loan Count Current	1970
PIF Loan Count Cumulative	63900
Period PIF Loan UPB Current	435,459,004.14
PIF Loan UPB Cumulative	15,779,639,744.07
Period Partial Prepayment Amount	4,018,805.36
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	146
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	27,430,345.64
Credit Event Amount Current	339,262.26
Credit Event Amount Cumulative	19,730,989.35
Total Active Modified Loan Count	517
Total Active Modified Loan UPB	119,512,198.04
Libor Rate	0.091500%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.229143%
Subordinate Percentage	7.770857%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.93

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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 %	7.770000 %	8.150000 %
2M-1	0.00	0.00	3.750000 %	7.770000 %	8.150000 %
2M-1H	0.00	0.00	3.750000 %	7.770000 %	8.150000 %
2M-2A	0.00	0.00	2.870000 %	7.770000 %	8.150000 %
2M-2B	0.00	0.00	1.980000 %	5.500000 %	5.770000 %
2M-2C	0.00	0.00	1.100000 %	3.050000 %	3.200000 %
2M-2	0.00	0.00	1.100000 %	3.050000 %	3.200000 %
2M-2H	0.00	0.00	1.100000 %	3.050000 %	3.200000 %
2B-1	0.00	0.00	0.500000 %	1.380000 %	1.460000 %
2B-1H	0.00	0.00	0.500000 %	1.380000 %	1.460000 %
2B-2H	0.00	144,415.85	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	587	118,894,390.71	1.223171 %	1.305680 %
60 Days	196	36,277,197.11	0.408418 %	0.398391 %
90 Days	130	26,376,401.97	0.270890 %	0.289662 %
120 Days	123	26,652,287.82	0.256303 %	0.292691 %
150 Days	105	21,686,181.24	0.218796 %	0.238154 %
180+ Days	1846	426,768,960.87	3.846635 %	4.686713 %
Totals	2987	656,655,419.72	6.224213 %	7.211291 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	353	85,661,735.37	59,377.81	0.069317

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214675	223,806.74	279.76	0.125001
Summary	0090214689	363,766.23	31.34	0.008615
Summary	0090215097	146,037.75	163.38	0.111875
Summary	0090215245	103,537.88	47.61	0.045983
Summary	0090215258	249,607.71	234.01	0.093751
Summary	0090215621	406,357.20	380.96	0.093750
Summary	0090215630	339,652.65	157.57	0.046392
Summary	0090215876	306,955.54	255.80	0.083335
Summary	0090216229	123,690.55	34.49	0.027884
Summary	0090216382	287,717.61	449.56	0.156250
Summary	0090216868	216,978.99	156.41	0.072085
Summary	0090216889	139,142.73	89.83	0.064560
Summary	0090217648	238,769.21	166.20	0.069607
Summary	0090217688	253,402.44	113.68	0.044861
Summary	0090218530	110,670.14	41.77	0.037743
Summary	0090219084	313,892.37	425.06	0.135416
Summary	0090219293	186,219.15	271.57	0.145834
Summary	0090219521	110,009.72	47.78	0.043433
Summary	0090219840	197,176.19	143.77	0.072914
Summary	0090220107	118,490.54	61.71	0.052080
Summary	0090220778	172,817.49	45.19	0.026149
Summary	0090220894	387,759.53	161.56	0.041665
Summary	0090221111	437,728.04	140.34	0.032061
Summary	0090221174	136,774.98	89.80	0.065655
Summary	0090221279	242,510.24	111.94	0.046159

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090221697	308,736.21	160.80	0.052083
Summary	0090222200	145,950.46	82.34	0.056416
Summary	0090222872	202,819.16	28.13	0.013869
Summary	0090223201	348,982.50	472.58	0.135417
Summary	0090223213	172,695.25	44.18	0.025583
Summary	0090223582	312,612.74	553.59	0.177085
Summary	0090223662	227,160.78	260.29	0.114584
Summary	0090223681	186,603.47	49.62	0.026591
Summary	0090223694	111,772.28	116.43	0.104167
Summary	0090223903	75,103.00	62.59	0.083339
Summary	0090224841	52,920.84	93.71	0.177076
Summary	0090225884	37,886.10	62.11	0.163939
Summary	0090226109	58,063.85	18.07	0.031121
Summary	0090226180	313,349.89	183.19	0.058462
Summary	0090226539	234,917.68	269.18	0.114585
Summary	0090226843	243,606.13	329.88	0.135415
Summary	0090227067	143,777.48	104.84	0.072918
Summary	0090228235	155,729.97	109.06	0.070031
Summary	0090228658	237,012.99	148.13	0.062499
Summary	0090228868	613,113.57	619.61	0.101060
Summary	0090228929	338,449.43	177.04	0.052309
Summary	0090229095	303,884.97	221.58	0.072916
Summary	0090229562	447,257.74	495.39	0.110762
Summary	0090229768	167,318.91	77.95	0.046588
Summary	0090229873	114,538.66	87.89	0.076734
Summary	0090230781	148,473.40	48.98	0.032989
Summary	0090230864	185,025.35	81.77	0.044194
Summary	0090230911	256,783.80	42.96	0.016730
Summary	0090231111	113,782.36	27.69	0.024336
Summary	0090231384	224,990.86	150.46	0.066874
Summary	0090231415	100,425.17	104.61	0.104167
Summary	0090231859	119,915.15	99.93	0.083334
Summary	0090232082	233,528.33	206.84	0.088572
Summary	0090232111	160,073.20	104.55	0.065314

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090232180	173,960.41	45.08	0.025914
Summary	0090232483	142,899.64	178.62	0.124997
Summary	0090233039	155,727.57	74.75	0.048000
Summary	0090233308	621,084.45	905.75	0.145834
Summary	0090234185	113,780.99	25.71	0.022596
Summary	0090234671	215,146.44	108.24	0.050310
Summary	0090234879	138,385.57	129.74	0.093753
Summary	0090235541	276,005.61	258.76	0.093752
Summary	0090236080	391,209.74	404.25	0.103333
Summary	0090236659	176,526.23	66.87	0.037881
Summary	0090236719	188,085.42	81.38	0.043268
Summary	0090237593	542,301.45	764.85	0.141038
Summary	0090237769	409,856.96	230.86	0.056327
Summary	0090237942	372,737.24	427.09	0.114582
Summary	0090238145	140,643.24	190.45	0.135414
Summary	0090238371	137,034.04	128.47	0.093750
Summary	0090238794	176,890.81	165.84	0.093753
Summary	0090239065	365,355.29	266.40	0.072915
Summary	0090239193	196,454.61	102.32	0.052083
Summary	0090239270	270,937.85	197.56	0.072917
Summary	0090239356	157,250.97	49.52	0.031491
Summary	0090239554	230,070.86	191.73	0.083335
Summary	0090239739	133,965.98	21.21	0.015832
Summary	0090240191	293,061.00	274.66	0.093721
Summary	0090242469	166,395.76	242.66	0.145833
Summary	0090242560	78,914.65	98.64	0.124996
Summary	0090243681	236,231.20	147.64	0.062498
Summary	0090243837	198,838.92	56.83	0.028581
Summary	0090244155	132,582.42	61.74	0.046567
Summary	0090245010	184,896.50	118.36	0.064014
Summary	0090245849	155,812.82	71.72	0.046030
Summary	0090246465	328,332.51	79.45	0.024198
Summary	0090246493	101,001.40	73.65	0.072920
Summary	0090246602	100,036.51	32.64	0.032628

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Credit-Linked Notes

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Distribution Date: 26-Jul-2021
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090246711	256,027.77	293.37	0.114585
Summary	0090246796	269,272.39	90.38	0.033565
Summary	0090247207	309,099.10	301.66	0.097593
Summary	0090247417	387,981.86	242.49	0.062500
Summary	0090248191	334,445.31	452.89	0.135415
Summary	0090248695	268,645.96	34.18	0.012723
Summary	0090248866	397,034.80	147.65	0.037188
Summary	0090248974	243,730.61	84.21	0.034550
Summary	0090248991	279,385.74	174.62	0.062501
Summary	0090249593	431,872.44	359.89	0.083332
Summary	0090250534	463,599.12	361.22	0.077916
Summary	0090251142	209,968.75	349.95	0.166668
Summary	0090251165	159,610.28	182.89	0.114585
Summary	0090251184	82,252.20	17.94	0.021811
Summary	0090251673	245,801.73	76.11	0.030964
Summary	0090251894	79,290.02	25.71	0.032425
Summary	0090252060	315,778.29	155.93	0.049380
Summary	0090252563	106,047.17	31.12	0.029345
Summary	0090252668	248,463.46	207.05	0.083332
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	354,919.62	67.88	0.019125
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253311	245,659.36	72.70	0.029594
Summary	0090253319	257,303.17	214.42	0.083334
Summary	0090253445	423,810.39	231.82	0.054699
Summary	0090253580	166,402.75	156.00	0.093748
Summary	0090254179	106,704.28	36.14	0.033869
Summary	0090254642	406,664.31	847.22	0.208334
Summary	0090254831	204,488.47	157.27	0.076909
Summary	0090254914	353,689.34	147.37	0.041667
Summary	0090255796	285,410.07	327.03	0.114583
Summary	0090255797	225,201.06	234.58	0.104165
Summary	0090256109	166,927.71	91.62	0.054886
Summary	0090256639	174,661.65	44.93	0.025724

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090257345	188,731.91	21.87	0.011588
Summary	0090258756	165,203.75	70.86	0.042892
Summary	0090260003	144,357.86	55.30	0.038308
Summary	0090260518	271,170.46	148.39	0.054722
Summary	0090261619	270,144.03	171.98	0.063662
Summary	0090261628	116,916.11	121.79	0.104169
Summary	0090261935	529,365.91	190.90	0.036062
Summary	0090263502	352,663.11	183.68	0.052084
Summary	0090263509	394,863.17	27.12	0.006868
Summary	0090263571	119,863.16	137.34	0.114581
Summary	0090263786	347,093.35	397.71	0.114583
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264155	233,180.43	142.09	0.060936
Summary	0090264295	317,160.03	130.54	0.041159
Summary	0090264444	54,802.37	41.35	0.075453
Summary	0090264923	410,233.42	237.96	0.058006
Summary	0090264999	146,212.33	69.88	0.047794
Summary	0090265201	431,947.22	169.67	0.039280
Summary	0090265232	114,741.67	158.41	0.138058
Summary	0090265315	356,699.71	115.12	0.032274
Summary	0090265562	107,349.82	91.01	0.084779
Summary	0090266521	121,589.70	49.51	0.040719
Summary	0090266766	279,185.18	132.71	0.047535
Summary	0090266806	383,131.69	275.89	0.072009
Summary	0090267275	68,665.66	71.53	0.104171
Summary	0090267382	84,783.21	88.32	0.104172
Summary	0090267405	449,623.40	56.64	0.012597
Summary	0090267523	302,229.06	197.34	0.065295
Summary	0090267845	265,321.75	193.46	0.072915
Summary	0090268101	193,137.12	50.14	0.025961
Summary	0090268935	264,368.21	75.84	0.028687
Summary	0090269392	361,270.38	150.53	0.041667
Summary	0090269405	204,480.69	83.67	0.040918
Summary	0090269446	321,782.41	142.04	0.044142

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090269494	233,414.01	95.07	0.040730
Summary	0090269823	352,692.67	107.11	0.030369
Summary	0090270029	133,102.18	51.74	0.038872
Summary	0090270236	343,168.77	250.23	0.072917
Summary	0090270322	192,343.52	466.14	0.242348
Summary	0090270858	172,113.35	96.21	0.055899
Summary	0090271375	145,577.78	38.16	0.026213
Summary	0090271653	227,039.82	331.10	0.145833
Summary	0090271682	322,858.62	201.79	0.062501
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090271950	297,153.44	216.67	0.072915
Summary	0090272294	168,958.19	123.20	0.072917
Summary	0090272395	125,915.31	144.28	0.114585
Summary	0090272970	211,824.27	127.67	0.060272
Summary	0090273750	135,797.93	78.91	0.058108
Summary	0090273796	386,691.93	37.48	0.009692
Summary	0090273804	345,120.39	201.17	0.058290
Summary	0090273888	142,835.63	133.91	0.093751
Summary	0090274189	513,518.93	182.52	0.035543
Summary	0090274357	132,124.50	71.58	0.054176
Summary	0090274976	283,916.59	81.21	0.028603
Summary	0090275929	365,255.54	250.44	0.068566
Summary	0090275969	243,058.67	177.23	0.072917
Summary	0090276734	428,772.71	230.42	0.053739
Summary	0090276795	268,018.19	27.92	0.010417
Summary	0090277433	242,139.08	131.97	0.054502
Summary	0090277855	148,122.09	200.58	0.135415
Summary	0090279076	141,892.69	58.39	0.041151
Summary	0090281272	381,535.41	437.18	0.114584
Summary	0090282209	159,435.98	215.90	0.135415
Summary	0090282412	170,245.74	83.71	0.049170
Summary	0090282503	169,994.36	246.83	0.145199
Summary	0090283042	165,320.26	135.65	0.082053
Summary	0090283190	298,008.39	124.92	0.041918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284152	166,006.74	121.05	0.072919
Summary	0090284536	152,032.30	90.02	0.059211
Summary	0090284993	218,086.94	233.79	0.107200
Summary	0090285447	216,964.50	217.52	0.100256
Summary	0090285797	218,299.15	164.53	0.075369
Summary	0090286161	262,686.42	246.27	0.093751
Summary	0090287025	333,740.80	109.33	0.032759
Summary	0090287503	428,510.65	362.01	0.084481
Summary	0090287740	260,833.26	217.36	0.083333
Summary	0090287857	132,020.29	89.91	0.068103
Summary	0090288511	416,523.12	249.66	0.059939
Summary	0090290043	246,613.04	85.56	0.034694
Summary	0090290801	72,757.15	11.27	0.015490
Summary	0090291381	193,868.52	201.95	0.104169
Summary	0090292404	252,248.72	32.14	0.012741
Summary	0090292495	309,277.57	179.62	0.058077
Summary	0090292586	368,486.22	163.93	0.044487
Summary	0090293071	95,779.44	33.75	0.035237
Summary	0090293134	133,563.80	180.87	0.135418
Summary	0090293218	217,015.20	180.85	0.083335
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293601	156,628.02	80.24	0.051230
Summary	0090293763	119,633.26	42.63	0.035634
Summary	0090293936	124,649.30	129.84	0.104164
Summary	0090293994	333,753.08	347.66	0.104167
Summary	0090296101	261,056.84	135.97	0.052084
Summary	0090296711	123,385.16	59.89	0.048539
Summary	0090296755	168,262.21	59.00	0.035064
Summary	0090296944	194,819.35	210.12	0.107854
Summary	0090297649	291,271.86	105.67	0.036279
Summary	0090298094	141,425.03	132.59	0.093753
Summary	0090299105	255,134.78	318.92	0.125001
Summary	0090299629	361,014.98	255.72	0.070834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090300238	626,095.43	391.31	0.062500
Summary	0090300736	172,391.48	162.86	0.094471
Summary	0090301066	211,680.87	242.55	0.114583
Summary	0090301350	409,287.35	134.33	0.032820
Summary	0090301675	513,383.03	226.49	0.044117
Summary	0090302103	446,276.45	371.90	0.083334
Summary	0090302203	420,831.89	276.34	0.065665
Summary	0090302222	423,617.13	573.65	0.135417
Summary	0090302616	221,647.69	138.53	0.062500
Summary	0090303136	277,675.99	115.70	0.041667
Summary	0090303296	140,733.20	103.17	0.073309
Summary	0090304297	388,971.52	283.63	0.072918
Summary	0090304397	211,972.00	100.72	0.047516
Summary	0090304624	259,560.14	102.61	0.039532
Summary	0090305900	340,966.08	585.37	0.171680
Summary	0090306413	294,252.06	159.88	0.054334
Summary	0090306673	76,272.50	60.41	0.079203
Summary	0090307068	130,230.66	80.46	0.061783
Summary	0090307127	312,896.74	77.31	0.024708
Summary	0090307432	442,537.52	368.78	0.083333
Summary	0090308673	365,023.62	304.19	0.083334
Summary	0090308919	85,476.03	14.44	0.016894
Summary	0090309123	257,074.49	401.68	0.156250
Summary	0090309137	138,986.88	109.59	0.078849
Summary	0090309325	88,049.12	47.56	0.054015
Summary	0090309540	310,951.09	356.30	0.114584
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	204,325.58	60.57	0.029644
Summary	0090310395	449,891.49	337.94	0.075116
Summary	0090310460	466,771.24	256.37	0.054924
Summary	0090310523	274,019.84	86.46	0.031552
Summary	0090311336	126,025.48	91.89	0.072914
Summary	0090312149	173,558.67	90.40	0.052086
Summary	0090312287	327,898.35	239.09	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090312432	199,154.78	186.71	0.093751
Summary	0090313130	136,338.24	127.82	0.093752
Summary	0090313287	241,042.82	80.21	0.033276
Summary	0090313552	181,613.17	151.34	0.083331
Summary	0090314555	256,777.61	109.51	0.042648
Summary	0090314562	344,406.02	135.61	0.039375
Summary	0090314570	292,365.26	90.09	0.030814
Summary	0090315601	294,009.85	91.11	0.030989
Summary	0090316014	202,591.52	124.82	0.061612
Summary	0090317144	136,926.00	110.35	0.080591
Summary	0090317213	341,687.37	41.34	0.012099
Summary	0090319573	148,547.58	42.45	0.028577
Summary	0090320316	408,957.72	5.21	0.001274
Summary	0090320366	321,843.29	234.68	0.072917
Summary	0090320451	101,416.93	73.95	0.072917
Summary	0090320611	396,128.69	204.79	0.051698
Summary	0090321188	189,690.95	53.14	0.028014
Summary	0090321199	102,255.43	48.31	0.047244
Summary	0090321364	172,504.78	161.72	0.093748
Summary	0090321913	123,338.82	48.89	0.039639
Summary	0090322162	336,690.00	280.57	0.083332
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	398,486.12	581.13	0.145834
Summary	0090322616	122,197.47	39.01	0.031924
Summary	0090322690	201,408.44	148.87	0.073914
Summary	0090322845	229,366.26	158.91	0.069282
Summary	0090323507	88,731.92	157.71	0.177738
Summary	0090323608	257,192.99	294.70	0.114583
Summary	0090324365	207,633.39	177.35	0.085415
Summary	0090324420	153,273.77	52.09	0.033985
Summary	0090324625	241,512.74	452.84	0.187501
Summary	0090324649	239,328.16	305.29	0.127561
Summary	0090325321	409,145.74	193.05	0.047184
Summary	0090326514	282,551.22	57.47	0.020340

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090326719	105,458.09	60.14	0.057027
Summary	0090326972	270,495.09	225.41	0.083332
Summary	0090327204	298,534.16	165.53	0.055448
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	380,512.48	187.01	0.049147
Summary	0090328612	295,810.79	462.20	0.156249
Summary	0090328654	156,027.07	21.92	0.014049
Summary	0090329052	224,635.66	163.80	0.072918
Summary	0090329608	132,007.25	107.16	0.081177
Summary	0090330293	232,409.59	58.94	0.025360
Summary	0090331177	319,106.07	256.42	0.080356
Summary	0090331206	154,668.60	93.02	0.060141
Summary	0090331959	355,375.59	333.16	0.093749
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333220	317,310.62	114.72	0.036154
Summary	0090334523	135,565.66	62.70	0.046251
Summary	0090334645	372,265.90	465.33	0.124999
Summary	0090335262	414,752.88	173.10	0.041736
Summary	0090335339	166,120.49	29.10	0.017517
Summary	0090335725	159,090.60	42.37	0.026633
Summary	0090336343	165,057.95	206.32	0.124999
Summary	0090336428	183,566.85	248.58	0.135417
Summary	0090336430	276,364.09	131.34	0.047524
Summary	0090336490	142,156.90	177.70	0.125003
Summary	0090336554	72,558.35	98.26	0.135422
Summary	0090336556	372,741.69	411.03	0.110272
Summary	0090337803	141,741.89	191.94	0.135415
Summary	0090338070	426,966.48	116.15	0.027204
Summary	0090338343	305,427.99	190.89	0.062499
Summary	0090338629	309,152.99	116.67	0.037739
Summary	0090338852	187,324.15	68.56	0.036600
Summary	0090339026	111,505.95	151.00	0.135419
Summary	0090339222	251,027.17	30.05	0.011971
Summary	0090339280	451,931.45	564.91	0.124999

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Modification Loss Detail

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Summary	0090339465	274,251.98	257.11	0.093750
Summary	0090339862	174,529.38	45.76	0.026219
Summary	0090340023	324,289.92	202.68	0.062500
Summary	0090340182	438,224.08	228.24	0.052083
Summary	0090340553	78,019.56	32.05	0.041079
Summary	0090340620	130,747.16	37.06	0.028345
Summary	0090341593	243,304.34	358.59	0.147383
Summary	0090341617	221,392.87	94.38	0.042630
Summary	0090341740	259,277.61	111.95	0.043178
Summary	0090342442	70,964.96	59.14	0.083337
Summary	0090343181	83,436.39	69.53	0.083333
Summary	0090343195	108,391.54	67.74	0.062496
Summary	0090344632	425,827.48	221.79	0.052084
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345301	209,152.58	283.23	0.135418
Summary	0090345369	207,299.02	108.14	0.052166
Summary	0090345446	168,550.53	47.44	0.028146
Summary	0090345572	97,749.61	77.67	0.079458
Summary	0090345856	83,321.33	60.76	0.072923
Summary	0090346396	93,606.95	62.04	0.066277
Summary	0090347418	412,633.79	89.86	0.021777
Summary	0090347462	444,847.89	472.43	0.106200

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	339,262.26	(135,353.86)	(39.897)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090261688	339,262.26	(135,353.86)	(39.897)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	679,340.72	(9,061.99)	(4,131.71)	(0.608)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090281676	85,699.20	(14,240.88)	50,154.04	58.523
0090290518	243,245.99	26.00	(64,706.24)	(26.601)
0090301105	350,395.53	5,152.89	10,420.49	2.974

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
97	19,730,989.35	11,576.58	0.059

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090216552	313,918.32	(3,440.32)	(1.096)
0090219607	218,553.36	(27,660.04)	(12.656)
0090220111	283,197.98	10,740.53	3.793
0090221761	97,927.92	62,878.45	64.209
0090221782	141,859.96	(22,759.59)	(16.044)
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	8,432.04	2.055
0090229422	60,470.95	11,615.39	19.208
0090231119	92,112.85	1,710.20	1.857
0090233716	397,519.86	16,220.51	4.080
0090234565	322,692.99	(891.22)	(0.276)
0090234938	132,735.43	15,335.21	11.553
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090240665	160,094.01	(15,755.67)	(9.842)
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090242096	363,992.19	(1,067.82)	(0.293)
0090244178	174,815.22	2,543.77	1.455
0090245076	129,135.09	15.95	0.012
0090245925	230,035.10	16,805.60	7.306
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	1,860.27	1.629
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(8,905.03)	(10.651)
0090250263	206,335.18	897.78	0.435
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251628	82,366.19	1,269.29	1.541
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	25,114.80	65.786
0090257524	317,042.70	(3,134.58)	(0.989)
0090257761	129,207.95	19,328.49	14.959
0090258573	71,743.31	(40,716.83)	(56.753)
0090261688	339,262.26	(135,353.86)	(39.897)
0090263130	196,445.47	4,107.25	2.091
0090265807	164,432.19	13,081.23	7.955
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
0090278722	62,388.58	901.09	1.444
0090281475	69,794.15	9,290.27	13.311
0090281676	85,699.20	50,154.04	58.523

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090281765	84,815.28	12,352.86	14.564
0090282561	221,416.73	3,647.87	1.648
0090285007	330,630.27	15,479.52	4.682
0090285655	517,964.96	11,596.07	2.239
0090286060	374,007.53	(5,589.61)	(1.495)
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090290518	243,245.99	(64,706.24)	(26.601)
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090292294	88,337.71	(32,162.67)	(36.409)
0090293122	116,098.06	(2,302.72)	(1.983)
0090294461	199,430.03	7,137.53	3.579
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090300302	242,480.60	(48,960.29)	(20.191)
0090300612	339,534.01	6,202.45	1.827
0090301105	350,395.53	10,420.49	2.974
0090301438	231,559.41	(2,017.02)	(0.871)
0090302709	143,299.69	8,935.64	6.236
0090305410	321,401.68	7,252.64	2.257
0090306620	73,323.25	6,800.91	9.275
0090308562	59,299.20	(177.35)	(0.299)
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(14,775.13)	(4.458)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090318216	685,946.83	(16,560.30)	(2.414)
0090321227	382,030.53	(81,989.09)	(21.461)
0090322256	75,441.83	42,209.77	55.950
0090325915	127,782.00	5,858.07	4.584
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281
0090333124	316,629.71	10,040.63	3.171
0090333568	105,284.85	(22,617.81)	(21.482)
0090334031	174,464.39	(41,430.84)	(23.747)
0090338662	118,749.96	1,916.78	1.614
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(8,128.37)	(6.255)
0090344274	371,042.80	(3,962.09)	(1.068)
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090347217	122,470.08	(19,559.36)	(15.971)

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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	4	1,018,602.98	(144,415.85)	(0.002 %)	0	0.00	0.00	0.000 %	4	1,018,602.98	(144,415.85)	(0.002 %)

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	0090261688	347,000.00	4.750 %	MI	90.00	360	339,262.26	06/30/2021	(135,353.86)	(135,353.86)
Summary	0090281676	89,000.00	4.375 %	MO	95.00	360	85,699.20	04/30/2021	(14,240.88)	50,154.04
Summary	0090290518	251,000.00	4.500 %	AR	82.00	360	243,245.99	05/31/2021	26.00	(64,706.24)
Summary	0090301105	361,000.00	4.125 %	SC	95.00	360	350,395.53	01/31/2021	5,152.89	10,420.49

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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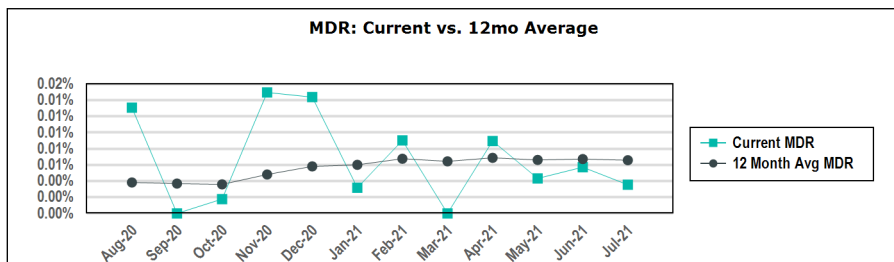
Distribution Date: 26-Jul-2021
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Realized Loss Report - Collateral

Summary

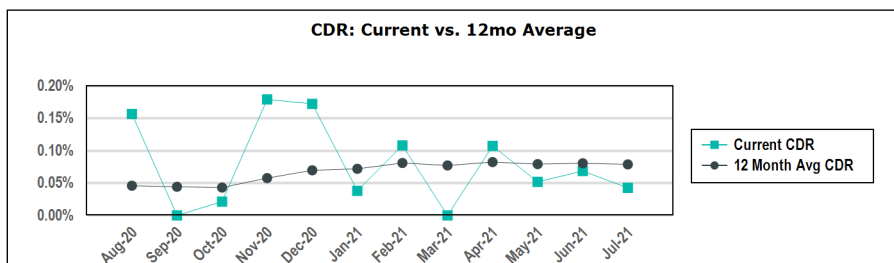
MDR

Current Month 0.004 %
3 Month Average 0.005 %
12 Month Average 0.007 %



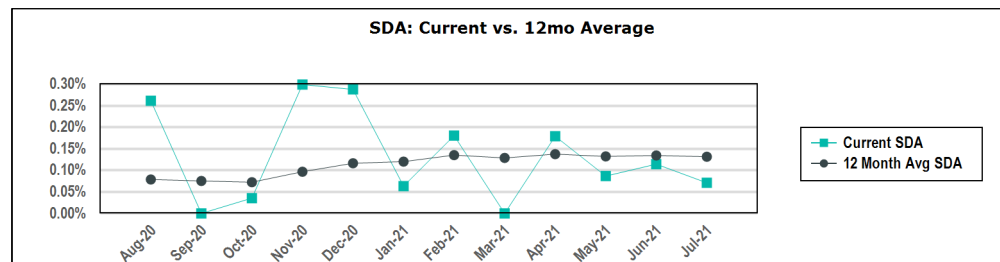
CDR

Current Month 0.043 %
3 Month Average 0.054 %
12 Month Average 0.079 %



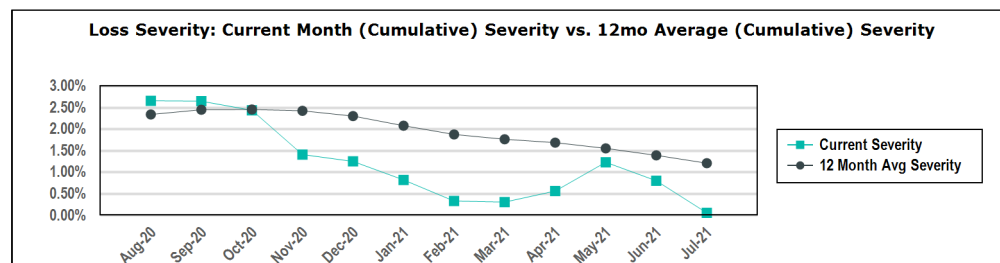
SDA

Current Month 0.071 %
3 Month Average 0.091 %
12 Month Average 0.132 %



Loss Severity

Current Month (Cumulative) 0.059 %
3 Month Average (Cumulative) 0.699 %
12 Month Average (Cumulative) 1.212 %



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

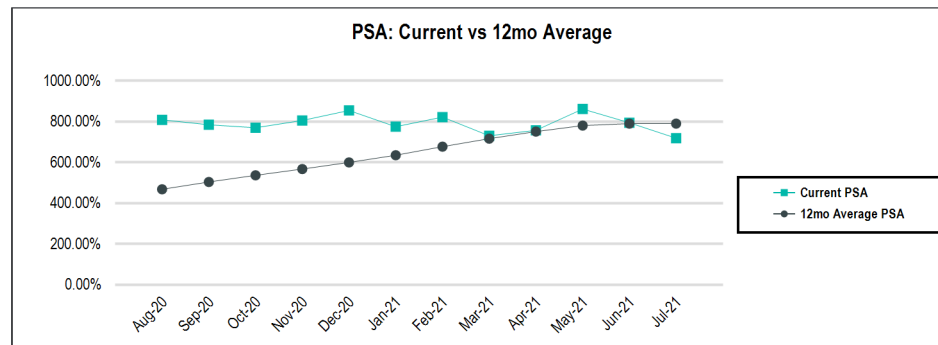
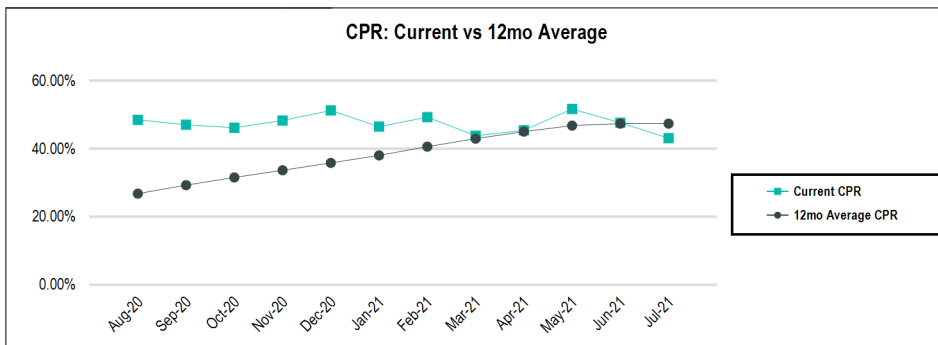
Current Month	4.596 %
3 Month Average	5.246 %
12 Month Average	5.227 %

CPR

Current Month	43.140 %
3 Month Average	47.513 %
12 Month Average	47.436 %

PSA

Current Month	718.994 %
3 Month Average	791.885 %
12 Month Average	790.602 %



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
146	27,430,345.64

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Accrual Period

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

Business Day

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

Closing Date

March 14, 2018