

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-Apr-2020
09-Apr-2020 8:47:30 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		04/24/2020	0.00000 %	19,532,836,986.30	0.00	400,691,731.97	0.00	19,132,145,254.34	400,691,731.97	0.00
2M-1	30711XC28	04/24/2020	1.59663 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/24/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	04/24/2020	3.14663 %	156,544,244.89	451,537.92	17,980,239.07	0.00	138,564,005.82	18,431,776.99	0.00
2M-AH		04/24/2020	0.00000 %	8,239,841.60	0.00	946,405.42	0.00	7,293,436.18	946,405.42	0.00
2M-2B	30711XC69	04/24/2020	3.14663 %	222,384,000.00	641,446.82	0.00	0.00	222,384,000.00	641,446.82	0.00
2M-BH		04/24/2020	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C	30711XC77	04/24/2020	3.14663 %	222,384,000.00	641,446.82	0.00	0.00	222,384,000.00	641,446.82	0.00
2M-CH		04/24/2020	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	04/24/2020	3.14663 %	601,312,244.89	1,734,431.55	17,980,239.07	0.00	583,332,005.82	19,714,670.62	0.00
2M-2H		04/24/2020	0.00000 %	31,650,589.60	0.00	946,405.42	0.00	30,704,184.18	946,405.42	0.00
2B-1	30711XC44	04/24/2020	4.94663 %	151,053,000.00	684,936.36	0.00	0.00	151,053,000.00	684,936.36	0.00
2B-1H		04/24/2020	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		04/24/2020	0.00000 %	132,422,531.92	0.00	0.00	4,053.61	132,418,478.31	0.00	84,942.69
2A-I1	30711XC93	04/24/2020	1.70000 %	0.00	243,948.11	0.00	0.00	0.00	243,948.11	0.00
2A-I2	30711XD35	04/24/2020	1.30000 %	0.00	186,548.56	0.00	0.00	0.00	186,548.56	0.00
2A-I3	30711XD50	04/24/2020	0.90000 %	0.00	129,149.00	0.00	0.00	0.00	129,149.00	0.00
2A-I4	30711XD76	04/24/2020	0.50000 %	0.00	71,749.45	0.00	0.00	0.00	71,749.45	0.00
2B-I1	30711XD92	04/24/2020	1.70000 %	0.00	346,548.40	0.00	0.00	0.00	346,548.40	0.00
2B-I2	30711XE34	04/24/2020	1.30000 %	0.00	265,007.60	0.00	0.00	0.00	265,007.60	0.00
2B-I3	30711XE59	04/24/2020	0.90000 %	0.00	183,466.80	0.00	0.00	0.00	183,466.80	0.00
2B-I4	30711XH98	04/24/2020	0.50000 %	0.00	101,926.00	0.00	0.00	0.00	101,926.00	0.00
2C-I1	30711XE83	04/24/2020	1.70000 %	0.00	346,548.40	0.00	0.00	0.00	346,548.40	0.00
2C-I2	30711XF25	04/24/2020	1.30000 %	0.00	265,007.60	0.00	0.00	0.00	265,007.60	0.00
2C-I3	30711XF41	04/24/2020	0.90000 %	0.00	183,466.80	0.00	0.00	0.00	183,466.80	0.00
2C-I4	30711XF66	04/24/2020	0.50000 %	0.00	101,926.00	0.00	0.00	0.00	101,926.00	0.00
2E-A1	30711XC85	04/24/2020	1.44663 %	156,544,244.89	207,589.80	17,980,239.07	0.00	138,564,005.82	18,187,828.87	0.00
2E-A2	30711XD27	04/24/2020	1.84663 %	156,544,244.89	264,989.36	17,980,239.07	0.00	138,564,005.82	18,245,228.43	0.00
2E-A3	30711XD43	04/24/2020	2.24663 %	156,544,244.89	322,388.91	17,980,239.07	0.00	138,564,005.82	18,302,627.98	0.00
2E-A4	30711XD68	04/24/2020	2.64663 %	156,544,244.89	379,788.47	17,980,239.07	0.00	138,564,005.82	18,360,027.54	0.00
2E-B1	30711XD84	04/24/2020	1.44663 %	222,384,000.00	294,898.42	0.00	0.00	222,384,000.00	294,898.42	0.00

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2E-B2	30711XE26	04/24/2020	1.84663 %	222,384,000.00	376,439.22	0.00	0.00	222,384,000.00	376,439.22	0.00
2E-B3	30711XE42	04/24/2020	2.24663 %	222,384,000.00	457,980.02	0.00	0.00	222,384,000.00	457,980.02	0.00
2E-B4	30711XE67	04/24/2020	2.64663 %	222,384,000.00	539,520.82	0.00	0.00	222,384,000.00	539,520.82	0.00
2E-C1	30711XE75	04/24/2020	1.44663 %	222,384,000.00	294,898.42	0.00	0.00	222,384,000.00	294,898.42	0.00
2E-C2	30711XE91	04/24/2020	1.84663 %	222,384,000.00	376,439.22	0.00	0.00	222,384,000.00	376,439.22	0.00
2E-C3	30711XF33	04/24/2020	2.24663 %	222,384,000.00	457,980.02	0.00	0.00	222,384,000.00	457,980.02	0.00
2E-C4	30711XF58	04/24/2020	2.64663 %	222,384,000.00	539,520.82	0.00	0.00	222,384,000.00	539,520.82	0.00
2E-D1	30711XF74	04/24/2020	1.44663 %	378,928,244.89	502,488.22	17,980,239.07	0.00	360,948,005.82	18,482,727.29	0.00
2E-D2	30711XF82	04/24/2020	1.84663 %	378,928,244.89	641,428.58	17,980,239.07	0.00	360,948,005.82	18,621,667.65	0.00
2E-D3	30711XF90	04/24/2020	2.24663 %	378,928,244.89	780,368.93	17,980,239.07	0.00	360,948,005.82	18,760,608.00	0.00
2E-D4	30711XG24	04/24/2020	2.64663 %	378,928,244.89	919,309.29	17,980,239.07	0.00	360,948,005.82	18,899,548.36	0.00
2E-D5	30711XG32	04/24/2020	3.14663 %	378,928,244.89	1,092,984.73	17,980,239.07	0.00	360,948,005.82	19,073,223.80	0.00
2E-F1	30711XG40	04/24/2020	1.44663 %	444,768,000.00	589,796.84	0.00	0.00	444,768,000.00	589,796.84	0.00
2E-F2	30711XG57	04/24/2020	1.84663 %	444,768,000.00	752,878.44	0.00	0.00	444,768,000.00	752,878.44	0.00
2E-F3	30711XG65	04/24/2020	2.24663 %	444,768,000.00	915,960.04	0.00	0.00	444,768,000.00	915,960.04	0.00
2E-F4	30711XG73	04/24/2020	2.64663 %	444,768,000.00	1,079,041.64	0.00	0.00	444,768,000.00	1,079,041.64	0.00
2E-F5	30711XG81	04/24/2020	3.14663 %	444,768,000.00	1,282,893.64	0.00	0.00	444,768,000.00	1,282,893.64	0.00
2X-1	30711XG99	04/24/2020	1.70000 %	0.00	590,496.51	0.00	0.00	0.00	590,496.51	0.00
2X-2	30711XH23	04/24/2020	1.30000 %	0.00	451,556.16	0.00	0.00	0.00	451,556.16	0.00
2X-3	30711XH31	04/24/2020	0.90000 %	0.00	312,615.80	0.00	0.00	0.00	312,615.80	0.00
2X-4	30711XH49	04/24/2020	0.50000 %	0.00	173,675.45	0.00	0.00	0.00	173,675.45	0.00
2Y-1	30711XH56	04/24/2020	1.70000 %	0.00	693,096.80	0.00	0.00	0.00	693,096.80	0.00
2Y-2	30711XH64	04/24/2020	1.30000 %	0.00	530,015.20	0.00	0.00	0.00	530,015.20	0.00
2Y-3	30711XH72	04/24/2020	0.90000 %	0.00	366,933.60	0.00	0.00	0.00	366,933.60	0.00
2Y-4	30711XH80	04/24/2020	0.50000 %	0.00	203,852.00	0.00	0.00	0.00	203,852.00	0.00
Totals				27,613,919,494.21	22,970,917.56	600,367,172.58	4,053.61	27,013,548,268.03	623,338,090.14	84,942.69

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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Distribution Date: 27-Apr-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	19,532,836,986.30	31,335,466.60	369,356,265.37	0.00	0.00	400,691,731.97	19,132,145,254.34	0.75596766	400,691,731.97
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	156,544,244.89	1,408,794.56	16,571,444.51	0.00	0.00	17,980,239.07	138,564,005.82	0.62308442	17,980,239.07
2M-AH	11,705,374.00	8,239,841.60	74,153.12	872,252.30	0.00	0.00	946,405.42	7,293,436.18	0.62308442	946,405.42
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	601,312,244.89	1,408,794.56	16,571,444.51	0.00	0.00	17,980,239.07	583,332,005.82	0.87436147	17,980,239.07
2M-2H	35,116,122.00	31,650,589.60	74,153.12	872,252.30	0.00	0.00	946,405.42	30,704,184.18	0.87436147	946,405.42
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	132,422,531.92	0.00	0.00	0.00	4,053.61	4,053.61	132,418,478.31	0.99935894	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	156,544,244.89	1,408,794.56	16,571,444.51	0.00	0.00	17,980,239.07	138,564,005.82	0.62308442	17,980,239.07
2E-A2	222,384,000.00	156,544,244.89	1,408,794.56	16,571,444.51	0.00	0.00	17,980,239.07	138,564,005.82	0.62308442	17,980,239.07
2E-A3	222,384,000.00	156,544,244.89	1,408,794.56	16,571,444.51	0.00	0.00	17,980,239.07	138,564,005.82	0.62308442	17,980,239.07
2E-A4	222,384,000.00	156,544,244.89	1,408,794.56	16,571,444.51	0.00	0.00	17,980,239.07	138,564,005.82	0.62308442	17,980,239.07
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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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C1	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C2	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C3	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C4	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-D1	444,768,000.00	378,928,244.89	1,408,794.56	16,571,444.51	0.00	0.00	17,980,239.07	360,948,005.82	0.81154221	17,980,239.07
2E-D2	444,768,000.00	378,928,244.89	1,408,794.56	16,571,444.51	0.00	0.00	17,980,239.07	360,948,005.82	0.81154221	17,980,239.07
2E-D3	444,768,000.00	378,928,244.89	1,408,794.56	16,571,444.51	0.00	0.00	17,980,239.07	360,948,005.82	0.81154221	17,980,239.07
2E-D4	444,768,000.00	378,928,244.89	1,408,794.56	16,571,444.51	0.00	0.00	17,980,239.07	360,948,005.82	0.81154221	17,980,239.07
2E-D5	444,768,000.00	378,928,244.89	1,408,794.56	16,571,444.51	0.00	0.00	17,980,239.07	360,948,005.82	0.81154221	17,980,239.07
2E-F1	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F2	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F3	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F4	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F5	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,319,240,014.00	27,613,919,494.21	46,980,513.00	553,386,659.58	0.00	4,053.61	600,371,226.19	27,013,548,268.03	0.78712548	600,367,172.58

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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	771.80017428	1.23815699	14.59435873	0.00000000	0.00000000	15.83251572	755.96765856	0.75596766	15.83251572
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	703.93663613	6.33496367	74.51725174	0.00000000	0.00000000	80.85221540	623.08442073	0.62308442	80.85221540
2M-AH	11,705,374.00	703.93663628	6.33496375	74.51725165	0.00000000	0.00000000	80.85221540	623.08442088	0.62308442	80.85221540
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	901.31221204	2.11165456	24.83908391	0.00000000	0.00000000	26.95073847	874.36147358	0.87436147	26.95073847
2M-2H	35,116,122.00	901.31221209	2.11165458	24.83908388	0.00000000	0.00000000	26.95073847	874.36147363	0.87436147	26.95073847
2B-1	151,053,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	7,951,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	999.38953214	0.00000000	0.00000000	0.00000000	0.03059249	0.03059249	999.35893965	0.99935894	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	703.93663613	6.33496367	74.51725174	0.00000000	0.00000000	80.85221540	623.08442073	0.62308442	80.85221540
2E-A2	222,384,000.00	703.93663613	6.33496367	74.51725174	0.00000000	0.00000000	80.85221540	623.08442073	0.62308442	80.85221540
2E-A3	222,384,000.00	703.93663613	6.33496367	74.51725174	0.00000000	0.00000000	80.85221540	623.08442073	0.62308442	80.85221540
2E-A4	222,384,000.00	703.93663613	6.33496367	74.51725174	0.00000000	0.00000000	80.85221540	623.08442073	0.62308442	80.85221540
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-Apr-2020
09-Apr-2020 8:47:30 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	851.96831807	3.16748183	37.25862587	0.00000000	0.00000000	40.42610770	811.54221037	0.81154221	40.42610770
2E-D2	444,768,000.00	851.96831807	3.16748183	37.25862587	0.00000000	0.00000000	40.42610770	811.54221037	0.81154221	40.42610770
2E-D3	444,768,000.00	851.96831807	3.16748183	37.25862587	0.00000000	0.00000000	40.42610770	811.54221037	0.81154221	40.42610770
2E-D4	444,768,000.00	851.96831807	3.16748183	37.25862587	0.00000000	0.00000000	40.42610770	811.54221037	0.81154221	40.42610770
2E-D5	444,768,000.00	851.96831807	3.16748183	37.25862587	0.00000000	0.00000000	40.42610770	811.54221037	0.81154221	40.42610770
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-Apr-2020
09-Apr-2020 8:47:31 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 %	19,532,836,986.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	19,132,145,254.34
2M-1	N/A	N/A	1.59663 %	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	03/25/20 - 04/26/20	33	3.14663 %	156,544,244.89	451,537.92	0.00	0.00	0.00	0.00	451,537.92	0.00	138,564,005.82
2M-AH	N/A	N/A	0.00000 %	8,239,841.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,293,436.18
2M-2B	03/25/20 - 04/26/20	33	3.14663 %	222,384,000.00	641,446.82	0.00	0.00	0.00	0.00	641,446.82	0.00	222,384,000.00
2M-BH	N/A	N/A	0.00000 %	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00
2M-2C	03/25/20 - 04/26/20	33	3.14663 %	222,384,000.00	641,446.82	0.00	0.00	0.00	0.00	641,446.82	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	03/25/20 - 04/26/20	33	3.14663 %	601,312,244.89	1,734,431.55	0.00	0.00	0.00	0.00	1,734,431.55	0.00	583,332,005.82
2M-2H	N/A	N/A	0.00000 %	31,650,589.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	30,704,184.18
2B-1	03/25/20 - 04/26/20	33	4.94663 %	151,053,000.00	684,936.36	0.00	0.00	0.00	0.00	684,936.36	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 %	132,422,531.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,418,478.31
2A-I1	03/25/20 - 04/26/20	33	1.70000 %	156,544,244.89	243,948.11	0.00	0.00	0.00	0.00	243,948.11	0.00	138,564,005.82
2A-I2	03/25/20 - 04/26/20	33	1.30000 %	156,544,244.89	186,548.56	0.00	0.00	0.00	0.00	186,548.56	0.00	138,564,005.82
2A-I3	03/25/20 - 04/26/20	33	0.90000 %	156,544,244.89	129,149.00	0.00	0.00	0.00	0.00	129,149.00	0.00	138,564,005.82
2A-I4	03/25/20 - 04/26/20	33	0.50000 %	156,544,244.89	71,749.45	0.00	0.00	0.00	0.00	71,749.45	0.00	138,564,005.82
2B-I1	03/25/20 - 04/26/20	33	1.70000 %	222,384,000.00	346,548.40	0.00	0.00	0.00	0.00	346,548.40	0.00	222,384,000.00
2B-I2	03/25/20 - 04/26/20	33	1.30000 %	222,384,000.00	265,007.60	0.00	0.00	0.00	0.00	265,007.60	0.00	222,384,000.00
2B-I3	03/25/20 - 04/26/20	33	0.90000 %	222,384,000.00	183,466.80	0.00	0.00	0.00	0.00	183,466.80	0.00	222,384,000.00
2B-I4	03/25/20 - 04/26/20	33	0.50000 %	222,384,000.00	101,926.00	0.00	0.00	0.00	0.00	101,926.00	0.00	222,384,000.00
2C-I1	03/25/20 - 04/26/20	33	1.70000 %	222,384,000.00	346,548.40	0.00	0.00	0.00	0.00	346,548.40	0.00	222,384,000.00
2C-I2	03/25/20 - 04/26/20	33	1.30000 %	222,384,000.00	265,007.60	0.00	0.00	0.00	0.00	265,007.60	0.00	222,384,000.00
2C-I3	03/25/20 - 04/26/20	33	0.90000 %	222,384,000.00	183,466.80	0.00	0.00	0.00	0.00	183,466.80	0.00	222,384,000.00
2C-I4	03/25/20 - 04/26/20	33	0.50000 %	222,384,000.00	101,926.00	0.00	0.00	0.00	0.00	101,926.00	0.00	222,384,000.00
2E-A1	03/25/20 - 04/26/20	33	1.44663 %	156,544,244.89	207,589.80	0.00	0.00	0.00	0.00	207,589.80	0.00	138,564,005.82
2E-A2	03/25/20 - 04/26/20	33	1.84663 %	156,544,244.89	264,989.36	0.00	0.00	0.00	0.00	264,989.36	0.00	138,564,005.82
2E-A3	03/25/20 - 04/26/20	33	2.24663 %	156,544,244.89	322,388.91	0.00	0.00	0.00	0.00	322,388.91	0.00	138,564,005.82
2E-A4	03/25/20 - 04/26/20	33	2.64663 %	156,544,244.89	379,788.47	0.00	0.00	0.00	0.00	379,788.47	0.00	138,564,005.82
2E-B1	03/25/20 - 04/26/20	33	1.44663 %	222,384,000.00	294,898.42	0.00	0.00	0.00	0.00	294,898.42	0.00	222,384,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Apr-2020
09-Apr-2020 8:47:31 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-B2	03/25/20 - 04/26/20	33	1.84663 %	222,384,000.00	376,439.22	0.00	0.00	0.00	0.00	376,439.22	0.00	222,384,000.00
2E-B3	03/25/20 - 04/26/20	33	2.24663 %	222,384,000.00	457,980.02	0.00	0.00	0.00	0.00	457,980.02	0.00	222,384,000.00
2E-B4	03/25/20 - 04/26/20	33	2.64663 %	222,384,000.00	539,520.82	0.00	0.00	0.00	0.00	539,520.82	0.00	222,384,000.00
2E-C1	03/25/20 - 04/26/20	33	1.44663 %	222,384,000.00	294,898.42	0.00	0.00	0.00	0.00	294,898.42	0.00	222,384,000.00
2E-C2	03/25/20 - 04/26/20	33	1.84663 %	222,384,000.00	376,439.22	0.00	0.00	0.00	0.00	376,439.22	0.00	222,384,000.00
2E-C3	03/25/20 - 04/26/20	33	2.24663 %	222,384,000.00	457,980.02	0.00	0.00	0.00	0.00	457,980.02	0.00	222,384,000.00
2E-C4	03/25/20 - 04/26/20	33	2.64663 %	222,384,000.00	539,520.82	0.00	0.00	0.00	0.00	539,520.82	0.00	222,384,000.00
2E-D1	03/25/20 - 04/26/20	33	1.44663 %	378,928,244.89	502,488.22	0.00	0.00	0.00	0.00	502,488.22	0.00	360,948,005.82
2E-D2	03/25/20 - 04/26/20	33	1.84663 %	378,928,244.89	641,428.58	0.00	0.00	0.00	0.00	641,428.58	0.00	360,948,005.82
2E-D3	03/25/20 - 04/26/20	33	2.24663 %	378,928,244.89	780,368.93	0.00	0.00	0.00	0.00	780,368.93	0.00	360,948,005.82
2E-D4	03/25/20 - 04/26/20	33	2.64663 %	378,928,244.89	919,309.29	0.00	0.00	0.00	0.00	919,309.29	0.00	360,948,005.82
2E-D5	03/25/20 - 04/26/20	33	3.14663 %	378,928,244.89	1,092,984.73	0.00	0.00	0.00	0.00	1,092,984.73	0.00	360,948,005.82
2E-F1	03/25/20 - 04/26/20	33	1.44663 %	444,768,000.00	589,796.84	0.00	0.00	0.00	0.00	589,796.84	0.00	444,768,000.00
2E-F2	03/25/20 - 04/26/20	33	1.84663 %	444,768,000.00	752,878.44	0.00	0.00	0.00	0.00	752,878.44	0.00	444,768,000.00
2E-F3	03/25/20 - 04/26/20	33	2.24663 %	444,768,000.00	915,960.04	0.00	0.00	0.00	0.00	915,960.04	0.00	444,768,000.00
2E-F4	03/25/20 - 04/26/20	33	2.64663 %	444,768,000.00	1,079,041.64	0.00	0.00	0.00	0.00	1,079,041.64	0.00	444,768,000.00
2E-F5	03/25/20 - 04/26/20	33	3.14663 %	444,768,000.00	1,282,893.64	0.00	0.00	0.00	0.00	1,282,893.64	0.00	444,768,000.00
2X-1	03/25/20 - 04/26/20	33	1.70000 %	378,928,244.89	590,496.51	0.00	0.00	0.00	0.00	590,496.51	0.00	360,948,005.82
2X-2	03/25/20 - 04/26/20	33	1.30000 %	378,928,244.89	451,556.16	0.00	0.00	0.00	0.00	451,556.16	0.00	360,948,005.82
2X-3	03/25/20 - 04/26/20	33	0.90000 %	378,928,244.89	312,615.80	0.00	0.00	0.00	0.00	312,615.80	0.00	360,948,005.82
2X-4	03/25/20 - 04/26/20	33	0.50000 %	378,928,244.89	173,675.45	0.00	0.00	0.00	0.00	173,675.45	0.00	360,948,005.82
2Y-1	03/25/20 - 04/26/20	33	1.70000 %	444,768,000.00	693,096.80	0.00	0.00	0.00	0.00	693,096.80	0.00	444,768,000.00
2Y-2	03/25/20 - 04/26/20	33	1.30000 %	444,768,000.00	530,015.20	0.00	0.00	0.00	0.00	530,015.20	0.00	444,768,000.00
2Y-3	03/25/20 - 04/26/20	33	0.90000 %	444,768,000.00	366,933.60	0.00	0.00	0.00	0.00	366,933.60	0.00	444,768,000.00
2Y-4	03/25/20 - 04/26/20	33	0.50000 %	444,768,000.00	203,852.00	0.00	0.00	0.00	0.00	203,852.00	0.00	444,768,000.00
Totals					22,970,917.56	0.00	0.00	0.00	0.00	22,970,917.56	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-Apr-2020
09-Apr-2020 8:47:31 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 %	771.80017428	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	755.96765856
2M-1	188,817,000.00	1.59663 %	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	3.14663 %	703.93663613	2.03044248	0.00000000	0.00000000	0.00000000	0.00000000	2.03044248	0.00000000	623.08442073
2M-AH	11,705,374.00	0.00000 %	703.93663628	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	623.08442088
2M-2B	222,384,000.00	3.14663 %	1,000.00000000	2.88441084	0.00000000	0.00000000	0.00000000	0.00000000	2.88441084	0.00000000	1,000.00000000
2M-BH	11,705,374.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2C	222,384,000.00	3.14663 %	1,000.00000000	2.88441084	0.00000000	0.00000000	0.00000000	0.00000000	2.88441084	0.00000000	1,000.00000000
2M-CH	11,705,374.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2	667,152,000.00	3.14663 %	901.31221204	2.59975470	0.00000000	0.00000000	0.00000000	0.00000000	2.59975470	0.00000000	874.36147358
2M-2H	35,116,122.00	0.00000 %	901.31221209	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	874.36147363
2B-1	151,053,000.00	4.94663 %	1,000.00000000	4.53441084	0.00000000	0.00000000	0.00000000	0.00000000	4.53441084	0.00000000	1,000.00000000
2B-1H	7,951,103.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-2H	132,503,421.00	0.00000 %	999.38953214	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.35893965
2A-I1	0.00	1.70000 %	703.93663613	1.09696790	0.00000000	0.00000000	0.00000000	0.00000000	1.09696790	0.00000000	623.08442073
2A-I2	0.00	1.30000 %	703.93663613	0.83885783	0.00000000	0.00000000	0.00000000	0.00000000	0.83885783	0.00000000	623.08442073
2A-I3	0.00	0.90000 %	703.93663613	0.58074772	0.00000000	0.00000000	0.00000000	0.00000000	0.58074772	0.00000000	623.08442073
2A-I4	0.00	0.50000 %	703.93663613	0.32263764	0.00000000	0.00000000	0.00000000	0.00000000	0.32263764	0.00000000	623.08442073
2B-I1	0.00	1.70000 %	1,000.00000000	1.55833333	0.00000000	0.00000000	0.00000000	0.00000000	1.55833333	0.00000000	1,000.00000000
2B-I2	0.00	1.30000 %	1,000.00000000	1.19166667	0.00000000	0.00000000	0.00000000	0.00000000	1.19166667	0.00000000	1,000.00000000
2B-I3	0.00	0.90000 %	1,000.00000000	0.82500000	0.00000000	0.00000000	0.00000000	0.00000000	0.82500000	0.00000000	1,000.00000000
2B-I4	0.00	0.50000 %	1,000.00000000	0.45833333	0.00000000	0.00000000	0.00000000	0.00000000	0.45833333	0.00000000	1,000.00000000
2C-I1	0.00	1.70000 %	1,000.00000000	1.55833333	0.00000000	0.00000000	0.00000000	0.00000000	1.55833333	0.00000000	1,000.00000000
2C-I2	0.00	1.30000 %	1,000.00000000	1.19166667	0.00000000	0.00000000	0.00000000	0.00000000	1.19166667	0.00000000	1,000.00000000
2C-I3	0.00	0.90000 %	1,000.00000000	0.82500000	0.00000000	0.00000000	0.00000000	0.00000000	0.82500000	0.00000000	1,000.00000000
2C-I4	0.00	0.50000 %	1,000.00000000	0.45833333	0.00000000	0.00000000	0.00000000	0.00000000	0.45833333	0.00000000	1,000.00000000
2E-A1	222,384,000.00	1.44663 %	703.93663613	0.93347453	0.00000000	0.00000000	0.00000000	0.00000000	0.93347453	0.00000000	623.08442073
2E-A2	222,384,000.00	1.84663 %	703.93663613	1.19158465	0.00000000	0.00000000	0.00000000	0.00000000	1.19158465	0.00000000	623.08442073
2E-A3	222,384,000.00	2.24663 %	703.93663613	1.44969472	0.00000000	0.00000000	0.00000000	0.00000000	1.44969472	0.00000000	623.08442073
2E-A4	222,384,000.00	2.64663 %	703.93663613	1.70780483	0.00000000	0.00000000	0.00000000	0.00000000	1.70780483	0.00000000	623.08442073
2E-B1	222,384,000.00	1.44663 %	1,000.00000000	1.32607751	0.00000000	0.00000000	0.00000000	0.00000000	1.32607751	0.00000000	1,000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-B2	222,384,000.00	1.84663 %	1,000.00000000	1.69274417	0.00000000	0.00000000	0.00000000	0.00000000	1.69274417	0.00000000	1,000.00000000
2E-B3	222,384,000.00	2.24663 %	1,000.00000000	2.05941084	0.00000000	0.00000000	0.00000000	0.00000000	2.05941084	0.00000000	1,000.00000000
2E-B4	222,384,000.00	2.64663 %	1,000.00000000	2.42607751	0.00000000	0.00000000	0.00000000	0.00000000	2.42607751	0.00000000	1,000.00000000
2E-C1	222,384,000.00	1.44663 %	1,000.00000000	1.32607751	0.00000000	0.00000000	0.00000000	0.00000000	1.32607751	0.00000000	1,000.00000000
2E-C2	222,384,000.00	1.84663 %	1,000.00000000	1.69274417	0.00000000	0.00000000	0.00000000	0.00000000	1.69274417	0.00000000	1,000.00000000
2E-C3	222,384,000.00	2.24663 %	1,000.00000000	2.05941084	0.00000000	0.00000000	0.00000000	0.00000000	2.05941084	0.00000000	1,000.00000000
2E-C4	222,384,000.00	2.64663 %	1,000.00000000	2.42607751	0.00000000	0.00000000	0.00000000	0.00000000	2.42607751	0.00000000	1,000.00000000
2E-D1	444,768,000.00	1.44663 %	851.96831807	1.12977602	0.00000000	0.00000000	0.00000000	0.00000000	1.12977602	0.00000000	811.54221037
2E-D2	444,768,000.00	1.84663 %	851.96831807	1.44216441	0.00000000	0.00000000	0.00000000	0.00000000	1.44216441	0.00000000	811.54221037
2E-D3	444,768,000.00	2.24663 %	851.96831807	1.75455278	0.00000000	0.00000000	0.00000000	0.00000000	1.75455278	0.00000000	811.54221037
2E-D4	444,768,000.00	2.64663 %	851.96831807	2.06694117	0.00000000	0.00000000	0.00000000	0.00000000	2.06694117	0.00000000	811.54221037
2E-D5	444,768,000.00	3.14663 %	851.96831807	2.45742664	0.00000000	0.00000000	0.00000000	0.00000000	2.45742664	0.00000000	811.54221037
2E-F1	444,768,000.00	1.44663 %	1,000.00000000	1.32607751	0.00000000	0.00000000	0.00000000	0.00000000	1.32607751	0.00000000	1,000.00000000
2E-F2	444,768,000.00	1.84663 %	1,000.00000000	1.69274417	0.00000000	0.00000000	0.00000000	0.00000000	1.69274417	0.00000000	1,000.00000000
2E-F3	444,768,000.00	2.24663 %	1,000.00000000	2.05941084	0.00000000	0.00000000	0.00000000	0.00000000	2.05941084	0.00000000	1,000.00000000
2E-F4	444,768,000.00	2.64663 %	1,000.00000000	2.42607751	0.00000000	0.00000000	0.00000000	0.00000000	2.42607751	0.00000000	1,000.00000000
2E-F5	444,768,000.00	3.14663 %	1,000.00000000	2.88441084	0.00000000	0.00000000	0.00000000	0.00000000	2.88441084	0.00000000	1,000.00000000
2X-1	0.00	1.70000 %	851.96831807	1.32765062	0.00000000	0.00000000	0.00000000	0.00000000	1.32765062	0.00000000	811.54221037
2X-2	0.00	1.30000 %	851.96831807	1.01526225	0.00000000	0.00000000	0.00000000	0.00000000	1.01526225	0.00000000	811.54221037
2X-3	0.00	0.90000 %	851.96831807	0.70287386	0.00000000	0.00000000	0.00000000	0.00000000	0.70287386	0.00000000	811.54221037
2X-4	0.00	0.50000 %	851.96831807	0.39048549	0.00000000	0.00000000	0.00000000	0.00000000	0.39048549	0.00000000	811.54221037
2Y-1	0.00	1.70000 %	1,000.00000000	1.55833333	0.00000000	0.00000000	0.00000000	0.00000000	1.55833333	0.00000000	1,000.00000000
2Y-2	0.00	1.30000 %	1,000.00000000	1.19166667	0.00000000	0.00000000	0.00000000	0.00000000	1.19166667	0.00000000	1,000.00000000
2Y-3	0.00	0.90000 %	1,000.00000000	0.82500000	0.00000000	0.00000000	0.00000000	0.00000000	0.82500000	0.00000000	1,000.00000000
2Y-4	0.00	0.50000 %	1,000.00000000	0.45833333	0.00000000	0.00000000	0.00000000	0.00000000	0.45833333	0.00000000	1,000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	20,422,827.25
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(4,053.61)
Total Deposits	20,418,773.64
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	20,399,606.98
Total Withdrawals (Pool Distribution Amount)	20,418,773.64
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

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	419,622,430.07
Total Principal Reduction Cumulative	6,463,079,866.34
Scheduled Principal Current	32,818,414.28
Scheduled Principal Cumulative	960,561,658.16
Unscheduled Principal Current	386,799,962.18
Unscheduled Principal Cumulative	5,502,433,265.50
Senior Reduction Amount	400,691,731.97
Subordinate Reduction Amount	18,926,644.49
Calculated Tranche Write-down Amount	4,053.61
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	22,690.28
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	92620
Period Reference Pool Removal Loan Count	1467
Period Ending Loan Count	91153
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	20,037,604,026.59
Period PIF Loan Count Current	1464
PIF Loan Count Cumulative	20872
Period PIF Loan UPB Current	380,430,207.37
PIF Loan UPB Cumulative	5,265,530,306.98
Period Partial Prepayment Amount	6,494,483.45
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	78
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,421,783.32
Credit Event Amount Current	765,806.47
Credit Event Amount Cumulative	5,580,773.96
Total Active Modified Loan Count	275
Total Active Modified Loan UPB	65,416,725.54
Libor Rate	0.946630%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.481355%
Subordinate Percentage	4.518645%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.500000 %	4.520000 %	4.520000 %
2M-1	0.00	0.00	3.750000 %	4.520000 %	4.520000 %
2M-1H	0.00	0.00	3.750000 %	4.520000 %	4.520000 %
2M-2A	0.00	0.00	2.870000 %	3.710000 %	3.790000 %
2M-2B	0.00	0.00	1.980000 %	2.570000 %	2.620000 %
2M-2C	0.00	0.00	1.100000 %	1.420000 %	1.450000 %
2M-2	0.00	0.00	1.100000 %	1.420000 %	1.450000 %
2M-2H	0.00	0.00	1.100000 %	1.420000 %	1.450000 %
2B-1	0.00	0.00	0.500000 %	0.650000 %	0.660000 %
2B-1H	0.00	0.00	0.500000 %	0.650000 %	0.660000 %
2B-2H	4,053.61	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	900	185,945,758.44	0.987351 %	0.927984 %
60 Days	247	50,635,550.72	0.270973 %	0.252703 %
90 Days	114	24,148,355.38	0.125064 %	0.120515 %
120 Days	86	18,734,555.51	0.094347 %	0.093497 %
150 Days	80	17,273,022.82	0.087765 %	0.086203 %
180+ Days	184	39,665,852.33	0.201858 %	0.197957 %
Totals	1611	336,403,095.20	1.767358 %	1.678859 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	198	49,063,416.07	22,690.28	0.046247

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090215097	147,355.24	163.93	0.111248
Summary	0090215245	104,802.11	47.74	0.045553
Summary	0090215630	343,711.24	158.83	0.046210
Summary	0090215876	291,392.28	242.83	0.083334
Summary	0090216229	123,777.73	34.49	0.027864
Summary	0090216889	139,217.47	89.88	0.064561
Summary	0090217648	240,263.96	167.14	0.069565
Summary	0090219521	111,210.24	47.78	0.042964
Summary	0090220894	391,777.31	161.56	0.041238
Summary	0090220999	355,375.80	143.13	0.040276
Summary	0090221279	245,092.53	112.21	0.045783
Summary	0090221697	310,941.09	161.95	0.052084
Summary	0090223213	174,763.69	44.61	0.025526
Summary	0090223681	186,743.91	49.62	0.026571
Summary	0090225884	38,485.89	62.98	0.163644
Summary	0090226109	58,249.48	18.07	0.031022
Summary	0090226122	400,475.51	199.43	0.049798
Summary	0090226180	316,570.54	184.19	0.058183
Summary	0090227067	146,142.57	106.56	0.072915
Summary	0090228235	157,511.26	109.98	0.069824
Summary	0090228868	613,544.40	619.79	0.101018
Summary	0090228929	341,992.33	177.78	0.051984
Summary	0090229562	421,591.82	471.33	0.111798
Summary	0090229768	167,318.91	77.95	0.046588
Summary	0090231111	107,244.74	27.69	0.025819

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090232111	162,140.39	105.84	0.065277
Summary	0090232180	176,112.79	45.08	0.025597
Summary	0090233039	156,705.83	74.85	0.047765
Summary	0090233372	418,876.04	392.70	0.093751
Summary	0090234185	115,006.54	25.71	0.022355
Summary	0090234671	216,844.98	108.42	0.049999
Summary	0090234879	140,163.61	131.40	0.093748
Summary	0090236430	381,557.85	31.35	0.008216
Summary	0090236659	178,297.04	66.87	0.037505
Summary	0090236719	190,165.98	81.81	0.043020
Summary	0090237593	544,804.03	767.45	0.140867
Summary	0090238489	326,633.55	74.82	0.022906
Summary	0090239356	159,013.46	49.52	0.031142
Summary	0090239739	135,788.58	21.21	0.015620
Summary	0090244155	134,126.44	61.90	0.046150
Summary	0090244931	325,594.76	11.19	0.003437
Summary	0090245010	186,814.04	119.16	0.063785
Summary	0090245849	157,817.84	72.35	0.045844
Summary	0090246465	328,332.51	79.45	0.024198
Summary	0090246602	100,036.51	32.64	0.032628
Summary	0090246796	269,272.39	90.38	0.033565
Summary	0090247207	302,175.25	63.69	0.021077
Summary	0090248695	272,259.22	34.18	0.012554
Summary	0090249593	412,039.03	343.37	0.083334
Summary	0090251184	83,325.36	17.94	0.021530
Summary	0090251648	365,467.08	84.40	0.023094
Summary	0090251673	248,573.77	76.11	0.030619
Summary	0090252060	319,167.23	156.99	0.049187
Summary	0090252563	107,217.23	31.12	0.029025
Summary	0090252704	449,059.19	90.49	0.020151
Summary	0090252799	359,751.18	67.88	0.018869
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253311	247,076.50	73.00	0.029546
Summary	0090253319	243,754.16	203.13	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090253445	405,685.76	13.20	0.003254
Summary	0090254179	108,261.35	36.46	0.033678
Summary	0090254831	206,793.63	158.23	0.076516
Summary	0090256109	169,185.22	92.79	0.054845
Summary	0090256639	178,476.69	44.93	0.025174
Summary	0090257345	191,044.95	21.87	0.011448
Summary	0090258756	167,092.76	70.86	0.042408
Summary	0090260003	146,357.61	11.27	0.007700
Summary	0090260518	274,379.65	149.73	0.054570
Summary	0090261619	273,227.06	173.26	0.063412
Summary	0090262186	343,134.20	226.99	0.066152
Summary	0090263509	379,872.12	27.12	0.007139
Summary	0090264027	141,035.75	108.57	0.076980
Summary	0090264155	235,565.52	142.84	0.060637
Summary	0090264295	317,428.84	130.63	0.041153
Summary	0090264444	55,472.15	41.83	0.075407
Summary	0090264923	415,398.08	240.65	0.057932
Summary	0090264999	146,212.33	69.88	0.047794
Summary	0090265201	437,324.53	170.23	0.038925
Summary	0090265315	356,699.71	115.12	0.032274
Summary	0090265562	100,817.60	88.29	0.087574
Summary	0090266766	270,073.60	130.81	0.048435
Summary	0090267275	68,369.88	71.22	0.104169
Summary	0090267405	455,064.09	56.64	0.012447
Summary	0090267523	302,229.06	197.34	0.065295
Summary	0090268101	190,658.88	50.14	0.026298
Summary	0090268935	264,780.32	75.84	0.028643
Summary	0090269405	207,164.99	21.87	0.010557
Summary	0090269494	236,599.13	95.73	0.040461
Summary	0090269823	356,870.84	107.11	0.030014
Summary	0090270029	134,724.01	52.08	0.038657
Summary	0090270858	173,728.21	96.65	0.055633
Summary	0090271375	147,295.63	38.16	0.025907
Summary	0090271799	405,326.97	231.81	0.057191

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Connecticut Avenue Securities

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090272970	213,979.84	128.34	0.059978
Summary	0090273750	139,026.53	80.25	0.057723
Summary	0090273796	391,282.49	37.48	0.009579
Summary	0090274189	517,373.53	182.52	0.035278
Summary	0090274357	132,686.79	71.64	0.053992
Summary	0090275929	370,712.54	253.85	0.068476
Summary	0090276734	430,226.17	231.02	0.053697
Summary	0090276795	264,649.15	27.57	0.010418
Summary	0090279076	143,540.17	58.39	0.040679
Summary	0090281566	396,187.68	330.16	0.083334
Summary	0090282412	170,588.28	83.82	0.049136
Summary	0090283042	167,534.90	39.73	0.023714
Summary	0090283190	300,597.84	125.19	0.041647
Summary	0090284993	220,718.48	119.81	0.054282
Summary	0090285384	294,379.97	115.65	0.039286
Summary	0090285447	219,994.65	217.52	0.098875
Summary	0090285480	206,265.59	124.87	0.060538
Summary	0090285580	302,575.03	283.66	0.093749
Summary	0090287025	334,260.16	109.33	0.032708
Summary	0090287503	433,777.79	365.85	0.084340
Summary	0090287740	261,038.69	217.53	0.083332
Summary	0090288511	422,781.82	252.92	0.059823
Summary	0090290043	248,090.68	85.56	0.034487
Summary	0090290801	73,615.56	11.27	0.015309
Summary	0090292404	256,306.04	32.14	0.012540
Summary	0090292495	309,523.89	179.75	0.058073
Summary	0090293071	97,149.49	33.90	0.034895
Summary	0090293348	400,355.86	150.96	0.037706
Summary	0090293601	156,628.02	80.24	0.051230
Summary	0090293763	121,066.00	42.93	0.035460
Summary	0090293936	126,234.32	131.49	0.104163
Summary	0090293981	207,312.26	57.46	0.027717
Summary	0090294492	306,870.61	141.28	0.046039
Summary	0090296711	124,359.82	60.29	0.048480

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090297649	295,162.99	16.21	0.005492
Summary	0090298094	143,240.90	134.29	0.093751
Summary	0090301350	409,287.35	134.33	0.032820
Summary	0090301675	513,383.03	226.49	0.044117
Summary	0090301913	199,720.98	129.40	0.064790
Summary	0090304624	264,341.71	102.61	0.038817
Summary	0090305900	344,741.52	589.70	0.171056
Summary	0090306413	297,723.00	161.33	0.054188
Summary	0090306673	77,177.40	60.88	0.078883
Summary	0090307068	131,748.66	81.25	0.061670
Summary	0090307127	316,709.57	77.31	0.024410
Summary	0090307432	424,967.29	354.14	0.083333
Summary	0090308919	86,399.61	14.44	0.016713
Summary	0090309137	140,690.15	110.65	0.078648
Summary	0090309325	88,049.12	47.56	0.054015
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	206,998.57	61.12	0.029527
Summary	0090310395	450,209.06	338.07	0.075092
Summary	0090310523	278,648.38	86.46	0.031028
Summary	0090312432	200,036.99	187.53	0.093748
Summary	0090313130	136,705.60	128.16	0.093749
Summary	0090313287	243,577.72	80.21	0.032930
Summary	0090314562	348,595.70	136.48	0.039151
Summary	0090314570	294,231.18	90.09	0.030619
Summary	0090314807	404,453.04	197.98	0.048950
Summary	0090315601	297,251.28	91.45	0.030765
Summary	0090316014	204,899.20	125.78	0.061386
Summary	0090317144	137,980.08	111.01	0.080454
Summary	0090317213	341,961.78	41.34	0.012089
Summary	0090318359	216,306.12	85.97	0.039745
Summary	0090319119	230,323.83	191.94	0.083335
Summary	0090320316	414,066.53	5.21	0.001258
Summary	0090320611	396,439.30	204.92	0.051690
Summary	0090321188	183,911.99	51.94	0.028242

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090321199	103,449.16	48.69	0.047067
Summary	0090321913	124,848.44	49.20	0.039408
Summary	0090322616	122,197.47	39.01	0.031924
Summary	0090322690	201,677.48	149.01	0.073885
Summary	0090323130	114,934.91	43.65	0.037978
Summary	0090324420	155,280.88	52.51	0.033816
Summary	0090325321	413,487.67	193.05	0.046688
Summary	0090325679	343,725.74	64.08	0.018643
Summary	0090326514	282,770.89	57.47	0.020324
Summary	0090326719	107,212.13	61.05	0.056943
Summary	0090327204	290,890.76	162.34	0.055808
Summary	0090328171	400,334.44	59.23	0.014795
Summary	0090328654	156,027.07	21.92	0.014049
Summary	0090329445	153,583.72	127.99	0.083336
Summary	0090330293	235,037.01	58.94	0.025077
Summary	0090331341	320,293.38	139.01	0.043401
Summary	0090332734	125,678.08	26.64	0.021197
Summary	0090333220	320,481.83	114.72	0.035796
Summary	0090335262	419,351.47	173.10	0.041278
Summary	0090335339	168,479.79	29.10	0.017272
Summary	0090335725	160,981.09	42.37	0.026320
Summary	0090336430	276,891.11	131.34	0.047434
Summary	0090338070	418,307.27	116.15	0.027767
Summary	0090338629	313,214.66	117.52	0.037521
Summary	0090339222	254,304.30	30.05	0.011817
Summary	0090339862	175,412.29	45.76	0.026087
Summary	0090340553	78,313.73	32.05	0.040925
Summary	0090340620	132,563.05	37.06	0.027957
Summary	0090341617	223,800.64	94.64	0.042288
Summary	0090341740	255,676.93	111.57	0.043637
Summary	0090343181	84,573.65	70.48	0.083336
Summary	0090343482	394,079.67	95.35	0.024196
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345369	210,509.52	0.21	0.000100

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090345446	170,626.21	47.44	0.027803
Summary	0090345572	98,460.24	77.67	0.078885
Summary	0090347418	385,388.05	89.86	0.023317

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	765,806.47	(16.50)	(0.002)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090227270	165,647.66	2,823.49	1.705
0090242096	363,992.19	(1,067.82)	(0.293)
0090251152	236,166.62	(1,772.17)	(0.750)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	341,507.56	4,070.11	3,418.01	1.001

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090226699	184,610.69	6,139.06	5,692.07	3.083
0090246214	156,896.87	(2,068.95)	(2,274.06)	(1.449)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
30	5,580,773.96	84,942.69	1.522

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090216552	313,918.32	(3,440.32)	(1.096)
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)
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	(1,772.17)	(0.750)
0090255037	70,103.89	4,197.59	5.988
0090270252	386,393.52	(3,895.17)	(1.008)
0090272857	120,309.48	1,015.94	0.844
0090276273	83,979.99	5,641.96	6.718
0090285007	330,630.27	15,479.52	4.682
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	476.66	0.540
0090291256	229,207.79	6,779.08	2.958

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090298635	62,239.30	(7,689.45)	(12.355)
0090308562	59,299.20	(177.35)	(0.299)
0090312519	81,986.74	27,477.14	33.514
0090325915	127,782.00	5,858.07	4.584
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	2,342.59	0.696
0090332242	112,435.16	12,684.26	11.281
0090338662	118,749.96	1,916.78	1.614
0090346057	142,063.15	1,596.65	1.124

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	5	36,752.98	4,053.61	0.000 %	0	0.00	0.00	0.000 %	5	36,752.98	4,053.61	0.000 %

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

Group	Loan Number	Securitized Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090226699	188,000.00	5.250 %	TX	97.00	360	36,974.59	12/31/2019	6,139.06	5,692.07
Summary	0090227270	169,000.00	5.000 %	AZ	97.00	360	2,823.49	03/31/2020	2,823.49	2,823.49
Summary	0090242096	367,000.00	4.625 %	MD	95.00	360	(1,067.82)	03/31/2020	(1,067.82)	(1,067.82)
Summary	0090246214	160,000.00	4.000 %	AZ	95.00	360	(205.11)	02/29/2020	(2,068.95)	(2,274.06)
Summary	0090251152	243,000.00	4.125 %	WA	97.00	360	(1,772.17)	03/31/2020	(1,772.17)	(1,772.17)

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

* This data is currently not provided for reporting.

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

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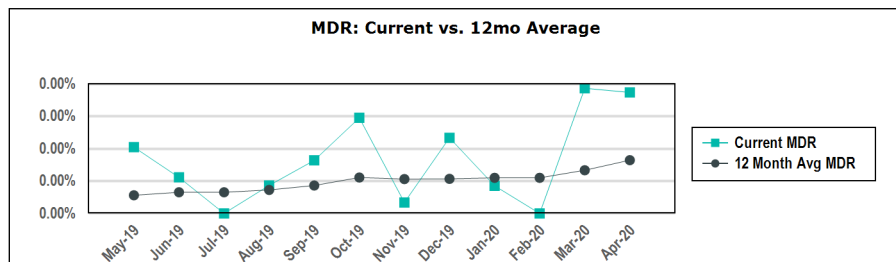
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Realized Loss Report - Collateral

Summary

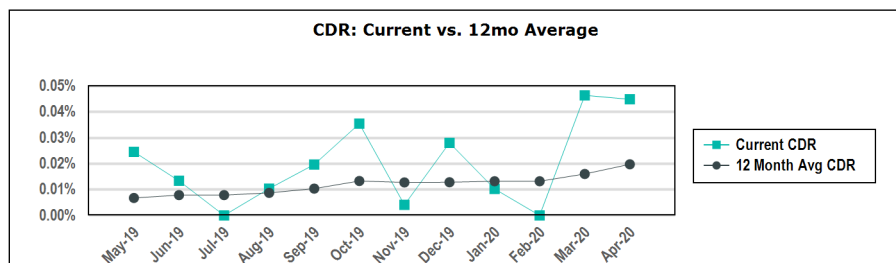
MDR

Current Month 0.004 %
3 Month Average 0.003 %
12 Month Average 0.002 %



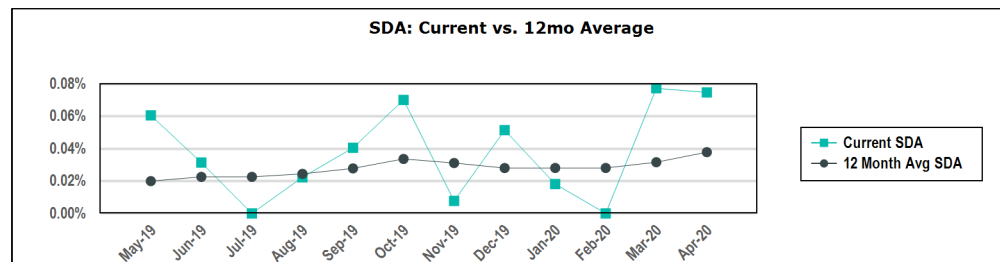
CDR

Current Month 0.045 %
3 Month Average 0.030 %
12 Month Average 0.020 %



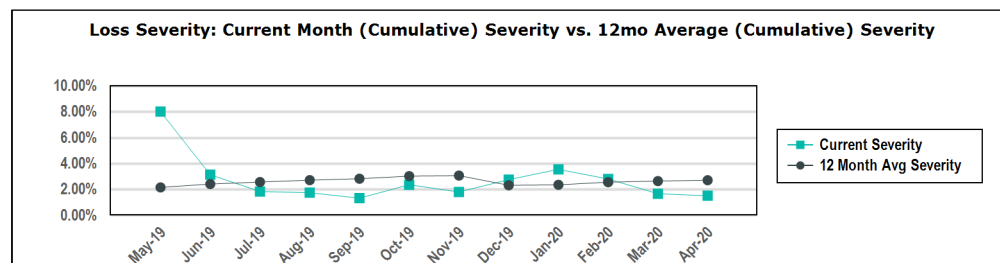
SDA

Current Month 0.075 %
3 Month Average 0.051 %
12 Month Average 0.038 %



Loss Severity

Current Month (Cumulative) 1.522 %
3 Month Average (Cumulative) 2.007 %
12 Month Average (Cumulative) 2.722 %



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

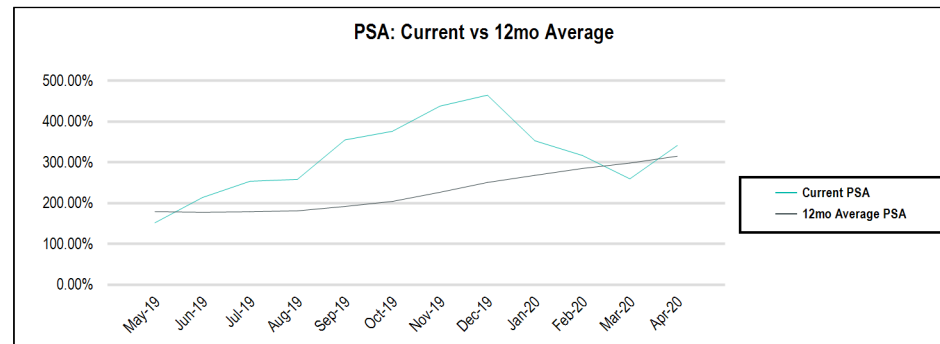
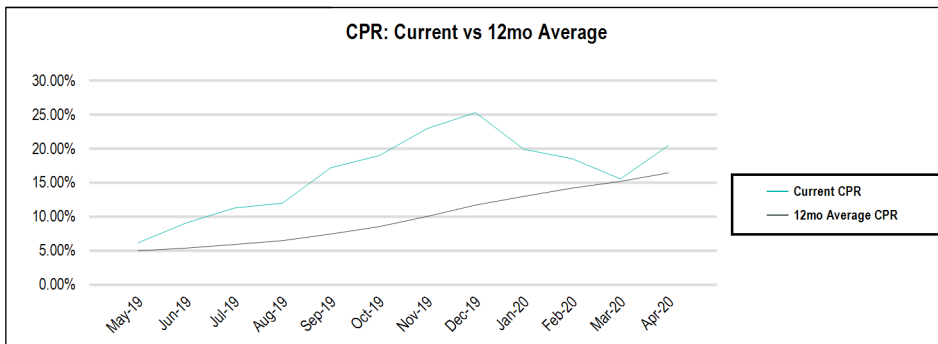
Current Month	1.894 %
3 Month Average	1.664 %
12 Month Average	1.506 %

CPR

Current Month	20.502 %
3 Month Average	18.213 %
12 Month Average	16.478 %

PSA

Current Month	341.701 %
3 Month Average	306.219 %
12 Month Average	315.432 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
78	18,421,783.32

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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