

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jan-2021
08-Jan-2021 2:35:50 PM

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		01/22/2021	0.00000 %	12,565,246,442.01	0.00	694,775,378.58	0.00	11,870,471,063.42	694,775,378.58	0.00
2M-1	30711XC28	01/22/2021	0.79800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/22/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	01/22/2021	2.34800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		01/22/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	01/22/2021	2.34800 %	213,080,379.12	389,132.12	1,083,851.04	0.00	211,996,528.08	1,472,983.16	0.00
2M-BH		01/22/2021	0.00000 %	11,215,669.88	0.00	57,049.44	0.00	11,158,620.44	57,049.44	0.00
2M-2C	30711XC77	01/22/2021	2.34800 %	222,384,000.00	406,122.60	0.00	0.00	222,384,000.00	406,122.60	0.00
2M-CH		01/22/2021	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	01/22/2021	2.34800 %	435,464,379.12	795,254.73	1,083,851.04	0.00	434,380,528.08	1,879,105.77	0.00
2M-2H		01/22/2021	0.00000 %	22,921,043.88	0.00	57,049.44	0.00	22,863,994.44	57,049.44	0.00
2B-1	30711XC44	01/22/2021	4.14800 %	151,053,000.00	487,330.55	0.00	0.00	151,053,000.00	487,330.55	0.00
2B-1H		01/22/2021	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		01/22/2021	0.00000 %	132,305,778.65	0.00	0.00	(64,111.03)	132,369,889.68	0.00	133,531.32
2A-I1	30711XC93	01/22/2021	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	01/22/2021	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	01/22/2021	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	01/22/2021	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	01/22/2021	1.70000 %	0.00	281,739.61	0.00	0.00	0.00	281,739.61	0.00
2B-I2	30711XE34	01/22/2021	1.30000 %	0.00	215,447.94	0.00	0.00	0.00	215,447.94	0.00
2B-I3	30711XE59	01/22/2021	0.90000 %	0.00	149,156.27	0.00	0.00	0.00	149,156.27	0.00
2B-I4	30711XH98	01/22/2021	0.50000 %	0.00	82,864.59	0.00	0.00	0.00	82,864.59	0.00
2C-I1	30711XE83	01/22/2021	1.70000 %	0.00	294,041.07	0.00	0.00	0.00	294,041.07	0.00
2C-I2	30711XF25	01/22/2021	1.30000 %	0.00	224,854.93	0.00	0.00	0.00	224,854.93	0.00
2C-I3	30711XF41	01/22/2021	0.90000 %	0.00	155,668.80	0.00	0.00	0.00	155,668.80	0.00
2C-I4	30711XF66	01/22/2021	0.50000 %	0.00	86,482.67	0.00	0.00	0.00	86,482.67	0.00
2E-A1	30711XC85	01/22/2021	0.64800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	01/22/2021	1.04800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	01/22/2021	1.44800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	01/22/2021	1.84800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	01/22/2021	0.64800 %	213,080,379.12	107,392.51	1,083,851.04	0.00	211,996,528.08	1,191,243.55	0.00

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Series 2018-C02



Distribution Date: 25-Jan-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	01/22/2021	1.04800 %	213,080,379.12	173,684.18	1,083,851.04	0.00	211,996,528.08	1,257,535.22	0.00
2E-B3	30711XE42	01/22/2021	1.44800 %	213,080,379.12	239,975.86	1,083,851.04	0.00	211,996,528.08	1,323,826.90	0.00
2E-B4	30711XE67	01/22/2021	1.84800 %	213,080,379.12	306,267.53	1,083,851.04	0.00	211,996,528.08	1,390,118.57	0.00
2E-C1	30711XE75	01/22/2021	0.64800 %	222,384,000.00	112,081.54	0.00	0.00	222,384,000.00	112,081.54	0.00
2E-C2	30711XE91	01/22/2021	1.04800 %	222,384,000.00	181,267.67	0.00	0.00	222,384,000.00	181,267.67	0.00
2E-C3	30711XF33	01/22/2021	1.44800 %	222,384,000.00	250,453.80	0.00	0.00	222,384,000.00	250,453.80	0.00
2E-C4	30711XF58	01/22/2021	1.84800 %	222,384,000.00	319,639.94	0.00	0.00	222,384,000.00	319,639.94	0.00
2E-D1	30711XF74	01/22/2021	0.64800 %	213,080,379.12	107,392.51	1,083,851.04	0.00	211,996,528.08	1,191,243.55	0.00
2E-D2	30711XF82	01/22/2021	1.04800 %	213,080,379.12	173,684.18	1,083,851.04	0.00	211,996,528.08	1,257,535.22	0.00
2E-D3	30711XF90	01/22/2021	1.44800 %	213,080,379.12	239,975.86	1,083,851.04	0.00	211,996,528.08	1,323,826.90	0.00
2E-D4	30711XG24	01/22/2021	1.84800 %	213,080,379.12	306,267.53	1,083,851.04	0.00	211,996,528.08	1,390,118.57	0.00
2E-D5	30711XG32	01/22/2021	2.34800 %	213,080,379.12	389,132.12	1,083,851.04	0.00	211,996,528.08	1,472,983.16	0.00
2E-F1	30711XG40	01/22/2021	0.64800 %	435,464,379.12	219,474.05	1,083,851.04	0.00	434,380,528.08	1,303,325.09	0.00
2E-F2	30711XG57	01/22/2021	1.04800 %	435,464,379.12	354,951.85	1,083,851.04	0.00	434,380,528.08	1,438,802.89	0.00
2E-F3	30711XG65	01/22/2021	1.44800 %	435,464,379.12	490,429.66	1,083,851.04	0.00	434,380,528.08	1,574,280.70	0.00
2E-F4	30711XG73	01/22/2021	1.84800 %	435,464,379.12	625,907.47	1,083,851.04	0.00	434,380,528.08	1,709,758.51	0.00
2E-F5	30711XG81	01/22/2021	2.34800 %	435,464,379.12	795,254.73	1,083,851.04	0.00	434,380,528.08	1,879,105.77	0.00
2X-1	30711XG99	01/22/2021	1.70000 %	0.00	281,739.61	0.00	0.00	0.00	281,739.61	0.00
2X-2	30711XH23	01/22/2021	1.30000 %	0.00	215,447.94	0.00	0.00	0.00	215,447.94	0.00
2X-3	30711XH31	01/22/2021	0.90000 %	0.00	149,156.27	0.00	0.00	0.00	149,156.27	0.00
2X-4	30711XH49	01/22/2021	0.50000 %	0.00	82,864.59	0.00	0.00	0.00	82,864.59	0.00
2Y-1	30711XH56	01/22/2021	1.70000 %	0.00	575,780.68	0.00	0.00	0.00	575,780.68	0.00
2Y-2	30711XH64	01/22/2021	1.30000 %	0.00	440,302.87	0.00	0.00	0.00	440,302.87	0.00
2Y-3	30711XH72	01/22/2021	0.90000 %	0.00	304,825.07	0.00	0.00	0.00	304,825.07	0.00
2Y-4	30711XH80	01/22/2021	0.50000 %	0.00	169,347.26	0.00	0.00	0.00	169,347.26	0.00
Totals				18,757,908,477.34	11,180,793.16	712,231,094.10	(64,111.03)	18,045,741,494.26	723,411,887.26	133,531.32

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: 25-Jan-2021
08-Jan-2021 2:35:50 PM

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	12,565,246,442.01	19,122,029.28	675,653,349.30	0.00	0.00	694,775,378.58	11,870,471,063.42	0.46903743	694,775,378.58
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	213,080,379.12	1,083,851.04	0.00	0.00	0.00	1,083,851.04	211,996,528.08	0.95329038	1,083,851.04
2M-BH	11,705,374.00	11,215,669.88	57,049.44	0.00	0.00	0.00	57,049.44	11,158,620.44	0.95329038	57,049.44
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	435,464,379.12	1,083,851.04	0.00	0.00	0.00	1,083,851.04	434,380,528.08	0.65109679	1,083,851.04
2M-2H	35,116,122.00	22,921,043.88	57,049.44	0.00	0.00	0.00	57,049.44	22,863,994.44	0.65109679	57,049.44
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	132,305,778.65	0.00	0.00	0.00	(64,111.03)	(64,111.03)	132,369,889.68	0.99899224	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	213,080,379.12	1,083,851.04	0.00	0.00	0.00	1,083,851.04	211,996,528.08	0.95329038	1,083,851.04
2E-B2	222,384,000.00	213,080,379.12	1,083,851.04	0.00	0.00	0.00	1,083,851.04	211,996,528.08	0.95329038	1,083,851.04
2E-B3	222,384,000.00	213,080,379.12	1,083,851.04	0.00	0.00	0.00	1,083,851.04	211,996,528.08	0.95329038	1,083,851.04

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Series 2018-C02



Distribution Date: 25-Jan-2021
08-Jan-2021 2:35:50 PM

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	213,080,379.12	1,083,851.04	0.00	0.00	0.00	1,083,851.04	211,996,528.08	0.95329038	1,083,851.04
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	213,080,379.12	1,083,851.04	0.00	0.00	0.00	1,083,851.04	211,996,528.08	0.47664519	1,083,851.04
2E-D2	444,768,000.00	213,080,379.12	1,083,851.04	0.00	0.00	0.00	1,083,851.04	211,996,528.08	0.47664519	1,083,851.04
2E-D3	444,768,000.00	213,080,379.12	1,083,851.04	0.00	0.00	0.00	1,083,851.04	211,996,528.08	0.47664519	1,083,851.04
2E-D4	444,768,000.00	213,080,379.12	1,083,851.04	0.00	0.00	0.00	1,083,851.04	211,996,528.08	0.47664519	1,083,851.04
2E-D5	444,768,000.00	213,080,379.12	1,083,851.04	0.00	0.00	0.00	1,083,851.04	211,996,528.08	0.47664519	1,083,851.04
2E-F1	444,768,000.00	435,464,379.12	1,083,851.04	0.00	0.00	0.00	1,083,851.04	434,380,528.08	0.97664519	1,083,851.04
2E-F2	444,768,000.00	435,464,379.12	1,083,851.04	0.00	0.00	0.00	1,083,851.04	434,380,528.08	0.97664519	1,083,851.04
2E-F3	444,768,000.00	435,464,379.12	1,083,851.04	0.00	0.00	0.00	1,083,851.04	434,380,528.08	0.97664519	1,083,851.04
2E-F4	444,768,000.00	435,464,379.12	1,083,851.04	0.00	0.00	0.00	1,083,851.04	434,380,528.08	0.97664519	1,083,851.04
2E-F5	444,768,000.00	435,464,379.12	1,083,851.04	0.00	0.00	0.00	1,083,851.04	434,380,528.08	0.97664519	1,083,851.04
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	18,757,908,477.34	36,577,744.80	675,653,349.30	0.00	(64,111.03)	712,166,983.07	18,045,741,494.26	0.52581996	712,231,094.10

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Series 2018-C02



Distribution Date: 25-Jan-2021
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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	496.49005931	0.75556795	26.69706265	0.00000000	0.00000000	27.45263060	469.03742871	0.46903743	27.45263060
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	958.16416253	4.87378157	0.00000000	0.00000000	0.00000000	4.87378157	953.29038096	0.95329038	4.87378157
2M-BH	11,705,374.00	958.16416289	4.87378191	0.00000000	0.00000000	0.00000000	4.87378191	953.29038098	0.95329038	4.87378191
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	652.72138751	1.62459386	0.00000000	0.00000000	0.00000000	1.62459386	651.09679365	0.65109679	1.62459386
2M-2H	35,116,122.00	652.72138763	1.62459397	0.00000000	0.00000000	0.00000000	1.62459397	651.09679366	0.65109679	1.62459397
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	998.50839813	0.00000000	0.00000000	0.00000000	(0.48384434)	(0.48384434)	998.99224247	0.99899224	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	958.16416253	4.87378157	0.00000000	0.00000000	0.00000000	4.87378157	953.29038096	0.95329038	4.87378157
2E-B2	222,384,000.00	958.16416253	4.87378157	0.00000000	0.00000000	0.00000000	4.87378157	953.29038096	0.95329038	4.87378157
2E-B3	222,384,000.00	958.16416253	4.87378157	0.00000000	0.00000000	0.00000000	4.87378157	953.29038096	0.95329038	4.87378157

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jan-2021
08-Jan-2021 2:35:51 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	222,384,000.00	958.16416253	4.87378157	0.00000000	0.00000000	0.00000000	4.87378157	953.29038096	0.95329038	4.87378157
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	479.08208126	2.43689078	0.00000000	0.00000000	0.00000000	2.43689078	476.64519048	0.47664519	2.43689078
2E-D2	444,768,000.00	479.08208126	2.43689078	0.00000000	0.00000000	0.00000000	2.43689078	476.64519048	0.47664519	2.43689078
2E-D3	444,768,000.00	479.08208126	2.43689078	0.00000000	0.00000000	0.00000000	2.43689078	476.64519048	0.47664519	2.43689078
2E-D4	444,768,000.00	479.08208126	2.43689078	0.00000000	0.00000000	0.00000000	2.43689078	476.64519048	0.47664519	2.43689078
2E-D5	444,768,000.00	479.08208126	2.43689078	0.00000000	0.00000000	0.00000000	2.43689078	476.64519048	0.47664519	2.43689078
2E-F1	444,768,000.00	979.08208126	2.43689078	0.00000000	0.00000000	0.00000000	2.43689078	976.64519048	0.97664519	2.43689078
2E-F2	444,768,000.00	979.08208126	2.43689078	0.00000000	0.00000000	0.00000000	2.43689078	976.64519048	0.97664519	2.43689078
2E-F3	444,768,000.00	979.08208126	2.43689078	0.00000000	0.00000000	0.00000000	2.43689078	976.64519048	0.97664519	2.43689078
2E-F4	444,768,000.00	979.08208126	2.43689078	0.00000000	0.00000000	0.00000000	2.43689078	976.64519048	0.97664519	2.43689078
2E-F5	444,768,000.00	979.08208126	2.43689078	0.00000000	0.00000000	0.00000000	2.43689078	976.64519048	0.97664519	2.43689078
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

**WELLS
FARGO**

Distribution Date: 25-Jan-2021
08-Jan-2021 2:35:51 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	12,565,246,442.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,870,471,063.42
2M-1	N/A	N/A	0.79800 %	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	2.34800 %	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	12/28/20 - 01/24/21	28	2.34800 %	213,080,379.12	389,132.12	0.00	0.00	0.00	0.00	389,132.12	0.00	211,996,528.08
2M-BH	N/A	N/A	0.00000 %	11,215,669.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,158,620.44
2M-2C	12/28/20 - 01/24/21	28	2.34800 %	222,384,000.00	406,122.60	0.00	0.00	0.00	0.00	406,122.60	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	12/28/20 - 01/24/21	28	2.34800 %	435,464,379.12	795,254.73	0.00	0.00	0.00	0.00	795,254.73	0.00	434,380,528.08
2M-2H	N/A	N/A	0.00000 %	22,921,043.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,863,994.44
2B-1	12/28/20 - 01/24/21	28	4.14800 %	151,053,000.00	487,330.55	0.00	0.00	0.00	0.00	487,330.55	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 %	132,305,778.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,369,889.68
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	12/28/20 - 01/24/21	28	1.70000 %	213,080,379.12	281,739.61	0.00	0.00	0.00	0.00	281,739.61	0.00	211,996,528.08
2B-I2	12/28/20 - 01/24/21	28	1.30000 %	213,080,379.12	215,447.94	0.00	0.00	0.00	0.00	215,447.94	0.00	211,996,528.08
2B-I3	12/28/20 - 01/24/21	28	0.90000 %	213,080,379.12	149,156.27	0.00	0.00	0.00	0.00	149,156.27	0.00	211,996,528.08
2B-I4	12/28/20 - 01/24/21	28	0.50000 %	213,080,379.12	82,864.59	0.00	0.00	0.00	0.00	82,864.59	0.00	211,996,528.08
2C-I1	12/28/20 - 01/24/21	28	1.70000 %	222,384,000.00	294,041.07	0.00	0.00	0.00	0.00	294,041.07	0.00	222,384,000.00
2C-I2	12/28/20 - 01/24/21	28	1.30000 %	222,384,000.00	224,854.93	0.00	0.00	0.00	0.00	224,854.93	0.00	222,384,000.00
2C-I3	12/28/20 - 01/24/21	28	0.90000 %	222,384,000.00	155,668.80	0.00	0.00	0.00	0.00	155,668.80	0.00	222,384,000.00
2C-I4	12/28/20 - 01/24/21	28	0.50000 %	222,384,000.00	86,482.67	0.00	0.00	0.00	0.00	86,482.67	0.00	222,384,000.00
2E-A1	N/A	N/A	0.64800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.04800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.44800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.84800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	12/28/20 - 01/24/21	28	0.64800 %	213,080,379.12	107,392.51	0.00	0.00	0.00	0.00	107,392.51	0.00	211,996,528.08
2E-B2	12/28/20 - 01/24/21	28	1.04800 %	213,080,379.12	173,684.18	0.00	0.00	0.00	0.00	173,684.18	0.00	211,996,528.08

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jan-2021
08-Jan-2021 2:35:51 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	12/28/20 - 01/24/21	28	1.44800 %	213,080,379.12	239,975.86	0.00	0.00	0.00	0.00	239,975.86	0.00	211,996,528.08
2E-B4	12/28/20 - 01/24/21	28	1.84800 %	213,080,379.12	306,267.53	0.00	0.00	0.00	0.00	306,267.53	0.00	211,996,528.08
2E-C1	12/28/20 - 01/24/21	28	0.64800 %	222,384,000.00	112,081.54	0.00	0.00	0.00	0.00	112,081.54	0.00	222,384,000.00
2E-C2	12/28/20 - 01/24/21	28	1.04800 %	222,384,000.00	181,267.67	0.00	0.00	0.00	0.00	181,267.67	0.00	222,384,000.00
2E-C3	12/28/20 - 01/24/21	28	1.44800 %	222,384,000.00	250,453.80	0.00	0.00	0.00	0.00	250,453.80	0.00	222,384,000.00
2E-C4	12/28/20 - 01/24/21	28	1.84800 %	222,384,000.00	319,639.94	0.00	0.00	0.00	0.00	319,639.94	0.00	222,384,000.00
2E-D1	12/28/20 - 01/24/21	28	0.64800 %	213,080,379.12	107,392.51	0.00	0.00	0.00	0.00	107,392.51	0.00	211,996,528.08
2E-D2	12/28/20 - 01/24/21	28	1.04800 %	213,080,379.12	173,684.18	0.00	0.00	0.00	0.00	173,684.18	0.00	211,996,528.08
2E-D3	12/28/20 - 01/24/21	28	1.44800 %	213,080,379.12	239,975.86	0.00	0.00	0.00	0.00	239,975.86	0.00	211,996,528.08
2E-D4	12/28/20 - 01/24/21	28	1.84800 %	213,080,379.12	306,267.53	0.00	0.00	0.00	0.00	306,267.53	0.00	211,996,528.08
2E-D5	12/28/20 - 01/24/21	28	2.34800 %	213,080,379.12	389,132.12	0.00	0.00	0.00	0.00	389,132.12	0.00	211,996,528.08
2E-F1	12/28/20 - 01/24/21	28	0.64800 %	435,464,379.12	219,474.05	0.00	0.00	0.00	0.00	219,474.05	0.00	434,380,528.08
2E-F2	12/28/20 - 01/24/21	28	1.04800 %	435,464,379.12	354,951.85	0.00	0.00	0.00	0.00	354,951.85	0.00	434,380,528.08
2E-F3	12/28/20 - 01/24/21	28	1.44800 %	435,464,379.12	490,429.66	0.00	0.00	0.00	0.00	490,429.66	0.00	434,380,528.08
2E-F4	12/28/20 - 01/24/21	28	1.84800 %	435,464,379.12	625,907.47	0.00	0.00	0.00	0.00	625,907.47	0.00	434,380,528.08
2E-F5	12/28/20 - 01/24/21	28	2.34800 %	435,464,379.12	795,254.73	0.00	0.00	0.00	0.00	795,254.73	0.00	434,380,528.08
2X-1	12/28/20 - 01/24/21	28	1.70000 %	213,080,379.12	281,739.61	0.00	0.00	0.00	0.00	281,739.61	0.00	211,996,528.08
2X-2	12/28/20 - 01/24/21	28	1.30000 %	213,080,379.12	215,447.94	0.00	0.00	0.00	0.00	215,447.94	0.00	211,996,528.08
2X-3	12/28/20 - 01/24/21	28	0.90000 %	213,080,379.12	149,156.27	0.00	0.00	0.00	0.00	149,156.27	0.00	211,996,528.08
2X-4	12/28/20 - 01/24/21	28	0.50000 %	213,080,379.12	82,864.59	0.00	0.00	0.00	0.00	82,864.59	0.00	211,996,528.08
2Y-1	12/28/20 - 01/24/21	28	1.70000 %	435,464,379.12	575,780.68	0.00	0.00	0.00	0.00	575,780.68	0.00	434,380,528.08
2Y-2	12/28/20 - 01/24/21	28	1.30000 %	435,464,379.12	440,302.87	0.00	0.00	0.00	0.00	440,302.87	0.00	434,380,528.08
2Y-3	12/28/20 - 01/24/21	28	0.90000 %	435,464,379.12	304,825.07	0.00	0.00	0.00	0.00	304,825.07	0.00	434,380,528.08
2Y-4	12/28/20 - 01/24/21	28	0.50000 %	435,464,379.12	169,347.26	0.00	0.00	0.00	0.00	169,347.26	0.00	434,380,528.08
Totals					11,180,793.16	0.00	0.00	0.00	0.00	11,180,793.16	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

**WELLS
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Distribution Date: 25-Jan-2021
08-Jan-2021 2:35:51 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	25,308,153,117.00	0.00000 %	496.49005931	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	469.03742871
2M-1	188,817,000.00	0.79800 %	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	2.34800 %	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	2.34800 %	958.16416253	1.74982067	0.00000000	0.00000000	0.00000000	0.00000000	1.74982067	0.00000000	953.29038096
2M-BH	11,705,374.00	0.00000 %	958.16416289	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	953.29038098
2M-2C	222,384,000.00	2.34800 %	1000.00000000	1.82622221	0.00000000	0.00000000	0.00000000	0.00000000	1.82622221	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	2.34800 %	652.72138751	1.19201431	0.00000000	0.00000000	0.00000000	0.00000000	1.19201431	0.00000000	651.09679365
2M-2H	35,116,122.00	0.00000 %	652.72138763	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	651.09679366
2B-1	151,053,000.00	4.14800 %	1000.00000000	3.22622225	0.00000000	0.00000000	0.00000000	0.00000000	3.22622225	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 %	998.50839813	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.99224247
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 %	958.16416253	1.26690594	0.00000000	0.00000000	0.00000000	0.00000000	1.26690594	0.00000000	953.29038096
2B-I2	0.00	1.30000 %	958.16416253	0.96881044	0.00000000	0.00000000	0.00000000	0.00000000	0.96881044	0.00000000	953.29038096
2B-I3	0.00	0.90000 %	958.16416253	0.67071493	0.00000000	0.00000000	0.00000000	0.00000000	0.67071493	0.00000000	953.29038096
2B-I4	0.00	0.50000 %	958.16416253	0.37261939	0.00000000	0.00000000	0.00000000	0.00000000	0.37261939	0.00000000	953.29038096
2C-I1	0.00	1.70000 %	1000.00000000	1.32222224	0.00000000	0.00000000	0.00000000	0.00000000	1.32222224	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.01111110	0.00000000	0.00000000	0.00000000	0.00000000	1.01111110	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.70000000	0.00000000	0.00000000	0.00000000	0.00000000	0.70000000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.38888890	0.00000000	0.00000000	0.00000000	0.00000000	0.38888890	0.00000000	1000.00000000
2E-A1	222,384,000.00	0.64800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	222,384,000.00	1.04800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	222,384,000.00	1.44800 %	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	1.84800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	222,384,000.00	0.64800 %	958.16416253	0.48291473	0.00000000	0.00000000	0.00000000	0.00000000	0.48291473	0.00000000	953.29038096
2E-B2	222,384,000.00	1.04800 %	958.16416253	0.78101023	0.00000000	0.00000000	0.00000000	0.00000000	0.78101023	0.00000000	953.29038096
2E-B3	222,384,000.00	1.44800 %	958.16416253	1.07910578	0.00000000	0.00000000	0.00000000	0.00000000	1.07910578	0.00000000	953.29038096
2E-B4	222,384,000.00	1.84800 %	958.16416253	1.37720128	0.00000000	0.00000000	0.00000000	0.00000000	1.37720128	0.00000000	953.29038096
2E-C1	222,384,000.00	0.64800 %	1000.00000000	0.50400002	0.00000000	0.00000000	0.00000000	0.00000000	0.50400002	0.00000000	1000.00000000
2E-C2	222,384,000.00	1.04800 %	1000.00000000	0.81511111	0.00000000	0.00000000	0.00000000	0.00000000	0.81511111	0.00000000	1000.00000000
2E-C3	222,384,000.00	1.44800 %	1000.00000000	1.12622221	0.00000000	0.00000000	0.00000000	0.00000000	1.12622221	0.00000000	1000.00000000
2E-C4	222,384,000.00	1.84800 %	1000.00000000	1.43733335	0.00000000	0.00000000	0.00000000	0.00000000	1.43733335	0.00000000	1000.00000000
2E-D1	444,768,000.00	0.64800 %	479.08208126	0.24145737	0.00000000	0.00000000	0.00000000	0.00000000	0.24145737	0.00000000	476.64519048
2E-D2	444,768,000.00	1.04800 %	479.08208126	0.39050512	0.00000000	0.00000000	0.00000000	0.00000000	0.39050512	0.00000000	476.64519048
2E-D3	444,768,000.00	1.44800 %	479.08208126	0.53955289	0.00000000	0.00000000	0.00000000	0.00000000	0.53955289	0.00000000	476.64519048
2E-D4	444,768,000.00	1.84800 %	479.08208126	0.68860064	0.00000000	0.00000000	0.00000000	0.00000000	0.68860064	0.00000000	476.64519048
2E-D5	444,768,000.00	2.34800 %	479.08208126	0.87491034	0.00000000	0.00000000	0.00000000	0.00000000	0.87491034	0.00000000	476.64519048
2E-F1	444,768,000.00	0.64800 %	979.08208126	0.49345738	0.00000000	0.00000000	0.00000000	0.00000000	0.49345738	0.00000000	976.64519048
2E-F2	444,768,000.00	1.04800 %	979.08208126	0.79806067	0.00000000	0.00000000	0.00000000	0.00000000	0.79806067	0.00000000	976.64519048
2E-F3	444,768,000.00	1.44800 %	979.08208126	1.10266400	0.00000000	0.00000000	0.00000000	0.00000000	1.10266400	0.00000000	976.64519048
2E-F4	444,768,000.00	1.84800 %	979.08208126	1.40726732	0.00000000	0.00000000	0.00000000	0.00000000	1.40726732	0.00000000	976.64519048
2E-F5	444,768,000.00	2.34800 %	979.08208126	1.78802146	0.00000000	0.00000000	0.00000000	0.00000000	1.78802146	0.00000000	976.64519048
2X-1	0.00	1.70000 %	479.08208126	0.63345297	0.00000000	0.00000000	0.00000000	0.00000000	0.63345297	0.00000000	476.64519048
2X-2	0.00	1.30000 %	479.08208126	0.48440522	0.00000000	0.00000000	0.00000000	0.00000000	0.48440522	0.00000000	476.64519048
2X-3	0.00	0.90000 %	479.08208126	0.33535747	0.00000000	0.00000000	0.00000000	0.00000000	0.33535747	0.00000000	476.64519048
2X-4	0.00	0.50000 %	479.08208126	0.18630969	0.00000000	0.00000000	0.00000000	0.00000000	0.18630969	0.00000000	476.64519048
2Y-1	0.00	1.70000 %	979.08208126	1.29456409	0.00000000	0.00000000	0.00000000	0.00000000	1.29456409	0.00000000	976.64519048
2Y-2	0.00	1.30000 %	979.08208126	0.98996077	0.00000000	0.00000000	0.00000000	0.00000000	0.98996077	0.00000000	976.64519048
2Y-3	0.00	0.90000 %	979.08208126	0.68535747	0.00000000	0.00000000	0.00000000	0.00000000	0.68535747	0.00000000	976.64519048
2Y-4	0.00	0.50000 %	979.08208126	0.38075415	0.00000000	0.00000000	0.00000000	0.00000000	0.38075415	0.00000000	976.64519048

(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	1,911,242.55
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	410,249.40
Gains & Subsequent Recoveries (Realized Losses)	64,111.03
Total Deposits	<u>2,385,602.98</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	<u>2,366,436.32</u>
Total Withdrawals (Pool Distribution Amount)	<u>2,385,602.98</u>
Ending Balance	<u>0.00</u>

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	<u>0.00</u>
Non-Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>
Total Administration Fees	<u>19,166.66</u>

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	695,852,168.02
Total Principal Reduction Cumulative	13,881,594,313.37
Scheduled Principal Current	20,262,929.75
Scheduled Principal Cumulative	1,198,740,813.40
Unscheduled Principal Current	675,653,349.30
Unscheduled Principal Cumulative	12,682,719,968.66
Senior Reduction Amount	694,775,378.58
Subordinate Reduction Amount	1,140,900.47
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	64,111.03
Modification Loss Amount	45,161.12
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	65722
Period Reference Pool Removal Loan Count	2841
Period Ending Loan Count	62881
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	12,619,089,579.56
Period PIF Loan Count Current	2837
PIF Loan Count Cumulative	49032
Period PIF Loan UPB Current	671,510,002.43
PIF Loan UPB Cumulative	12,394,637,178.93
Period Partial Prepayment Amount	4,927,627.22
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	144
Repurchase Prior Credit Event UPB Curr	410,249.40
Repurchase Prior Credit Event UPB Cum	27,050,518.59
Credit Event Amount Current	422,602.86
Credit Event Amount Cumulative	16,193,028.54
Total Active Modified Loan Count	434
Total Active Modified Loan UPB	100,139,471.48
Libor Rate	0.148000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.369519%
Subordinate Percentage	5.630481%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
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 %	5.630000 %	5.930000 %
2M-1	0.00	0.00	3.750000 %	5.630000 %	5.930000 %
2M-1H	0.00	0.00	3.750000 %	5.630000 %	5.930000 %
2M-2A	0.00	0.00	2.870000 %	5.630000 %	5.930000 %
2M-2B	0.00	0.00	1.980000 %	3.950000 %	4.160000 %
2M-2C	0.00	0.00	1.100000 %	2.190000 %	2.310000 %
2M-2	0.00	0.00	1.100000 %	2.190000 %	2.310000 %
2M-2H	0.00	0.00	1.100000 %	2.190000 %	2.310000 %
2B-1	0.00	0.00	0.500000 %	0.990000 %	1.050000 %
2B-1H	0.00	0.00	0.500000 %	0.990000 %	1.050000 %
2B-2H	0.00	64,111.03	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	906	177,780,842.99	1.440817 %	1.408825 %
60 Days	404	85,060,511.63	0.642483 %	0.674062 %
90 Days	329	70,402,856.17	0.523211 %	0.557908 %
120 Days	277	60,053,390.98	0.440515 %	0.475893 %
150 Days	308	66,613,984.66	0.489814 %	0.527883 %
180+ Days	2184	530,143,853.98	3.473227 %	4.201126 %
Totals	4408	990,055,440.41	7.010067 %	7.845696 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	310	74,879,827.63	45,161.12	0.060311

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214675	226,327.51	282.91	0.125000
Summary	0090214689	366,183.26	31.34	0.008559
Summary	0090215097	146,574.89	163.60	0.111615
Summary	0090215245	104,099.53	47.66	0.045783
Summary	0090215621	408,750.97	383.20	0.093749
Summary	0090215630	341,301.96	158.08	0.046317
Summary	0090215758	256,075.40	186.72	0.072916
Summary	0090215876	291,136.90	242.61	0.083332
Summary	0090216229	123,690.55	34.49	0.027884
Summary	0090216889	138,342.30	89.33	0.064572
Summary	0090217648	239,522.18	166.67	0.069584
Summary	0090217688	254,813.34	114.27	0.044845
Summary	0090218530	111,302.32	41.97	0.037708
Summary	0090219521	110,497.80	47.78	0.043241
Summary	0090219840	198,326.58	144.61	0.072915
Summary	0090220107	119,155.11	62.06	0.052083
Summary	0090220894	389,394.51	161.56	0.041490
Summary	0090221111	440,240.83	141.13	0.032057
Summary	0090221279	243,561.55	112.05	0.046005
Summary	0090221697	309,845.76	161.38	0.052084
Summary	0090222200	146,831.46	82.84	0.056418
Summary	0090222415	132,015.46	86.13	0.065242
Summary	0090222872	203,714.77	28.13	0.013809
Summary	0090223213	173,536.20	44.35	0.025557
Summary	0090223681	186,603.47	49.62	0.026591

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090223903	75,612.75	63.01	0.083333
Summary	0090225884	38,128.61	62.46	0.163814
Summary	0090226109	58,063.85	18.07	0.031121
Summary	0090226180	314,661.70	183.60	0.058348
Summary	0090226539	236,266.07	270.72	0.114583
Summary	0090226843	244,972.42	331.73	0.135415
Summary	0090227067	144,545.94	105.40	0.072918
Summary	0090228235	156,573.69	109.50	0.069935
Summary	0090228658	238,394.02	149.00	0.062502
Summary	0090228868	613,113.57	619.61	0.101060
Summary	0090228929	339,891.27	177.34	0.052176
Summary	0090229562	421,306.86	471.07	0.111812
Summary	0090229768	167,318.91	77.95	0.046588
Summary	0090229873	114,538.66	87.89	0.076734
Summary	0090230781	148,473.40	48.98	0.032989
Summary	0090230864	186,062.18	82.20	0.044179
Summary	0090230911	258,003.64	43.09	0.016701
Summary	0090231111	114,030.40	27.69	0.024283
Summary	0090231384	226,202.71	150.97	0.066741
Summary	0090231415	100,927.52	105.13	0.104164
Summary	0090231859	120,975.45	100.81	0.083331
Summary	0090232082	234,717.54	207.58	0.088438
Summary	0090232111	160,987.85	105.12	0.065297
Summary	0090232180	174,770.88	45.08	0.025794
Summary	0090233039	156,598.80	74.84	0.047791
Summary	0090234185	114,323.31	25.71	0.022489
Summary	0090234671	215,862.92	108.32	0.050180
Summary	0090234879	139,157.42	130.46	0.093750
Summary	0090236080	393,403.82	406.52	0.103334
Summary	0090236659	177,169.34	66.87	0.037744
Summary	0090236719	188,931.68	81.55	0.043164
Summary	0090237593	542,701.45	765.26	0.141009
Summary	0090237769	410,985.18	231.45	0.056316
Summary	0090237942	374,894.68	429.57	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090238145	141,432.04	191.52	0.135415
Summary	0090238371	137,680.71	129.08	0.093753
Summary	0090238794	177,891.01	166.77	0.093748
Summary	0090239193	197,552.04	102.89	0.052082
Summary	0090239270	270,937.85	197.56	0.072917
Summary	0090239356	157,967.53	49.52	0.031348
Summary	0090239554	219,207.48	182.67	0.083332
Summary	0090239739	134,704.92	21.21	0.015746
Summary	0090240191	294,502.39	275.41	0.093517
Summary	0090242469	167,534.34	244.32	0.145833
Summary	0090242560	79,492.41	99.37	0.125006
Summary	0090243681	237,622.07	148.51	0.062498
Summary	0090243837	200,097.29	57.09	0.028531
Summary	0090244155	133,171.99	61.80	0.046406
Summary	0090244931	323,318.30	11.19	0.003461
Summary	0090245010	185,677.54	118.68	0.063917
Summary	0090245849	156,483.85	71.93	0.045966
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
Summary	0090246711	257,525.60	295.08	0.114583
Summary	0090246796	269,272.39	90.38	0.033565
Summary	0090247207	310,932.72	303.37	0.097568
Summary	0090247417	387,981.86	242.49	0.062500
Summary	0090248695	270,124.84	34.18	0.012653
Summary	0090248866	399,586.54	148.44	0.037148
Summary	0090248974	245,607.41	84.79	0.034523
Summary	0090248991	279,407.95	174.63	0.062500
Summary	0090249593	411,312.66	342.76	0.083333
Summary	0090250534	464,043.80	361.57	0.077917
Summary	0090251184	82,687.69	17.94	0.021696
Summary	0090251648	362,529.95	84.40	0.023281
Summary	0090251673	246,928.74	76.11	0.030823
Summary	0090251894	79,647.14	25.75	0.032330

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Series 2018-C02



Distribution Date: 25-Jan-2021
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090252060	317,361.21	156.43	0.049291
Summary	0090252563	106,523.09	31.12	0.029214
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	356,566.36	67.88	0.019037
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253311	246,067.74	72.78	0.029577
Summary	0090253319	243,539.65	202.95	0.083333
Summary	0090253445	404,176.03	221.59	0.054825
Summary	0090253580	167,382.47	156.92	0.093749
Summary	0090254179	107,302.27	36.26	0.033792
Summary	0090254831	205,425.23	157.66	0.076748
Summary	0090254914	355,758.54	148.23	0.041666
Summary	0090256109	167,842.33	92.09	0.054867
Summary	0090256639	175,702.40	44.93	0.025572
Summary	0090257345	189,616.02	21.87	0.011534
Summary	0090258756	166,043.74	70.86	0.042676
Summary	0090260003	145,139.14	55.54	0.038267
Summary	0090260518	272,475.19	148.93	0.054658
Summary	0090261619	271,425.39	172.51	0.063557
Summary	0090261935	531,801.78	191.66	0.036040
Summary	0090263502	354,967.09	184.88	0.052084
Summary	0090263509	385,924.55	27.12	0.007027
Summary	0090264027	140,806.52	108.48	0.077042
Summary	0090264155	234,149.88	142.39	0.060811
Summary	0090264295	317,160.03	130.54	0.041159
Summary	0090264444	55,074.68	41.54	0.075425
Summary	0090264923	412,475.42	239.12	0.057972
Summary	0090264999	146,212.33	69.88	0.047794
Summary	0090265201	433,768.63	169.86	0.039159
Summary	0090265232	115,373.05	159.13	0.137926
Summary	0090265315	356,699.71	115.12	0.032274
Summary	0090265562	107,778.34	91.19	0.084609
Summary	0090266521	122,285.13	49.73	0.040667
Summary	0090266766	269,684.85	130.73	0.048475

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090266806	383,131.69	275.89	0.072009
Summary	0090267275	68,727.15	71.59	0.104166
Summary	0090267382	85,256.77	88.81	0.104168
Summary	0090267405	451,834.37	56.64	0.012536
Summary	0090267523	302,229.06	197.34	0.065295
Summary	0090267845	267,063.62	194.73	0.072915
Summary	0090268101	194,078.35	50.14	0.025835
Summary	0090268935	264,368.21	75.84	0.028687
Summary	0090269392	363,397.36	151.42	0.041668
Summary	0090269405	205,570.01	84.01	0.040867
Summary	0090269446	322,626.84	142.31	0.044110
Summary	0090269494	235,027.11	95.40	0.040591
Summary	0090269823	354,392.93	107.11	0.030224
Summary	0090270029	133,760.95	51.88	0.038786
Summary	0090270858	172,367.08	96.28	0.055858
Summary	0090271375	146,342.01	38.16	0.026076
Summary	0090271653	228,671.86	333.48	0.145833
Summary	0090271682	324,365.74	202.73	0.062500
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090272294	171,661.76	125.17	0.072917
Summary	0090272395	126,668.32	145.14	0.114583
Summary	0090272970	212,557.41	127.90	0.060172
Summary	0090273750	137,187.19	79.49	0.057943
Summary	0090273796	388,559.14	37.48	0.009646
Summary	0090273804	346,020.13	201.54	0.058245
Summary	0090274189	513,910.73	182.52	0.035516
Summary	0090274357	132,219.04	71.59	0.054145
Summary	0090274976	284,429.73	81.32	0.028591
Summary	0090275929	367,334.66	251.74	0.068532
Summary	0090275969	243,725.79	177.72	0.072918
Summary	0090276734	429,137.83	230.57	0.053729
Summary	0090276795	268,018.19	27.92	0.010417
Summary	0090277433	243,467.64	132.53	0.054434
Summary	0090277855	149,462.79	202.40	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090279076	142,532.10	58.39	0.040966
Summary	0090282209	160,334.07	217.12	0.135417
Summary	0090282412	170,245.74	83.71	0.049170
Summary	0090282503	170,687.52	247.26	0.144861
Summary	0090283042	166,513.86	136.40	0.081915
Summary	0090283190	298,666.70	124.99	0.041849
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284152	166,946.47	121.73	0.072916
Summary	0090284993	219,153.86	234.45	0.106980
Summary	0090285447	218,195.88	217.52	0.099690
Summary	0090285580	300,342.09	281.57	0.093750
Summary	0090287025	334,000.90	109.33	0.032733
Summary	0090287503	430,797.14	363.68	0.084420
Summary	0090287740	260,833.26	217.36	0.083333
Summary	0090287857	134,586.14	89.91	0.066805
Summary	0090288511	419,643.38	251.29	0.059882
Summary	0090290043	246,800.04	85.56	0.034668
Summary	0090290801	73,106.15	11.27	0.015416
Summary	0090292404	253,621.21	32.14	0.012672
Summary	0090292495	309,277.57	179.62	0.058077
Summary	0090292586	370,548.97	164.79	0.044472
Summary	0090293071	96,245.08	33.80	0.035119
Summary	0090293218	218,483.49	182.07	0.083334
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293601	156,628.02	80.24	0.051230
Summary	0090293763	120,119.31	42.73	0.035573
Summary	0090293936	125,337.35	130.56	0.104167
Summary	0090293981	205,902.06	57.46	0.027906
Summary	0090293994	335,632.56	349.62	0.104167
Summary	0090296101	262,363.58	136.65	0.052084
Summary	0090296711	123,681.29	60.01	0.048520
Summary	0090296755	169,196.96	59.29	0.035042
Summary	0090296944	195,724.36	210.59	0.107595
Summary	0090297649	292,589.88	106.08	0.036256

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090298094	142,147.80	133.26	0.093747
Summary	0090299105	257,777.99	322.22	0.124999
Summary	0090300736	177,423.03	1.73	0.000975
Summary	0090301066	212,932.91	243.99	0.114585
Summary	0090301350	409,287.35	134.33	0.032820
Summary	0090301675	513,383.03	226.49	0.044117
Summary	0090301913	198,438.69	128.73	0.064871
Summary	0090302103	448,779.36	373.98	0.083333
Summary	0090303136	277,675.99	115.70	0.041667
Summary	0090303296	141,391.80	103.65	0.073307
Summary	0090304297	393,840.32	287.18	0.072918
Summary	0090304397	212,836.25	100.99	0.047450
Summary	0090304624	260,146.41	102.61	0.039443
Summary	0090305900	342,498.21	587.13	0.171426
Summary	0090306413	295,663.22	160.47	0.054275
Summary	0090306673	76,640.06	60.60	0.079071
Summary	0090307068	130,848.10	80.78	0.061736
Summary	0090307127	314,445.46	77.31	0.024586
Summary	0090307432	423,076.82	352.56	0.083332
Summary	0090308673	367,288.61	306.07	0.083332
Summary	0090308919	86,119.81	14.44	0.016767
Summary	0090309137	139,678.72	110.02	0.078766
Summary	0090309325	88,049.12	47.56	0.054015
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	205,430.58	60.80	0.029596
Summary	0090310097	202,199.27	71.07	0.035148
Summary	0090310395	449,891.49	337.94	0.075116
Summary	0090310460	443,031.33	244.00	0.055075
Summary	0090310523	276,436.17	86.46	0.031277
Summary	0090311336	126,732.27	92.41	0.072917
Summary	0090312149	175,601.04	91.46	0.052084
Summary	0090312287	331,109.79	241.43	0.072915
Summary	0090312432	199,154.78	186.71	0.093751
Summary	0090313130	136,338.24	127.82	0.093752

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090313287	241,963.48	80.21	0.033150
Summary	0090314555	256,777.61	109.51	0.042648
Summary	0090314562	346,107.82	135.97	0.039285
Summary	0090314570	292,365.26	90.09	0.030814
Summary	0090314807	401,275.58	196.66	0.049009
Summary	0090315601	295,185.96	91.23	0.030906
Summary	0090316014	203,530.60	125.21	0.061519
Summary	0090317144	137,876.39	110.94	0.080463
Summary	0090317213	341,687.37	41.34	0.012099
Summary	0090319573	149,431.23	42.63	0.028528
Summary	0090320316	410,808.13	5.21	0.001268
Summary	0090320366	323,718.67	236.04	0.072915
Summary	0090320451	102,029.78	74.40	0.072920
Summary	0090320611	396,128.69	204.79	0.051698
Summary	0090321188	190,690.28	53.35	0.027977
Summary	0090321199	102,740.76	48.46	0.047167
Summary	0090321364	173,494.02	162.65	0.093750
Summary	0090321913	124,061.87	49.04	0.039529
Summary	0090322162	338,740.53	282.28	0.083332
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	400,780.46	584.47	0.145833
Summary	0090322616	122,197.47	39.01	0.031924
Summary	0090322690	201,408.44	148.87	0.073914
Summary	0090322845	230,626.96	159.70	0.069246
Summary	0090323507	89,233.19	158.39	0.177501
Summary	0090324365	208,921.76	178.45	0.085415
Summary	0090324420	154,086.29	52.26	0.033916
Summary	0090324649	239,713.56	305.65	0.127506
Summary	0090325321	410,912.63	193.05	0.046981
Summary	0090326514	282,551.22	57.47	0.020340
Summary	0090326719	105,941.83	60.39	0.057003
Summary	0090326972	271,740.90	226.45	0.083333
Summary	0090327204	289,345.87	161.70	0.055885
Summary	0090328171	400,334.44	338.65	0.084592

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090328327	382,333.86	187.76	0.049109
Summary	0090328654	156,027.07	21.92	0.014049
Summary	0090329052	225,687.20	164.56	0.072915
Summary	0090329445	152,445.20	127.04	0.083335
Summary	0090329608	132,007.25	107.16	0.081177
Summary	0090330293	233,362.48	58.94	0.025257
Summary	0090331177	320,816.34	257.49	0.080261
Summary	0090331206	155,934.75	93.55	0.059993
Summary	0090331959	355,375.59	333.16	0.093749
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333220	318,301.95	114.72	0.036041
Summary	0090334523	132,995.26	61.51	0.046250
Summary	0090334645	375,060.81	468.83	0.125001
Summary	0090335262	416,622.16	173.10	0.041548
Summary	0090335339	166,829.76	29.10	0.017443
Summary	0090335725	159,858.49	42.37	0.026505
Summary	0090336343	166,021.31	207.53	0.125002
Summary	0090336428	183,566.85	248.58	0.135417
Summary	0090336430	276,364.09	131.34	0.047524
Summary	0090336556	372,741.69	411.03	0.110272
Summary	0090338070	427,269.50	116.15	0.027184
Summary	0090338343	307,994.43	192.50	0.062501
Summary	0090338629	310,957.44	117.05	0.037642
Summary	0090338852	188,642.77	68.98	0.036566
Summary	0090339222	252,485.48	30.05	0.011902
Summary	0090339280	454,564.84	568.21	0.125001
Summary	0090339465	275,856.77	258.62	0.093752
Summary	0090339862	174,529.38	45.76	0.026219
Summary	0090340023	325,850.13	203.66	0.062501
Summary	0090340182	441,182.54	229.78	0.052083
Summary	0090340553	78,137.87	32.05	0.041017
Summary	0090340620	131,399.61	37.06	0.028204
Summary	0090341593	244,259.99	359.18	0.147048
Summary	0090341617	222,372.23	94.49	0.042492

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090341740	255,020.30	111.50	0.043722
Summary	0090342442	71,362.99	59.47	0.083335
Summary	0090343181	83,897.90	69.91	0.083327
Summary	0090343195	108,391.54	67.74	0.062496
Summary	0090344632	427,829.46	222.83	0.052084
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345369	208,521.15	108.78	0.052167
Summary	0090345446	169,421.69	47.44	0.028001
Summary	0090345572	97,990.09	77.67	0.079263
Summary	0090345856	83,786.76	61.09	0.072911
Summary	0090346396	94,456.94	62.48	0.066147
Summary	0090347418	385,078.40	89.86	0.023336
Summary	0090347462	447,132.10	474.34	0.106085

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	422,602.86	(33,768.13)	(7.991)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090244178	174,815.22	3,146.54	1.800
0090306620	73,323.25	4,563.17	6.223
0090334031	174,464.39	(41,477.84)	(23.774)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
8	2,242,709.25	(30,342.90)	(51,585.87)	(2.300)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090238210	448,415.27	(2,667.19)	1,762.45	0.393
0090251628	82,366.19	(317.52)	2,169.30	2.634
0090257223	38,176.80	1.77	25,096.80	65.738
0090263130	196,445.47	(17,819.49)	3,989.25	2.031
0090281475	69,794.15	3,951.26	9,290.27	13.311
0090300612	339,534.01	(11,607.82)	7,627.45	2.246
0090318216	685,946.83	(1,892.76)	(21,255.80)	(3.099)
0090321227	382,030.53	8.85	(80,265.59)	(21.010)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
76	16,193,028.54	133,531.32	0.825

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	(27,669.04)	(12.660)
0090220111	283,197.98	10,740.53	3.793
0090221782	141,859.96	(22,759.59)	(16.044)
0090225086	345,982.62	(32,465.06)	(9.383)
0090225640	131,878.78	15,914.67	12.068
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	8,339.04	2.032
0090231119	92,112.85	1,321.45	1.435
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
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090244178	174,815.22	3,146.54	1.800
0090245076	129,135.09	15.95	0.012
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	853.65	0.748

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090251152	236,166.62	(3,995.17)	(1.692)
0090251628	82,366.19	2,169.30	2.634
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	25,096.80	65.738
0090257524	317,042.70	(4,653.32)	(1.468)
0090263130	196,445.47	3,989.25	2.031
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	883.09	1.415
0090281475	69,794.15	9,290.27	13.311
0090281765	84,815.28	12,334.86	14.543
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	54,332.34	14.527
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090292294	88,337.71	(32,162.67)	(36.409)
0090297343	48,753.02	(201.57)	(0.413)
0090298159	122,966.65	77,559.81	63.074

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Connecticut Avenue Securities

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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)
0090300302	242,480.60	(48,960.29)	(20.191)
0090300612	339,534.01	7,627.45	2.246
0090301438	231,559.41	(2,017.02)	(0.871)
0090305410	321,401.68	7,252.64	2.257
0090306620	73,323.25	4,563.17	6.223
0090308562	59,299.20	(177.35)	(0.299)
0090311348	113,338.13	4,803.22	4.238
0090312347	121,859.59	25,694.29	21.085
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)
0090318216	685,946.83	(21,255.80)	(3.099)
0090321227	382,030.53	(80,265.59)	(21.010)
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
0090334031	174,464.39	(41,477.84)	(23.774)
0090338662	118,749.96	1,916.78	1.614
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

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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	11	2,665,312.11	(64,111.03)	(0.001 %)	0	0.00	0.00	0.000 %	11	2,665,312.11	(64,111.03)	(0.001 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090238210	466,000.00	3.875 %	VA	95.00	360	448,415.27	06/30/2020	(2,667.19)	1,762.45
Summary	0090244178	181,000.00	4.125 %	MD	97.00	360	174,815.22	12/31/2020	3,146.54	3,146.54
Summary	0090251628	85,000.00	4.250 %	VA	81.00	360	82,366.19	06/30/2020	(317.52)	2,169.30
Summary	0090257223	39,000.00	4.750 %	NM	97.00	360	38,176.80	09/30/2020	1.77	25,096.80
Summary	0090263130	200,000.00	5.250 %	AZ	95.00	360	196,445.47	11/30/2020	(17,819.49)	3,989.25
Summary	0090281475	71,000.00	4.875 %	PA	90.00	360	69,794.15	04/30/2020	3,951.26	9,290.27
Summary	0090300612	346,000.00	4.500 %	FL	90.00	360	339,534.01	07/31/2020	(11,607.82)	7,627.45
Summary	0090306620	76,000.00	4.125 %	OH	95.00	360	73,323.25	12/31/2020	4,563.17	4,563.17
Summary	0090318216	721,000.00	4.250 %	HI	94.00	360	685,946.83	11/30/2020	(1,892.76)	(21,255.80)
Summary	0090321227	390,000.00	4.000 %	CA	95.00	360	382,030.53	10/31/2020	8.85	(80,265.59)
Summary	0090334031	178,000.00	4.375 %	NC	97.00	360	174,464.39	12/31/2020	(41,477.84)	(41,477.84)

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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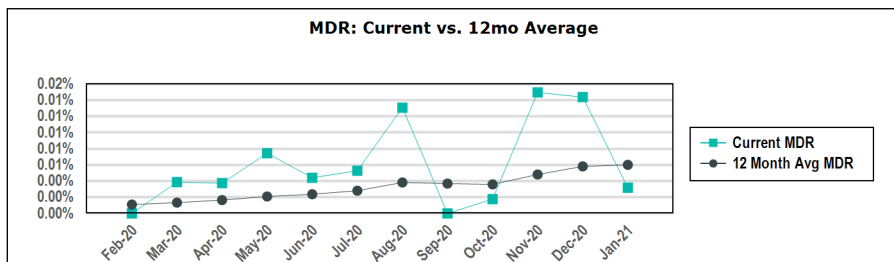
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Realized Loss Report - Collateral

Summary

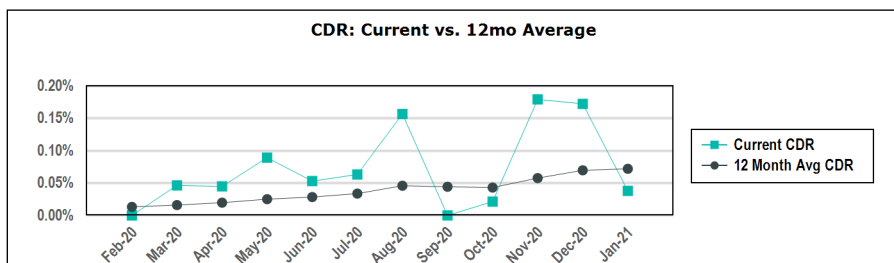
MDR

Current Month 0.003 %
3 Month Average 0.011 %
12 Month Average 0.006 %



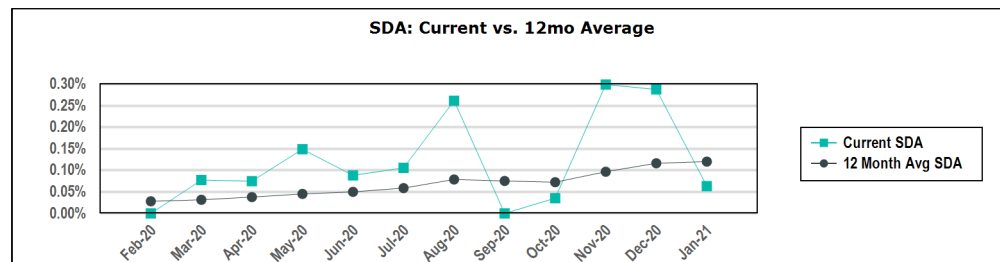
CDR

Current Month 0.038 %
3 Month Average 0.130 %
12 Month Average 0.072 %



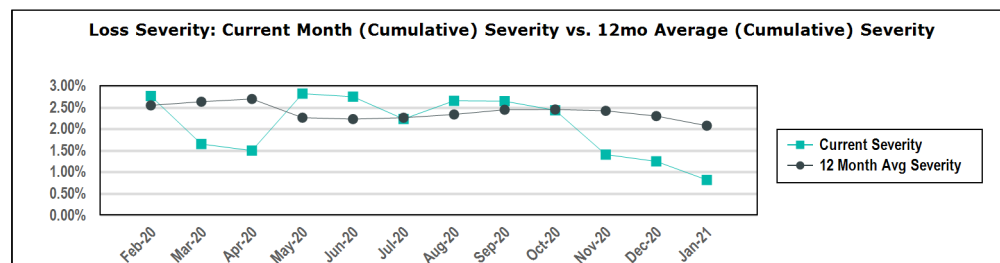
SDA

Current Month 0.063 %
3 Month Average 0.217 %
12 Month Average 0.120 %



Loss Severity

Current Month (Cumulative) 0.825 %
3 Month Average (Cumulative) 1.164 %
12 Month Average (Cumulative) 2.082 %



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

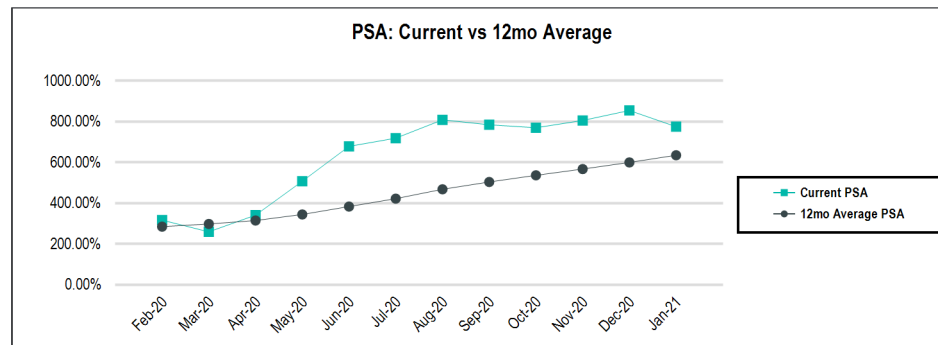
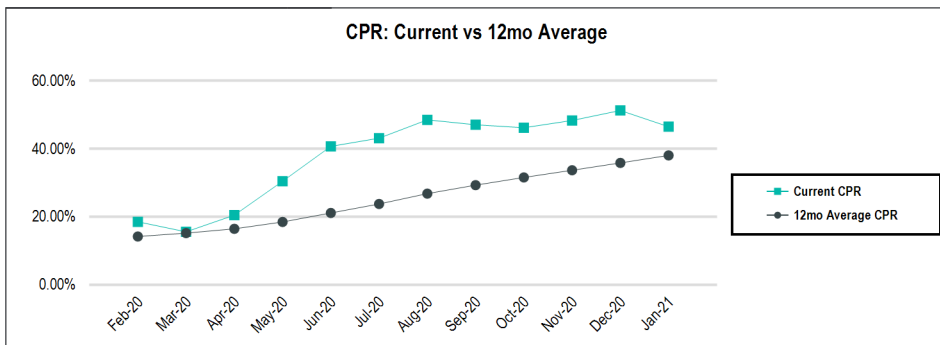
Current Month	5.082 %
3 Month Average	5.419 %
12 Month Average	4.057 %

CPR

Current Month	46.519 %
3 Month Average	48.724 %
12 Month Average	38.084 %

PSA

Current Month	775.311 %
3 Month Average	812.061 %
12 Month Average	635.404 %



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
0090236077	410,249.40	0.00	0.000 %	410,249.40
Total	410,249.40	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
144	27,050,518.59

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

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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