

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-May-2021
07-May-2021 2:37:29 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		05/24/2021	0.00000 %	10,008,000,928.10	0.00	648,118,789.29	0.00	9,359,882,138.82	648,118,789.29	0.00
2M-1	30711XC28	05/24/2021	0.75613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/24/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	05/24/2021	2.30613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		05/24/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	05/24/2021	2.30613 %	208,663,343.82	387,637.20	1,142,150.77	0.00	207,521,193.05	1,529,787.97	0.00
2M-BH		05/24/2021	0.00000 %	10,983,175.41	0.00	60,118.09	0.00	10,923,057.31	60,118.09	0.00
2M-2C	30711XC77	05/24/2021	2.30613 %	222,384,000.00	413,126.28	0.00	0.00	222,384,000.00	413,126.28	0.00
2M-CH		05/24/2021	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	05/24/2021	2.30613 %	431,047,343.82	800,763.48	1,142,150.77	0.00	429,905,193.05	1,942,914.25	0.00
2M-2H		05/24/2021	0.00000 %	22,688,549.41	0.00	60,118.09	0.00	22,628,431.31	60,118.09	0.00
2B-1	30711XC44	05/24/2021	4.10613 %	151,053,000.00	499,640.40	0.00	0.00	151,053,000.00	499,640.40	0.00
2B-1H		05/24/2021	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		05/24/2021	0.00000 %	132,399,748.14	0.00	0.00	128,501.44	132,271,246.70	0.00	232,174.30
2A-I1	30711XC93	05/24/2021	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	05/24/2021	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	05/24/2021	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	05/24/2021	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	05/24/2021	1.70000 %	0.00	285,752.86	0.00	0.00	0.00	285,752.86	0.00
2B-I2	30711XE34	05/24/2021	1.30000 %	0.00	218,516.89	0.00	0.00	0.00	218,516.89	0.00
2B-I3	30711XE59	05/24/2021	0.90000 %	0.00	151,280.92	0.00	0.00	0.00	151,280.92	0.00
2B-I4	30711XH98	05/24/2021	0.50000 %	0.00	84,044.96	0.00	0.00	0.00	84,044.96	0.00
2C-I1	30711XE83	05/24/2021	1.70000 %	0.00	304,542.53	0.00	0.00	0.00	304,542.53	0.00
2C-I2	30711XF25	05/24/2021	1.30000 %	0.00	232,885.47	0.00	0.00	0.00	232,885.47	0.00
2C-I3	30711XF41	05/24/2021	0.90000 %	0.00	161,228.40	0.00	0.00	0.00	161,228.40	0.00
2C-I4	30711XF66	05/24/2021	0.50000 %	0.00	89,571.33	0.00	0.00	0.00	89,571.33	0.00
2E-A1	30711XC85	05/24/2021	0.60613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	05/24/2021	1.00613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	05/24/2021	1.40613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	05/24/2021	1.80613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	05/24/2021	0.60613 %	208,663,343.82	101,884.34	1,142,150.77	0.00	207,521,193.05	1,244,035.11	0.00

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Series 2018-C02



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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XE26	05/24/2021	1.00613 %	208,663,343.82	169,120.31	1,142,150.77	0.00	207,521,193.05	1,311,271.08	0.00
2E-B3	30711XE42	05/24/2021	1.40613 %	208,663,343.82	236,356.27	1,142,150.77	0.00	207,521,193.05	1,378,507.04	0.00
2E-B4	30711XE67	05/24/2021	1.80613 %	208,663,343.82	303,592.24	1,142,150.77	0.00	207,521,193.05	1,445,743.01	0.00
2E-C1	30711XE75	05/24/2021	0.60613 %	222,384,000.00	108,583.74	0.00	0.00	222,384,000.00	108,583.74	0.00
2E-C2	30711XE91	05/24/2021	1.00613 %	222,384,000.00	180,240.81	0.00	0.00	222,384,000.00	180,240.81	0.00
2E-C3	30711XF33	05/24/2021	1.40613 %	222,384,000.00	251,897.88	0.00	0.00	222,384,000.00	251,897.88	0.00
2E-C4	30711XF58	05/24/2021	1.80613 %	222,384,000.00	323,554.94	0.00	0.00	222,384,000.00	323,554.94	0.00
2E-D1	30711XF74	05/24/2021	0.60613 %	208,663,343.82	101,884.34	1,142,150.77	0.00	207,521,193.05	1,244,035.11	0.00
2E-D2	30711XF82	05/24/2021	1.00613 %	208,663,343.82	169,120.31	1,142,150.77	0.00	207,521,193.05	1,311,271.08	0.00
2E-D3	30711XF90	05/24/2021	1.40613 %	208,663,343.82	236,356.27	1,142,150.77	0.00	207,521,193.05	1,378,507.04	0.00
2E-D4	30711XG24	05/24/2021	1.80613 %	208,663,343.82	303,592.24	1,142,150.77	0.00	207,521,193.05	1,445,743.01	0.00
2E-D5	30711XG32	05/24/2021	2.30613 %	208,663,343.82	387,637.20	1,142,150.77	0.00	207,521,193.05	1,529,787.97	0.00
2E-F1	30711XG40	05/24/2021	0.60613 %	431,047,343.82	210,468.09	1,142,150.77	0.00	429,905,193.05	1,352,618.86	0.00
2E-F2	30711XG57	05/24/2021	1.00613 %	431,047,343.82	349,361.12	1,142,150.77	0.00	429,905,193.05	1,491,511.89	0.00
2E-F3	30711XG65	05/24/2021	1.40613 %	431,047,343.82	488,254.15	1,142,150.77	0.00	429,905,193.05	1,630,404.92	0.00
2E-F4	30711XG73	05/24/2021	1.80613 %	431,047,343.82	627,147.18	1,142,150.77	0.00	429,905,193.05	1,769,297.95	0.00
2E-F5	30711XG81	05/24/2021	2.30613 %	431,047,343.82	800,763.48	1,142,150.77	0.00	429,905,193.05	1,942,914.25	0.00
2X-1	30711XG99	05/24/2021	1.70000 %	0.00	285,752.86	0.00	0.00	0.00	285,752.86	0.00
2X-2	30711XH23	05/24/2021	1.30000 %	0.00	218,516.89	0.00	0.00	0.00	218,516.89	0.00
2X-3	30711XH31	05/24/2021	0.90000 %	0.00	151,280.92	0.00	0.00	0.00	151,280.92	0.00
2X-4	30711XH49	05/24/2021	0.50000 %	0.00	84,044.96	0.00	0.00	0.00	84,044.96	0.00
2Y-1	30711XH56	05/24/2021	1.70000 %	0.00	590,295.39	0.00	0.00	0.00	590,295.39	0.00
2Y-2	30711XH64	05/24/2021	1.30000 %	0.00	451,402.36	0.00	0.00	0.00	451,402.36	0.00
2Y-3	30711XH72	05/24/2021	0.90000 %	0.00	312,509.32	0.00	0.00	0.00	312,509.32	0.00
2Y-4	30711XH80	05/24/2021	0.50000 %	0.00	173,616.29	0.00	0.00	0.00	173,616.29	0.00
Totals				16,129,619,379.18	11,246,224.62	666,513,437.79	128,501.44	15,462,977,439.94	677,759,662.41	232,174.30

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-May-2021
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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	10,008,000,928.10	16,147,719.91	631,971,069.38	0.00	0.00	648,118,789.29	9,359,882,138.82	0.36983663	648,118,789.29
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	208,663,343.82	1,142,150.77	0.00	0.00	0.00	1,142,150.77	207,521,193.05	0.93316602	1,142,150.77
2M-BH	11,705,374.00	10,983,175.41	60,118.09	0.00	0.00	0.00	60,118.09	10,923,057.31	0.93316602	60,118.09
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	431,047,343.82	1,142,150.77	0.00	0.00	0.00	1,142,150.77	429,905,193.05	0.64438867	1,142,150.77
2M-2H	35,116,122.00	22,688,549.41	60,118.09	0.00	0.00	0.00	60,118.09	22,628,431.31	0.64438867	60,118.09
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	132,399,748.14	0.00	0.00	0.00	128,501.44	128,501.44	132,271,246.70	0.99824779	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	208,663,343.82	1,142,150.77	0.00	0.00	0.00	1,142,150.77	207,521,193.05	0.93316602	1,142,150.77
2E-B2	222,384,000.00	208,663,343.82	1,142,150.77	0.00	0.00	0.00	1,142,150.77	207,521,193.05	0.93316602	1,142,150.77
2E-B3	222,384,000.00	208,663,343.82	1,142,150.77	0.00	0.00	0.00	1,142,150.77	207,521,193.05	0.93316602	1,142,150.77

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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	208,663,343.82	1,142,150.77	0.00	0.00	0.00	1,142,150.77	207,521,193.05	0.93316602	1,142,150.77
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	208,663,343.82	1,142,150.77	0.00	0.00	0.00	1,142,150.77	207,521,193.05	0.46658301	1,142,150.77
2E-D2	444,768,000.00	208,663,343.82	1,142,150.77	0.00	0.00	0.00	1,142,150.77	207,521,193.05	0.46658301	1,142,150.77
2E-D3	444,768,000.00	208,663,343.82	1,142,150.77	0.00	0.00	0.00	1,142,150.77	207,521,193.05	0.46658301	1,142,150.77
2E-D4	444,768,000.00	208,663,343.82	1,142,150.77	0.00	0.00	0.00	1,142,150.77	207,521,193.05	0.46658301	1,142,150.77
2E-D5	444,768,000.00	208,663,343.82	1,142,150.77	0.00	0.00	0.00	1,142,150.77	207,521,193.05	0.46658301	1,142,150.77
2E-F1	444,768,000.00	431,047,343.82	1,142,150.77	0.00	0.00	0.00	1,142,150.77	429,905,193.05	0.96658301	1,142,150.77
2E-F2	444,768,000.00	431,047,343.82	1,142,150.77	0.00	0.00	0.00	1,142,150.77	429,905,193.05	0.96658301	1,142,150.77
2E-F3	444,768,000.00	431,047,343.82	1,142,150.77	0.00	0.00	0.00	1,142,150.77	429,905,193.05	0.96658301	1,142,150.77
2E-F4	444,768,000.00	431,047,343.82	1,142,150.77	0.00	0.00	0.00	1,142,150.77	429,905,193.05	0.96658301	1,142,150.77
2E-F5	444,768,000.00	431,047,343.82	1,142,150.77	0.00	0.00	0.00	1,142,150.77	429,905,193.05	0.96658301	1,142,150.77
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	16,129,619,379.18	34,542,368.41	631,971,069.38	0.00	128,501.44	666,641,939.23	15,462,977,439.94	0.45056293	666,513,437.79

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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	395.44572383	0.63804418	24.97104654	0.00000000	0.00000000	25.60909073	369.83663310	0.36983663	25.60909073
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	938.30196336	5.13593950	0.00000000	0.00000000	0.00000000	5.13593950	933.16602386	0.93316602	5.13593950
2M-BH	11,705,374.00	938.30196370	5.13593927	0.00000000	0.00000000	0.00000000	5.13593927	933.16602357	0.93316602	5.13593927
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	646.10065445	1.71197983	0.00000000	0.00000000	0.00000000	1.71197983	644.38867462	0.64438867	1.71197983
2M-2H	35,116,122.00	646.10065457	1.71197976	0.00000000	0.00000000	0.00000000	1.71197976	644.38867452	0.64438867	1.71197976
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	999.21758352	0.00000000	0.00000000	0.00000000	0.96979715	0.96979715	998.24778637	0.99824779	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	938.30196336	5.13593950	0.00000000	0.00000000	0.00000000	5.13593950	933.16602386	0.93316602	5.13593950
2E-B2	222,384,000.00	938.30196336	5.13593950	0.00000000	0.00000000	0.00000000	5.13593950	933.16602386	0.93316602	5.13593950
2E-B3	222,384,000.00	938.30196336	5.13593950	0.00000000	0.00000000	0.00000000	5.13593950	933.16602386	0.93316602	5.13593950

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-May-2021
07-May-2021 2:37:30 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	938.30196336	5.13593950	0.00000000	0.00000000	0.00000000	5.13593950	933.16602386	0.93316602	5.13593950
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	469.15098168	2.56796975	0.00000000	0.00000000	0.00000000	2.56796975	466.58301193	0.46658301	2.56796975
2E-D2	444,768,000.00	469.15098168	2.56796975	0.00000000	0.00000000	0.00000000	2.56796975	466.58301193	0.46658301	2.56796975
2E-D3	444,768,000.00	469.15098168	2.56796975	0.00000000	0.00000000	0.00000000	2.56796975	466.58301193	0.46658301	2.56796975
2E-D4	444,768,000.00	469.15098168	2.56796975	0.00000000	0.00000000	0.00000000	2.56796975	466.58301193	0.46658301	2.56796975
2E-D5	444,768,000.00	469.15098168	2.56796975	0.00000000	0.00000000	0.00000000	2.56796975	466.58301193	0.46658301	2.56796975
2E-F1	444,768,000.00	969.15098168	2.56796975	0.00000000	0.00000000	0.00000000	2.56796975	966.58301193	0.96658301	2.56796975
2E-F2	444,768,000.00	969.15098168	2.56796975	0.00000000	0.00000000	0.00000000	2.56796975	966.58301193	0.96658301	2.56796975
2E-F3	444,768,000.00	969.15098168	2.56796975	0.00000000	0.00000000	0.00000000	2.56796975	966.58301193	0.96658301	2.56796975
2E-F4	444,768,000.00	969.15098168	2.56796975	0.00000000	0.00000000	0.00000000	2.56796975	966.58301193	0.96658301	2.56796975
2E-F5	444,768,000.00	969.15098168	2.56796975	0.00000000	0.00000000	0.00000000	2.56796975	966.58301193	0.96658301	2.56796975
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-May-2021
07-May-2021 2:37:30 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 %	10,008,000,928.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,359,882,138.82
2M-1	N/A	N/A	0.75613 %	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	2.30613 %	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	04/26/21 - 05/24/21	29	2.30613 %	208,663,343.82	387,637.20	0.00	0.00	0.00	0.00	387,637.20	0.00	207,521,193.05
2M-BH	N/A	N/A	0.00000 %	10,983,175.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,923,057.31
2M-2C	04/26/21 - 05/24/21	29	2.30613 %	222,384,000.00	413,126.28	0.00	0.00	0.00	0.00	413,126.28	0.00	222,384,000.00
2M-CH	N/A	N/A	0.00000 %	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00
2M-2	04/26/21 - 05/24/21	29	2.30613 %	431,047,343.82	800,763.48	0.00	0.00	0.00	0.00	800,763.48	0.00	429,905,193.05
2M-2H	N/A	N/A	0.00000 %	22,688,549.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,628,431.31
2B-1	04/26/21 - 05/24/21	29	4.10613 %	151,053,000.00	499,640.40	0.00	0.00	0.00	0.00	499,640.40	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 %	132,399,748.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,271,246.70
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	04/26/21 - 05/24/21	29	1.70000 %	208,663,343.82	285,752.86	0.00	0.00	0.00	0.00	285,752.86	0.00	207,521,193.05
2B-I2	04/26/21 - 05/24/21	29	1.30000 %	208,663,343.82	218,516.89	0.00	0.00	0.00	0.00	218,516.89	0.00	207,521,193.05
2B-I3	04/26/21 - 05/24/21	29	0.90000 %	208,663,343.82	151,280.92	0.00	0.00	0.00	0.00	151,280.92	0.00	207,521,193.05
2B-I4	04/26/21 - 05/24/21	29	0.50000 %	208,663,343.82	84,044.96	0.00	0.00	0.00	0.00	84,044.96	0.00	207,521,193.05
2C-I1	04/26/21 - 05/24/21	29	1.70000 %	222,384,000.00	304,542.53	0.00	0.00	0.00	0.00	304,542.53	0.00	222,384,000.00
2C-I2	04/26/21 - 05/24/21	29	1.30000 %	222,384,000.00	232,885.47	0.00	0.00	0.00	0.00	232,885.47	0.00	222,384,000.00
2C-I3	04/26/21 - 05/24/21	29	0.90000 %	222,384,000.00	161,228.40	0.00	0.00	0.00	0.00	161,228.40	0.00	222,384,000.00
2C-I4	04/26/21 - 05/24/21	29	0.50000 %	222,384,000.00	89,571.33	0.00	0.00	0.00	0.00	89,571.33	0.00	222,384,000.00
2E-A1	N/A	N/A	0.60613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.00613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.40613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.80613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	04/26/21 - 05/24/21	29	0.60613 %	208,663,343.82	101,884.34	0.00	0.00	0.00	0.00	101,884.34	0.00	207,521,193.05
2E-B2	04/26/21 - 05/24/21	29	1.00613 %	208,663,343.82	169,120.31	0.00	0.00	0.00	0.00	169,120.31	0.00	207,521,193.05

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

**WELLS
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Distribution Date: 25-May-2021
07-May-2021 2:37:30 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	04/26/21 - 05/24/21	29	1.40613 %	208,663,343.82	236,356.27	0.00	0.00	0.00	0.00	236,356.27	0.00	207,521,193.05
2E-B4	04/26/21 - 05/24/21	29	1.80613 %	208,663,343.82	303,592.24	0.00	0.00	0.00	0.00	303,592.24	0.00	207,521,193.05
2E-C1	04/26/21 - 05/24/21	29	0.60613 %	222,384,000.00	108,583.74	0.00	0.00	0.00	0.00	108,583.74	0.00	222,384,000.00
2E-C2	04/26/21 - 05/24/21	29	1.00613 %	222,384,000.00	180,240.81	0.00	0.00	0.00	0.00	180,240.81	0.00	222,384,000.00
2E-C3	04/26/21 - 05/24/21	29	1.40613 %	222,384,000.00	251,897.88	0.00	0.00	0.00	0.00	251,897.88	0.00	222,384,000.00
2E-C4	04/26/21 - 05/24/21	29	1.80613 %	222,384,000.00	323,554.94	0.00	0.00	0.00	0.00	323,554.94	0.00	222,384,000.00
2E-D1	04/26/21 - 05/24/21	29	0.60613 %	208,663,343.82	101,884.34	0.00	0.00	0.00	0.00	101,884.34	0.00	207,521,193.05
2E-D2	04/26/21 - 05/24/21	29	1.00613 %	208,663,343.82	169,120.31	0.00	0.00	0.00	0.00	169,120.31	0.00	207,521,193.05
2E-D3	04/26/21 - 05/24/21	29	1.40613 %	208,663,343.82	236,356.27	0.00	0.00	0.00	0.00	236,356.27	0.00	207,521,193.05
2E-D4	04/26/21 - 05/24/21	29	1.80613 %	208,663,343.82	303,592.24	0.00	0.00	0.00	0.00	303,592.24	0.00	207,521,193.05
2E-D5	04/26/21 - 05/24/21	29	2.30613 %	208,663,343.82	387,637.20	0.00	0.00	0.00	0.00	387,637.20	0.00	207,521,193.05
2E-F1	04/26/21 - 05/24/21	29	0.60613 %	431,047,343.82	210,468.09	0.00	0.00	0.00	0.00	210,468.09	0.00	429,905,193.05
2E-F2	04/26/21 - 05/24/21	29	1.00613 %	431,047,343.82	349,361.12	0.00	0.00	0.00	0.00	349,361.12	0.00	429,905,193.05
2E-F3	04/26/21 - 05/24/21	29	1.40613 %	431,047,343.82	488,254.15	0.00	0.00	0.00	0.00	488,254.15	0.00	429,905,193.05
2E-F4	04/26/21 - 05/24/21	29	1.80613 %	431,047,343.82	627,147.18	0.00	0.00	0.00	0.00	627,147.18	0.00	429,905,193.05
2E-F5	04/26/21 - 05/24/21	29	2.30613 %	431,047,343.82	800,763.48	0.00	0.00	0.00	0.00	800,763.48	0.00	429,905,193.05
2X-1	04/26/21 - 05/24/21	29	1.70000 %	208,663,343.82	285,752.86	0.00	0.00	0.00	0.00	285,752.86	0.00	207,521,193.05
2X-2	04/26/21 - 05/24/21	29	1.30000 %	208,663,343.82	218,516.89	0.00	0.00	0.00	0.00	218,516.89	0.00	207,521,193.05
2X-3	04/26/21 - 05/24/21	29	0.90000 %	208,663,343.82	151,280.92	0.00	0.00	0.00	0.00	151,280.92	0.00	207,521,193.05
2X-4	04/26/21 - 05/24/21	29	0.50000 %	208,663,343.82	84,044.96	0.00	0.00	0.00	0.00	84,044.96	0.00	207,521,193.05
2Y-1	04/26/21 - 05/24/21	29	1.70000 %	431,047,343.82	590,295.39	0.00	0.00	0.00	0.00	590,295.39	0.00	429,905,193.05
2Y-2	04/26/21 - 05/24/21	29	1.30000 %	431,047,343.82	451,402.36	0.00	0.00	0.00	0.00	451,402.36	0.00	429,905,193.05
2Y-3	04/26/21 - 05/24/21	29	0.90000 %	431,047,343.82	312,509.32	0.00	0.00	0.00	0.00	312,509.32	0.00	429,905,193.05
2Y-4	04/26/21 - 05/24/21	29	0.50000 %	431,047,343.82	173,616.29	0.00	0.00	0.00	0.00	173,616.29	0.00	429,905,193.05
Totals					11,246,224.62	0.00	0.00	0.00	0.00	11,246,224.62	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: 25-May-2021
07-May-2021 2:37:30 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 %	395.44572383	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	369.83663310
2M-1	188,817,000.00	0.75613 %	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	2.30613 %	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	2.30613 %	938.30196336	1.74309842	0.00000000	0.00000000	0.00000000	0.00000000	1.74309842	0.00000000	933.16602386
2M-BH	11,705,374.00	0.00000 %	938.30196370	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	933.16602357
2M-2C	222,384,000.00	2.30613 %	1000.00000000	1.85771584	0.00000000	0.00000000	0.00000000	0.00000000	1.85771584	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	2.30613 %	646.10065445	1.20027142	0.00000000	0.00000000	0.00000000	0.00000000	1.20027142	0.00000000	644.38867462
2M-2H	35,116,122.00	0.00000 %	646.10065457	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	644.38867452
2B-1	151,053,000.00	4.10613 %	1000.00000000	3.30771583	0.00000000	0.00000000	0.00000000	0.00000000	3.30771583	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 %	999.21758352	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.24778637
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 %	938.30196336	1.28495242	0.00000000	0.00000000	0.00000000	0.00000000	1.28495242	0.00000000	933.16602386
2B-I2	0.00	1.30000 %	938.30196336	0.98261066	0.00000000	0.00000000	0.00000000	0.00000000	0.98261066	0.00000000	933.16602386
2B-I3	0.00	0.90000 %	938.30196336	0.68026890	0.00000000	0.00000000	0.00000000	0.00000000	0.68026890	0.00000000	933.16602386
2B-I4	0.00	0.50000 %	938.30196336	0.37792719	0.00000000	0.00000000	0.00000000	0.00000000	0.37792719	0.00000000	933.16602386
2C-I1	0.00	1.70000 %	1000.00000000	1.36944443	0.00000000	0.00000000	0.00000000	0.00000000	1.36944443	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.04722224	0.00000000	0.00000000	0.00000000	0.00000000	1.04722224	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.40277776	0.00000000	0.00000000	0.00000000	0.00000000	0.40277776	0.00000000	1000.00000000
2E-A1	222,384,000.00	0.60613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	222,384,000.00	1.00613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	222,384,000.00	1.40613 %	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	1.80613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	222,384,000.00	0.60613 %	938.30196336	0.45814600	0.00000000	0.00000000	0.00000000	0.00000000	0.45814600	0.00000000	933.16602386
2E-B2	222,384,000.00	1.00613 %	938.30196336	0.76048776	0.00000000	0.00000000	0.00000000	0.00000000	0.76048776	0.00000000	933.16602386
2E-B3	222,384,000.00	1.40613 %	938.30196336	1.06282948	0.00000000	0.00000000	0.00000000	0.00000000	1.06282948	0.00000000	933.16602386
2E-B4	222,384,000.00	1.80613 %	938.30196336	1.36517124	0.00000000	0.00000000	0.00000000	0.00000000	1.36517124	0.00000000	933.16602386
2E-C1	222,384,000.00	0.60613 %	1000.00000000	0.48827137	0.00000000	0.00000000	0.00000000	0.00000000	0.48827137	0.00000000	1000.00000000
2E-C2	222,384,000.00	1.00613 %	1000.00000000	0.81049361	0.00000000	0.00000000	0.00000000	0.00000000	0.81049361	0.00000000	1000.00000000
2E-C3	222,384,000.00	1.40613 %	1000.00000000	1.13271584	0.00000000	0.00000000	0.00000000	0.00000000	1.13271584	0.00000000	1000.00000000
2E-C4	222,384,000.00	1.80613 %	1000.00000000	1.45493804	0.00000000	0.00000000	0.00000000	0.00000000	1.45493804	0.00000000	1000.00000000
2E-D1	444,768,000.00	0.60613 %	469.15098168	0.22907300	0.00000000	0.00000000	0.00000000	0.00000000	0.22907300	0.00000000	466.58301193
2E-D2	444,768,000.00	1.00613 %	469.15098168	0.38024388	0.00000000	0.00000000	0.00000000	0.00000000	0.38024388	0.00000000	466.58301193
2E-D3	444,768,000.00	1.40613 %	469.15098168	0.53141474	0.00000000	0.00000000	0.00000000	0.00000000	0.53141474	0.00000000	466.58301193
2E-D4	444,768,000.00	1.80613 %	469.15098168	0.68258562	0.00000000	0.00000000	0.00000000	0.00000000	0.68258562	0.00000000	466.58301193
2E-D5	444,768,000.00	2.30613 %	469.15098168	0.87154921	0.00000000	0.00000000	0.00000000	0.00000000	0.87154921	0.00000000	466.58301193
2E-F1	444,768,000.00	0.60613 %	969.15098168	0.47320871	0.00000000	0.00000000	0.00000000	0.00000000	0.47320871	0.00000000	966.58301193
2E-F2	444,768,000.00	1.00613 %	969.15098168	0.78549068	0.00000000	0.00000000	0.00000000	0.00000000	0.78549068	0.00000000	966.58301193
2E-F3	444,768,000.00	1.40613 %	969.15098168	1.09777266	0.00000000	0.00000000	0.00000000	0.00000000	1.09777266	0.00000000	966.58301193
2E-F4	444,768,000.00	1.80613 %	969.15098168	1.41005464	0.00000000	0.00000000	0.00000000	0.00000000	1.41005464	0.00000000	966.58301193
2E-F5	444,768,000.00	2.30613 %	969.15098168	1.80040713	0.00000000	0.00000000	0.00000000	0.00000000	1.80040713	0.00000000	966.58301193
2X-1	0.00	1.70000 %	469.15098168	0.64247621	0.00000000	0.00000000	0.00000000	0.00000000	0.64247621	0.00000000	466.58301193
2X-2	0.00	1.30000 %	469.15098168	0.49130533	0.00000000	0.00000000	0.00000000	0.00000000	0.49130533	0.00000000	466.58301193
2X-3	0.00	0.90000 %	469.15098168	0.34013445	0.00000000	0.00000000	0.00000000	0.00000000	0.34013445	0.00000000	466.58301193
2X-4	0.00	0.50000 %	469.15098168	0.18896359	0.00000000	0.00000000	0.00000000	0.00000000	0.18896359	0.00000000	466.58301193
2Y-1	0.00	1.70000 %	969.15098168	1.32719843	0.00000000	0.00000000	0.00000000	0.00000000	1.32719843	0.00000000	966.58301193
2Y-2	0.00	1.30000 %	969.15098168	1.01491645	0.00000000	0.00000000	0.00000000	0.00000000	1.01491645	0.00000000	966.58301193
2Y-3	0.00	0.90000 %	969.15098168	0.70263445	0.00000000	0.00000000	0.00000000	0.00000000	0.70263445	0.00000000	966.58301193
2Y-4	0.00	0.50000 %	969.15098168	0.39035248	0.00000000	0.00000000	0.00000000	0.00000000	0.39035248	0.00000000	966.58301193

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,590,222.75
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(128,501.44)
Total Deposits	2,461,721.31
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,442,554.65
Total Withdrawals (Pool Distribution Amount)	2,461,721.31
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	649,449,559.59
Total Principal Reduction Cumulative	16,396,992,779.12
Scheduled Principal Current	17,349,988.77
Scheduled Principal Cumulative	1,272,253,533.75
Unscheduled Principal Current	631,971,069.38
Unscheduled Principal Cumulative	15,124,507,071.08
Senior Reduction Amount	648,118,789.29
Subordinate Reduction Amount	1,202,268.86
Calculated Tranche Write-down Amount	128,501.44
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	51,104.44
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	55155
Period Reference Pool Removal Loan Count	2829
Period Ending Loan Count	52327
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	10,103,691,113.81
Period PIF Loan Count Current	2825
PIF Loan Count Cumulative	59568
Period PIF Loan UPB Current	627,510,304.99
PIF Loan UPB Cumulative	14,817,861,972.48
Period Partial Prepayment Amount	5,758,837.93
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	146
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	27,430,345.64
Credit Event Amount Current	465,577.53
Credit Event Amount Cumulative	18,813,641.52
Total Active Modified Loan Count	483
Total Active Modified Loan UPB	110,932,940.54
Libor Rate	0.106130%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.070492%
Subordinate Percentage	6.929508%
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 %	6.930000 %	7.360000 %
2M-1	0.00	0.00	3.750000 %	6.930000 %	7.360000 %
2M-1H	0.00	0.00	3.750000 %	6.930000 %	7.360000 %
2M-2A	0.00	0.00	2.870000 %	6.930000 %	7.360000 %
2M-2B	0.00	0.00	1.980000 %	4.890000 %	5.200000 %
2M-2C	0.00	0.00	1.100000 %	2.710000 %	2.880000 %
2M-2	0.00	0.00	1.100000 %	2.710000 %	2.880000 %
2M-2H	0.00	0.00	1.100000 %	2.710000 %	2.880000 %
2B-1	0.00	0.00	0.500000 %	1.230000 %	1.310000 %
2B-1H	0.00	0.00	0.500000 %	1.230000 %	1.310000 %
2B-2H	128,501.44	0.00	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	474	92,742,566.71	0.905842 %	0.917908 %
60 Days	233	48,484,032.08	0.445277 %	0.479865 %
90 Days	181	36,754,825.91	0.345902 %	0.363776 %
120 Days	184	35,372,946.25	0.351635 %	0.350099 %
150 Days	171	34,640,392.68	0.326791 %	0.342849 %
180+ Days	2091	491,919,282.60	3.996025 %	4.868709 %
Totals	3334	739,914,046.23	6.371472 %	7.323205 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	333	80,198,856.76	51,104.44	0.063722

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214675	224,023.82	280.03	0.125000
Summary	0090214689	364,683.50	31.34	0.008594
Summary	0090215097	146,217.97	163.45	0.111785
Summary	0090215245	103,699.73	47.62	0.045921
Summary	0090215258	250,138.52	234.50	0.093748
Summary	0090215621	407,142.42	381.70	0.093751
Summary	0090215630	340,206.31	157.74	0.046366
Summary	0090215876	307,221.85	256.02	0.083334
Summary	0090216229	123,690.55	34.49	0.027884
Summary	0090216868	217,541.41	156.81	0.072083
Summary	0090216889	137,967.65	89.10	0.064580
Summary	0090217648	238,958.51	166.32	0.069602
Summary	0090217688	253,875.68	113.88	0.044857
Summary	0090218530	110,882.14	41.84	0.037734
Summary	0090219293	187,176.20	272.97	0.145836
Summary	0090219521	110,173.60	47.78	0.043368
Summary	0090219840	197,561.97	144.06	0.072919
Summary	0090220107	118,713.45	61.83	0.052083
Summary	0090220894	388,308.72	161.56	0.041606
Summary	0090221111	438,570.69	140.60	0.032059
Summary	0090221174	136,774.98	89.80	0.065655
Summary	0090221279	242,863.45	111.97	0.046104
Summary	0090221697	309,014.94	160.95	0.052085
Summary	0090222200	146,098.40	82.42	0.056414
Summary	0090222415	131,568.67	85.94	0.065320

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Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090222872	202,819.16	28.13	0.013869
Summary	0090223201	349,731.31	473.59	0.135415
Summary	0090223213	172,977.61	44.23	0.025570
Summary	0090223662	227,900.92	261.14	0.114585
Summary	0090223681	186,603.47	49.62	0.026591
Summary	0090223694	112,016.24	116.68	0.104163
Summary	0090223903	75,322.78	62.77	0.083335
Summary	0090225884	37,967.32	62.22	0.163878
Summary	0090226109	58,063.85	18.07	0.031121
Summary	0090226180	313,570.75	183.25	0.058440
Summary	0090226539	235,369.86	269.69	0.114581
Summary	0090226843	244,064.40	330.50	0.135415
Summary	0090227067	144,035.44	105.03	0.072920
Summary	0090228235	155,851.86	109.12	0.070015
Summary	0090228658	237,476.11	148.42	0.062499
Summary	0090228868	613,113.57	619.61	0.101060
Summary	0090228929	338,933.84	177.14	0.052264
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	185,373.12	81.91	0.044187
Summary	0090230911	257,029.24	42.99	0.016726
Summary	0090231111	113,865.33	27.69	0.024318
Summary	0090231384	225,397.33	150.63	0.066829
Summary	0090231415	100,519.16	104.71	0.104169
Summary	0090231859	120,220.67	100.18	0.083330
Summary	0090232082	233,927.21	207.09	0.088528
Summary	0090232111	160,336.98	104.72	0.065312
Summary	0090232180	174,232.54	45.08	0.025873
Summary	0090233039	155,947.90	74.77	0.047945
Summary	0090234185	113,885.79	25.71	0.022575
Summary	0090234671	215,290.90	108.26	0.050285
Summary	0090234879	138,515.25	129.86	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090236080	391,945.67	405.01	0.103333
Summary	0090236659	176,655.82	66.87	0.037853
Summary	0090236719	188,369.62	81.44	0.043234
Summary	0090237593	542,301.45	764.85	0.141038
Summary	0090237769	409,478.54	230.67	0.056333
Summary	0090237942	373,460.73	427.92	0.114582
Summary	0090238145	140,907.82	190.81	0.135415
Summary	0090238371	137,293.92	128.71	0.093748
Summary	0090238794	177,226.29	166.15	0.093750
Summary	0090239065	366,132.24	266.97	0.072916
Summary	0090239193	196,822.70	102.51	0.052082
Summary	0090239270	270,937.85	197.56	0.072917
Summary	0090239356	157,491.57	49.52	0.031443
Summary	0090239554	219,207.48	182.67	0.083332
Summary	0090239739	134,213.78	21.21	0.015803
Summary	0090240191	293,544.37	274.91	0.093652
Summary	0090241839	77,207.42	12.21	0.015815
Summary	0090242469	166,723.53	243.14	0.145834
Summary	0090242560	79,492.41	99.37	0.125006
Summary	0090243681	236,697.52	147.94	0.062502
Summary	0090243837	199,201.26	56.91	0.028569
Summary	0090244155	132,780.38	61.76	0.046513
Summary	0090245010	185,158.96	118.47	0.063983
Summary	0090245849	156,075.97	71.81	0.046010
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	256,530.06	293.94	0.114583
Summary	0090246796	269,272.39	90.38	0.033565
Summary	0090247205	376,554.51	14.98	0.003978
Summary	0090247207	309,406.85	301.95	0.097590
Summary	0090247417	387,981.86	242.49	0.062500
Summary	0090248695	269,142.11	34.18	0.012700
Summary	0090248866	397,769.56	147.87	0.037175

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Series 2018-C02



Distribution Date: 25-May-2021
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090248974	244,193.45	84.35	0.034542
Summary	0090248991	279,407.74	174.63	0.062500
Summary	0090249593	432,629.90	360.52	0.083332
Summary	0090250534	464,043.80	361.57	0.077917
Summary	0090251142	210,652.87	351.09	0.166668
Summary	0090251184	82,543.46	17.94	0.021734
Summary	0090251648	361,629.59	84.40	0.023339
Summary	0090251673	246,180.14	76.11	0.030916
Summary	0090251894	78,545.96	25.63	0.032631
Summary	0090252060	316,837.19	156.27	0.049322
Summary	0090252563	106,207.00	31.12	0.029301
Summary	0090252668	249,501.92	207.92	0.083334
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	355,472.64	67.88	0.019096
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253311	245,659.36	72.70	0.029594
Summary	0090253319	257,751.27	214.79	0.083332
Summary	0090253445	404,176.03	221.59	0.054825
Summary	0090253580	166,894.75	156.46	0.093748
Summary	0090254179	106,909.89	36.18	0.033842
Summary	0090254831	204,802.93	157.40	0.076854
Summary	0090254914	354,383.24	147.66	0.041667
Summary	0090255796	286,329.25	328.09	0.114585
Summary	0090256109	167,234.55	91.78	0.054881
Summary	0090256639	175,003.52	44.93	0.025674
Summary	0090257345	188,880.68	21.87	0.011579
Summary	0090258756	165,445.93	70.86	0.042830
Summary	0090260003	144,750.39	55.42	0.038287
Summary	0090260518	271,608.54	148.57	0.054700
Summary	0090260643	324,265.20	506.66	0.156249
Summary	0090261619	270,584.57	172.16	0.063625
Summary	0090261628	117,158.33	122.04	0.104167
Summary	0090261935	530,344.82	191.21	0.036054
Summary	0090263502	353,326.53	184.02	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090263509	385,924.55	27.12	0.007027
Summary	0090264027	144,904.98	110.18	0.076036
Summary	0090264155	233,506.21	142.19	0.060893
Summary	0090264295	317,160.03	130.54	0.041159
Summary	0090264444	54,893.80	41.41	0.075437
Summary	0090264923	410,985.58	238.35	0.057995
Summary	0090264999	146,212.33	69.88	0.047794
Summary	0090265201	432,679.30	169.75	0.039232
Summary	0090265232	114,953.31	158.65	0.138013
Summary	0090265315	356,699.71	115.12	0.032274
Summary	0090265562	107,636.54	91.13	0.084665
Summary	0090266521	121,822.91	49.59	0.040707
Summary	0090266766	279,597.74	132.79	0.047493
Summary	0090266806	383,131.69	275.89	0.072009
Summary	0090267275	68,665.66	71.53	0.104171
Summary	0090267382	84,942.05	88.48	0.104165
Summary	0090267405	450,734.75	56.64	0.012566
Summary	0090267523	302,229.06	197.34	0.065295
Summary	0090267845	266,321.75	194.19	0.072916
Summary	0090268101	193,453.02	50.14	0.025918
Summary	0090268935	264,368.21	75.84	0.028687
Summary	0090269392	361,983.50	150.83	0.041668
Summary	0090269405	204,846.14	83.79	0.040904
Summary	0090269446	322,064.79	142.13	0.044131
Summary	0090269494	233,821.19	95.15	0.040693
Summary	0090269823	353,266.82	107.11	0.030320
Summary	0090270029	133,323.28	51.79	0.038845
Summary	0090270236	344,695.81	251.34	0.072916
Summary	0090270858	172,113.35	96.21	0.055899
Summary	0090271375	145,798.18	38.16	0.026173
Summary	0090271653	227,777.24	332.18	0.145835
Summary	0090271682	322,858.62	201.79	0.062501
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090272294	169,639.79	123.70	0.072919

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090272395	126,167.78	144.57	0.114586
Summary	0090272970	212,119.31	127.76	0.060230
Summary	0090273750	136,347.92	79.14	0.058043
Summary	0090273796	387,319.00	37.48	0.009677
Summary	0090273804	345,721.15	201.42	0.058261
Summary	0090273888	143,296.90	134.34	0.093749
Summary	0090274189	513,518.93	182.52	0.035543
Summary	0090274357	132,124.50	71.58	0.054176
Summary	0090274976	283,916.59	81.21	0.028603
Summary	0090275929	365,864.76	250.82	0.068555
Summary	0090275969	243,281.76	177.39	0.072915
Summary	0090276734	429,137.83	230.57	0.053729
Summary	0090276795	268,018.19	27.92	0.010417
Summary	0090277433	242,584.61	132.16	0.054480
Summary	0090277855	148,552.69	201.17	0.135420
Summary	0090279076	142,107.38	58.39	0.041089
Summary	0090281272	382,365.20	438.13	0.114584
Summary	0090282209	159,737.21	216.31	0.135416
Summary	0090282412	170,245.74	83.71	0.049170
Summary	0090282503	170,226.81	246.97	0.145083
Summary	0090283042	165,771.24	135.93	0.081999
Summary	0090283190	298,228.65	124.94	0.041894
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284152	166,321.94	121.28	0.072919
Summary	0090284993	218,444.72	234.01	0.107126
Summary	0090285447	217,377.87	217.52	0.100065
Summary	0090286161	263,230.64	246.78	0.093750
Summary	0090287025	334,000.90	109.33	0.032733
Summary	0090287503	429,277.73	362.57	0.084460
Summary	0090287740	260,833.26	217.36	0.083333
Summary	0090287857	132,937.51	89.91	0.067633
Summary	0090288511	416,887.33	249.85	0.059932
Summary	0090290043	246,800.04	85.56	0.034668
Summary	0090290801	72,874.33	11.27	0.015465

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090291381	194,746.95	202.86	0.104166
Summary	0090292404	252,479.35	32.14	0.012730
Summary	0090292495	309,277.57	179.62	0.058077
Summary	0090292586	369,178.10	164.22	0.044483
Summary	0090293071	95,935.81	33.77	0.035201
Summary	0090293134	133,854.29	181.26	0.135416
Summary	0090293218	217,222.39	181.02	0.083334
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293601	156,628.02	80.24	0.051230
Summary	0090293763	119,731.16	42.65	0.035621
Summary	0090293936	124,880.13	130.08	0.104164
Summary	0090293981	205,260.32	57.46	0.027994
Summary	0090293994	334,383.49	348.32	0.104168
Summary	0090296101	261,581.74	136.24	0.052083
Summary	0090296711	123,385.16	59.89	0.048539
Summary	0090296755	168,575.74	59.10	0.035058
Summary	0090296944	195,115.22	210.28	0.107772
Summary	0090297649	291,801.78	105.84	0.036271
Summary	0090298094	141,667.86	132.81	0.093747
Summary	0090299105	255,657.74	319.57	0.124999
Summary	0090299629	361,760.13	256.25	0.070834
Summary	0090300736	172,777.04	163.22	0.094469
Summary	0090301066	212,100.36	243.03	0.114583
Summary	0090301350	409,287.35	134.33	0.032820
Summary	0090301675	513,383.03	226.49	0.044117
Summary	0090301913	197,855.11	128.43	0.064911
Summary	0090302103	447,115.96	372.60	0.083334
Summary	0090302203	421,622.69	276.75	0.065639
Summary	0090302616	221,865.92	138.67	0.062502
Summary	0090303136	277,675.99	115.70	0.041667
Summary	0090303296	140,997.87	103.36	0.073306
Summary	0090304297	391,986.22	285.82	0.072916
Summary	0090304397	212,177.72	100.78	0.047498
Summary	0090304624	259,951.72	102.61	0.039473

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090305900	341,480.09	585.96	0.171594
Summary	0090306413	294,725.87	160.08	0.054315
Summary	0090306673	76,395.87	60.48	0.079167
Summary	0090307068	130,438.01	80.57	0.061769
Summary	0090307127	313,416.53	77.31	0.024667
Summary	0090307432	443,720.34	369.77	0.083334
Summary	0090308673	365,782.71	304.82	0.083334
Summary	0090308919	85,620.82	14.44	0.016865
Summary	0090309123	258,111.05	403.30	0.156251
Summary	0090309137	139,219.08	109.73	0.078818
Summary	0090309325	88,049.12	47.56	0.054015
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	204,520.82	60.61	0.029635
Summary	0090310395	449,891.49	337.94	0.075116
Summary	0090310460	443,031.33	244.00	0.055075
Summary	0090310523	274,668.66	86.46	0.031478
Summary	0090311336	126,262.55	92.07	0.072919
Summary	0090312149	173,907.59	90.58	0.052085
Summary	0090312287	328,548.14	239.57	0.072918
Summary	0090312432	199,154.78	186.71	0.093751
Summary	0090313130	136,338.24	127.82	0.093752
Summary	0090313287	241,228.89	80.21	0.033251
Summary	0090314555	256,777.61	109.51	0.042648
Summary	0090314562	344,977.18	135.73	0.039345
Summary	0090314570	292,365.26	90.09	0.030814
Summary	0090314807	399,833.50	196.06	0.049035
Summary	0090315601	294,482.79	91.16	0.030956
Summary	0090316014	202,906.96	124.95	0.061580
Summary	0090317144	136,926.00	110.35	0.080591
Summary	0090317213	341,687.37	41.34	0.012099
Summary	0090319573	148,683.49	42.47	0.028564
Summary	0090320316	409,701.58	5.21	0.001272
Summary	0090320366	323,097.31	235.59	0.072916
Summary	0090320451	101,622.49	74.10	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090320611	396,128.69	204.79	0.051698
Summary	0090321188	190,025.89	53.21	0.028001
Summary	0090321199	102,418.39	48.36	0.047218
Summary	0090321364	172,836.52	162.03	0.093748
Summary	0090321913	123,521.73	48.92	0.039604
Summary	0090322162	337,395.50	281.16	0.083332
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	399,255.52	582.25	0.145834
Summary	0090322616	122,197.47	39.01	0.031924
Summary	0090322690	201,408.44	148.87	0.073914
Summary	0090322845	229,789.12	159.18	0.069272
Summary	0090323507	88,879.32	157.91	0.177668
Summary	0090323608	257,723.85	295.31	0.114584
Summary	0090324365	208,065.17	177.72	0.085416
Summary	0090324420	153,546.53	52.15	0.033964
Summary	0090324649	239,328.16	305.29	0.127561
Summary	0090325321	409,739.24	193.05	0.047115
Summary	0090326514	282,551.22	57.47	0.020340
Summary	0090326719	105,555.46	60.19	0.057022
Summary	0090326972	270,745.81	225.62	0.083333
Summary	0090327204	289,121.94	161.61	0.055897
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	381,244.33	187.31	0.049131
Summary	0090328654	156,027.07	21.92	0.014049
Summary	0090329052	224,847.28	163.95	0.072916
Summary	0090329608	132,007.25	107.16	0.081177
Summary	0090330293	232,601.48	58.94	0.025339
Summary	0090331177	319,679.60	256.78	0.080324
Summary	0090331206	154,923.41	93.13	0.060114
Summary	0090331959	355,375.59	333.16	0.093749
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333220	317,559.77	114.72	0.036125
Summary	0090334523	135,565.66	62.70	0.046251
Summary	0090334645	373,005.41	466.26	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090335262	415,380.04	173.10	0.041673
Summary	0090335339	166,405.68	29.10	0.017487
Summary	0090335725	159,219.68	42.37	0.026611
Summary	0090336343	165,381.44	206.73	0.125002
Summary	0090336428	183,566.85	248.58	0.135417
Summary	0090336430	276,364.09	131.34	0.047524
Summary	0090336554	72,846.82	98.65	0.135421
Summary	0090336556	372,741.69	411.03	0.110272
Summary	0090338070	426,966.48	116.15	0.027204
Summary	0090338343	306,268.31	191.42	0.062501
Summary	0090338629	309,672.98	116.78	0.037711
Summary	0090338852	187,766.44	68.70	0.036588
Summary	0090339026	111,726.23	151.30	0.135420
Summary	0090339222	251,655.91	30.05	0.011941
Summary	0090339280	452,814.54	566.02	0.125000
Summary	0090339465	274,790.14	257.62	0.093752
Summary	0090339862	174,529.38	45.76	0.026219
Summary	0090340023	324,603.91	202.88	0.062501
Summary	0090340182	439,211.14	228.76	0.052084
Summary	0090340553	78,078.82	32.05	0.041048
Summary	0090340620	130,966.14	37.06	0.028297
Summary	0090341593	243,624.88	358.79	0.147271
Summary	0090341617	221,721.77	94.42	0.042585
Summary	0090341740	254,015.17	111.40	0.043856
Summary	0090342442	71,098.47	59.25	0.083335
Summary	0090343181	83,591.22	69.66	0.083334
Summary	0090343195	108,391.54	67.74	0.062496
Summary	0090344632	426,632.02	222.20	0.052082
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345369	207,708.86	108.36	0.052169
Summary	0090345446	168,801.83	47.44	0.028104
Summary	0090345572	97,810.07	77.67	0.079409
Summary	0090345856	83,477.44	60.87	0.072918
Summary	0090346396	94,083.60	62.29	0.066207

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090347418	385,078.40	89.86	0.023336
Summary	0090347462	445,614.05	473.07	0.106161

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	465,577.53	99,340.90	21.337

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090229422	60,470.95	11,615.39	19.208
0090240989	154,975.19	10,249.36	6.614
0090265807	164,432.19	13,081.23	7.955
0090281676	85,699.20	64,394.92	75.141

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
9	1,888,983.08	29,160.54	88,277.68	4.673

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090221761	97,927.92	2.12	63,522.02	64.866
0090240665	160,094.01	1.77	(15,757.87)	(9.843)
0090245925	230,035.10	(24,386.98)	16,803.40	7.305
0090251152	236,166.62	(111.15)	(4,541.92)	(1.923)
0090251628	82,366.19	(940.21)	1,267.09	1.538
0090286060	374,007.53	56,234.79	54,343.34	14.530
0090294461	199,430.03	1.77	7,137.53	3.579
0090301105	350,395.53	(1,629.48)	5,267.60	1.503
0090342600	158,560.15	(12.09)	(39,763.51)	(25.078)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
92	18,813,641.52	232,174.30	1.234

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090216552	313,918.32	(3,440.32)	(1.096)
0090219607	218,553.36	(27,660.04)	(12.656)
0090220111	283,197.98	10,740.53	3.793
0090221761	97,927.92	63,522.02	64.866
0090221782	141,859.96	(22,759.59)	(16.044)
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	8,432.04	2.055
0090229422	60,470.95	11,615.39	19.208
0090231119	92,112.85	1,321.45	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
0090240665	160,094.01	(15,757.87)	(9.843)
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090242096	363,992.19	(1,067.82)	(0.293)
0090244178	174,815.22	2,543.77	1.455
0090245076	129,135.09	15.95	0.012
0090245925	230,035.10	16,803.40	7.305
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	1,860.27	1.629
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(8,905.03)	(10.651)
0090250263	206,335.18	897.78	0.435
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,541.92)	(1.923)
0090251628	82,366.19	1,267.09	1.538
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	25,114.80	65.786
0090257524	317,042.70	(3,134.58)	(0.989)
0090257761	129,207.95	19,328.49	14.959
0090258573	71,743.31	(40,716.83)	(56.753)
0090263130	196,445.47	4,107.25	2.091
0090265807	164,432.19	13,081.23	7.955
0090270252	386,393.52	(3,895.17)	(1.008)
0090272857	120,309.48	1,015.94	0.844
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
0090281475	69,794.15	9,290.27	13.311
0090281676	85,699.20	64,394.92	75.141
0090281765	84,815.28	12,352.86	14.564

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	54,343.34	14.530
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)
0090294461	199,430.03	7,137.53	3.579
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090300302	242,480.60	(48,960.29)	(20.191)
0090300612	339,534.01	6,202.45	1.827
0090301105	350,395.53	5,267.60	1.503
0090301438	231,559.41	(2,017.02)	(0.871)
0090305410	321,401.68	7,252.64	2.257
0090306620	73,323.25	6,800.91	9.275
0090308562	59,299.20	(177.35)	(0.299)
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(14,775.13)	(4.458)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090318216	685,946.83	(16,560.30)	(2.414)
0090321227	382,030.53	(81,989.09)	(21.461)
0090325915	127,782.00	5,858.07	4.584
0090330110	228,926.81	(24,304.95)	(10.617)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281
0090333124	316,629.71	10,040.63	3.171
0090333568	105,284.85	(22,617.81)	(21.482)
0090334031	174,464.39	(41,430.84)	(23.747)
0090338662	118,749.96	1,916.78	1.614
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(8,128.37)	(6.255)
0090344274	371,042.80	(3,962.09)	(1.068)
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090347217	122,470.08	(19,559.36)	(15.971)

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	13	2,354,560.61	128,501.44	0.001 %	0	0.00	0.00	0.000 %	13	2,354,560.61	128,501.44	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	0090221761	100,000.00	4.625 %	IL	97.00	360	97,927.92	03/31/2021	2.12	63,522.02
Summary	0090229422	62,000.00	4.500 %	IA	87.00	360	60,470.95	04/30/2021	11,615.39	11,615.39
Summary	0090240665	165,000.00	4.250 %	VA	97.00	360	160,094.01	03/31/2021	1.77	(15,757.87)
Summary	0090240989	157,000.00	4.250 %	TX	95.00	360	154,975.19	04/30/2021	10,249.36	10,249.36
Summary	0090245925	237,000.00	4.125 %	MN	95.00	360	230,035.10	03/31/2021	(24,386.98)	16,803.40
Summary	0090251152	243,000.00	4.125 %	WA	97.00	360	236,166.62	03/31/2020	(111.15)	(4,541.92)
Summary	0090251628	85,000.00	4.250 %	VA	81.00	360	82,366.19	06/30/2020	(940.21)	1,267.09
Summary	0090265807	169,000.00	4.250 %	TX	92.00	360	164,432.19	04/30/2021	13,081.23	13,081.23
Summary	0090281676	89,000.00	4.375 %	MO	95.00	360	85,699.20	04/30/2021	64,394.92	64,394.92
Summary	0090286060	382,000.00	5.125 %	WA	95.00	360	374,007.53	10/31/2020	56,234.79	54,343.34
Summary	0090294461	208,000.00	4.250 %	MD	89.00	360	199,430.03	01/31/2021	1.77	7,137.53
Summary	0090301105	361,000.00	4.125 %	SC	95.00	360	350,395.53	01/31/2021	(1,629.48)	5,267.60
Summary	0090342600	161,000.00	4.375 %	CA	97.00	360	158,560.15	01/31/2021	(12.09)	(39,763.51)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities

Credit-Linked Notes

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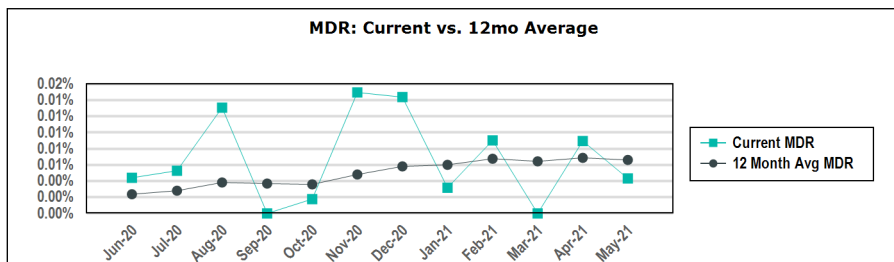
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Realized Loss Report - Collateral

Summary

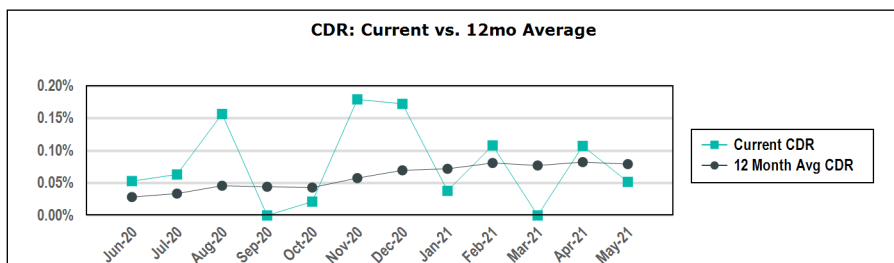
MDR

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



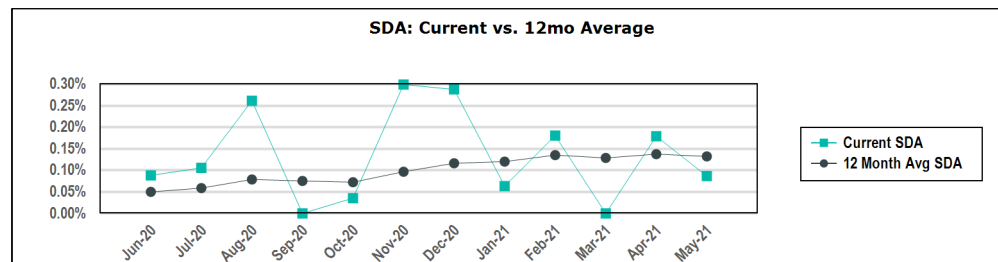
CDR

Current Month 0.052 %
3 Month Average 0.053 %
12 Month Average 0.079 %



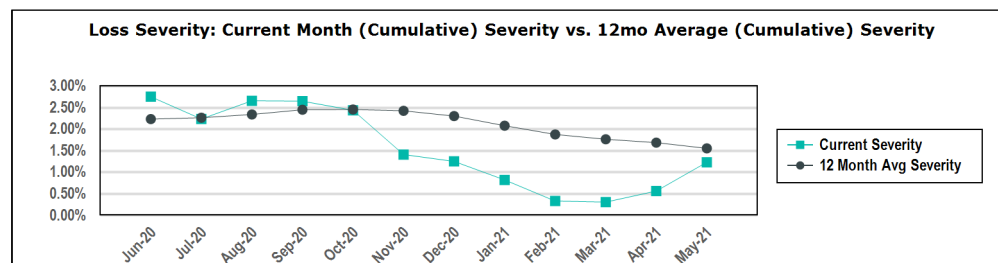
SDA

Current Month 0.087 %
3 Month Average 0.089 %
12 Month Average 0.132 %



Loss Severity

Current Month (Cumulative) 1.234 %
3 Month Average (Cumulative) 0.703 %
12 Month Average (Cumulative) 1.556 %



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

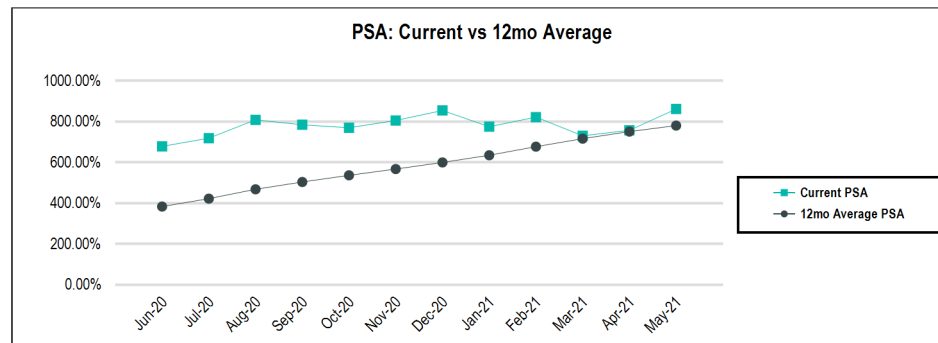
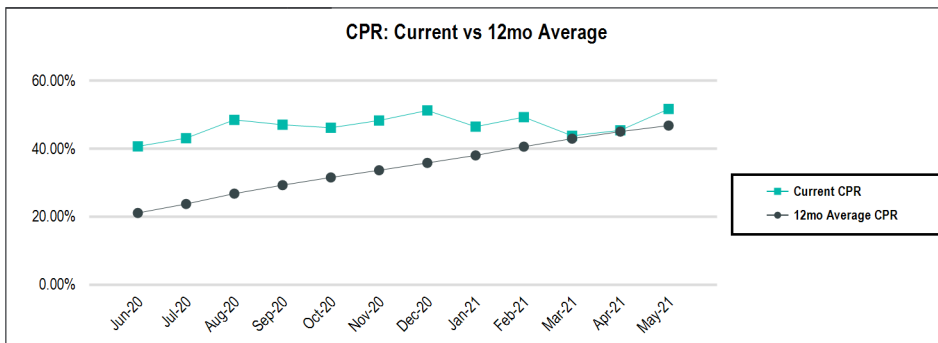
Current Month	5.888 %
3 Month Average	5.170 %
12 Month Average	5.144 %

CPR

Current Month	51.722 %
3 Month Average	47.013 %
12 Month Average	46.858 %

PSA

Current Month	862.028 %
3 Month Average	783.556 %
12 Month Average	780.965 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
146	27,430,345.64

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Supplemental Reporting

Accrual Period

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

Business Day

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

Closing Date

March 14, 2018