

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-Mar-2020
10-Mar-2020 10:14:41 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		03/24/2020	0.0000 %	19,843,232,676.59	0.00	310,395,690.30	0.00	19,532,836,986.30	310,395,690.30	0.00
2M-1	30711XC28	03/24/2020	2.27675 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		03/24/2020	0.0000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	03/24/2020	3.82675 %	170,460,462.25	525,471.60	13,916,217.37	0.00	156,544,244.89	14,441,688.97	0.00
2M-AH		03/24/2020	0.0000 %	8,972,333.72	0.00	732,492.13	0.00	8,239,841.60	732,492.13	0.00
2M-2B	30711XC69	03/24/2020	3.82675 %	222,384,000.00	685,534.20	0.00	0.00	222,384,000.00	685,534.20	0.00
2M-BH		03/24/2020	0.0000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C	30711XC77	03/24/2020	3.82675 %	222,384,000.00	685,534.20	0.00	0.00	222,384,000.00	685,534.20	0.00
2M-CH		03/24/2020	0.0000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	03/24/2020	3.82675 %	615,228,462.25	1,896,540.00	13,916,217.37	0.00	601,312,244.89	15,812,757.37	0.00
2M-2H		03/24/2020	0.0000 %	32,383,081.72	0.00	732,492.13	0.00	31,650,589.60	732,492.13	0.00
2B-1	30711XC44	03/24/2020	5.62675 %	151,053,000.00	684,671.85	0.00	0.00	151,053,000.00	684,671.85	0.00
2B-1H		03/24/2020	0.0000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		03/24/2020	0.0000 %	132,390,420.23	0.00	0.00	(32,111.69)	132,422,531.92	0.00	80,889.08
2A-I1	30711XC93	03/24/2020	1.70000 %	0.00	233,436.13	0.00	0.00	0.00	233,436.13	0.00
2A-I2	30711XD35	03/24/2020	1.30000 %	0.00	178,509.98	0.00	0.00	0.00	178,509.98	0.00
2A-I3	30711XD50	03/24/2020	0.90000 %	0.00	123,583.84	0.00	0.00	0.00	123,583.84	0.00
2A-I4	30711XD76	03/24/2020	0.50000 %	0.00	68,657.69	0.00	0.00	0.00	68,657.69	0.00
2B-I1	30711XD92	03/24/2020	1.70000 %	0.00	304,542.53	0.00	0.00	0.00	304,542.53	0.00
2B-I2	30711XE34	03/24/2020	1.30000 %	0.00	232,885.47	0.00	0.00	0.00	232,885.47	0.00
2B-I3	30711XE59	03/24/2020	0.90000 %	0.00	161,228.40	0.00	0.00	0.00	161,228.40	0.00
2B-I4	30711XH98	03/24/2020	0.50000 %	0.00	89,571.33	0.00	0.00	0.00	89,571.33	0.00
2C-I1	30711XE83	03/24/2020	1.70000 %	0.00	304,542.53	0.00	0.00	0.00	304,542.53	0.00
2C-I2	30711XF25	03/24/2020	1.30000 %	0.00	232,885.47	0.00	0.00	0.00	232,885.47	0.00
2C-I3	30711XF41	03/24/2020	0.90000 %	0.00	161,228.40	0.00	0.00	0.00	161,228.40	0.00
2C-I4	30711XF66	03/24/2020	0.50000 %	0.00	89,571.33	0.00	0.00	0.00	89,571.33	0.00
2E-A1	30711XC85	03/24/2020	2.12675 %	170,460,462.25	292,035.47	13,916,217.37	0.00	156,544,244.89	14,208,252.84	0.00
2E-A2	30711XD27	03/24/2020	2.52675 %	170,460,462.25	346,961.62	13,916,217.37	0.00	156,544,244.89	14,263,178.99	0.00
2E-A3	30711XD43	03/24/2020	2.92675 %	170,460,462.25	401,887.77	13,916,217.37	0.00	156,544,244.89	14,318,105.14	0.00
2E-A4	30711XD68	03/24/2020	3.32675 %	170,460,462.25	456,813.92	13,916,217.37	0.00	156,544,244.89	14,373,031.29	0.00
2E-B1	30711XD84	03/24/2020	2.12675 %	222,384,000.00	380,991.67	0.00	0.00	222,384,000.00	380,991.67	0.00

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Series 2018-C02



Distribution Date: 25-Mar-2020
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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	03/24/2020	2.52675 %	222,384,000.00	452,648.73	0.00	0.00	222,384,000.00	452,648.73	0.00
2E-B3	30711XE42	03/24/2020	2.92675 %	222,384,000.00	524,305.80	0.00	0.00	222,384,000.00	524,305.80	0.00
2E-B4	30711XE67	03/24/2020	3.32675 %	222,384,000.00	595,962.87	0.00	0.00	222,384,000.00	595,962.87	0.00
2E-C1	30711XE75	03/24/2020	2.12675 %	222,384,000.00	380,991.67	0.00	0.00	222,384,000.00	380,991.67	0.00
2E-C2	30711XE91	03/24/2020	2.52675 %	222,384,000.00	452,648.73	0.00	0.00	222,384,000.00	452,648.73	0.00
2E-C3	30711XF33	03/24/2020	2.92675 %	222,384,000.00	524,305.80	0.00	0.00	222,384,000.00	524,305.80	0.00
2E-C4	30711XF58	03/24/2020	3.32675 %	222,384,000.00	595,962.87	0.00	0.00	222,384,000.00	595,962.87	0.00
2E-D1	30711XF74	03/24/2020	2.12675 %	392,844,462.25	673,027.13	13,916,217.37	0.00	378,928,244.89	14,589,244.50	0.00
2E-D2	30711XF82	03/24/2020	2.52675 %	392,844,462.25	799,610.35	13,916,217.37	0.00	378,928,244.89	14,715,827.72	0.00
2E-D3	30711XF90	03/24/2020	2.92675 %	392,844,462.25	926,193.57	13,916,217.37	0.00	378,928,244.89	14,842,410.94	0.00
2E-D4	30711XG24	03/24/2020	3.32675 %	392,844,462.25	1,052,776.78	13,916,217.37	0.00	378,928,244.89	14,968,994.15	0.00
2E-D5	30711XG32	03/24/2020	3.82675 %	392,844,462.25	1,211,005.80	13,916,217.37	0.00	378,928,244.89	15,127,223.17	0.00
2E-F1	30711XG40	03/24/2020	2.12675 %	444,768,000.00	761,983.33	0.00	0.00	444,768,000.00	761,983.33	0.00
2E-F2	30711XG57	03/24/2020	2.52675 %	444,768,000.00	905,297.47	0.00	0.00	444,768,000.00	905,297.47	0.00
2E-F3	30711XG65	03/24/2020	2.92675 %	444,768,000.00	1,048,611.60	0.00	0.00	444,768,000.00	1,048,611.60	0.00
2E-F4	30711XG73	03/24/2020	3.32675 %	444,768,000.00	1,191,925.73	0.00	0.00	444,768,000.00	1,191,925.73	0.00
2E-F5	30711XG81	03/24/2020	3.82675 %	444,768,000.00	1,371,068.40	0.00	0.00	444,768,000.00	1,371,068.40	0.00
2X-1	30711XG99	03/24/2020	1.70000 %	0.00	537,978.67	0.00	0.00	0.00	537,978.67	0.00
2X-2	30711XH23	03/24/2020	1.30000 %	0.00	411,395.45	0.00	0.00	0.00	411,395.45	0.00
2X-3	30711XH31	03/24/2020	0.90000 %	0.00	284,812.24	0.00	0.00	0.00	284,812.24	0.00
2X-4	30711XH49	03/24/2020	0.50000 %	0.00	158,229.02	0.00	0.00	0.00	158,229.02	0.00
2Y-1	30711XH56	03/24/2020	1.70000 %	0.00	609,085.07	0.00	0.00	0.00	609,085.07	0.00
2Y-2	30711XH64	03/24/2020	1.30000 %	0.00	465,770.93	0.00	0.00	0.00	465,770.93	0.00
2Y-3	30711XH72	03/24/2020	0.90000 %	0.00	322,456.80	0.00	0.00	0.00	322,456.80	0.00
2Y-4	30711XH80	03/24/2020	0.50000 %	0.00	179,142.67	0.00	0.00	0.00	179,142.67	0.00
Totals				28,078,826,448.01	24,974,282.88	464,939,065.63	(32,111.69)	27,613,919,494.21	489,913,348.51	80,889.08

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-Mar-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	19,843,232,676.59	32,521,460.61	277,874,229.69	0.00	0.00	310,395,690.30	19,532,836,986.30	0.77180017	310,395,690.30
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	170,460,462.25	1,462,001.62	12,454,215.75	0.00	0.00	13,916,217.37	156,544,244.89	0.70393664	13,916,217.37
2M-AH	11,705,374.00	8,972,333.72	76,953.72	655,538.41	0.00	0.00	732,492.13	8,239,841.60	0.70393664	732,492.13
2M-2B	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2M-BH	11,705,374.00	11,705,374.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00	1.00000000	0.00
2M-2C	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2M-CH	11,705,374.00	11,705,374.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00	1.00000000	0.00
2M-2	667,152,000.00	615,228,462.25	1,462,001.62	12,454,215.75	0.00	0.00	13,916,217.37	601,312,244.89	0.90131221	13,916,217.37
2M-2H	35,116,122.00	32,383,081.72	76,953.72	655,538.41	0.00	0.00	732,492.13	31,650,589.60	0.90131221	732,492.13
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	132,390,420.23	0.00	0.00	0.00	(32,111.69)	(32,111.69)	132,422,531.92	0.99938953	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	170,460,462.25	1,462,001.62	12,454,215.75	0.00	0.00	13,916,217.37	156,544,244.89	0.70393664	13,916,217.37
2E-A2	222,384,000.00	170,460,462.25	1,462,001.62	12,454,215.75	0.00	0.00	13,916,217.37	156,544,244.89	0.70393664	13,916,217.37
2E-A3	222,384,000.00	170,460,462.25	1,462,001.62	12,454,215.75	0.00	0.00	13,916,217.37	156,544,244.89	0.70393664	13,916,217.37
2E-A4	222,384,000.00	170,460,462.25	1,462,001.62	12,454,215.75	0.00	0.00	13,916,217.37	156,544,244.89	0.70393664	13,916,217.37
2E-B1	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-B2	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-B3	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00

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Distribution Date: 25-Mar-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C1	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C2	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C3	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C4	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-D1	444,768,000.00	392,844,462.25	1,462,001.62	12,454,215.75	0.00	0.00	13,916,217.37	378,928,244.89	0.85196832	13,916,217.37
2E-D2	444,768,000.00	392,844,462.25	1,462,001.62	12,454,215.75	0.00	0.00	13,916,217.37	378,928,244.89	0.85196832	13,916,217.37
2E-D3	444,768,000.00	392,844,462.25	1,462,001.62	12,454,215.75	0.00	0.00	13,916,217.37	378,928,244.89	0.85196832	13,916,217.37
2E-D4	444,768,000.00	392,844,462.25	1,462,001.62	12,454,215.75	0.00	0.00	13,916,217.37	378,928,244.89	0.85196832	13,916,217.37
2E-D5	444,768,000.00	392,844,462.25	1,462,001.62	12,454,215.75	0.00	0.00	13,916,217.37	378,928,244.89	0.85196832	13,916,217.37
2E-F1	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F2	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F3	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F4	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F5	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,319,240,014.00	28,078,826,448.01	48,757,385.87	416,181,679.76	0.00	(32,111.69)	464,906,953.94	27,613,919,494.21	0.80461920	464,939,065.63

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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	784.06482626	1.28501912	10.97963286	0.00000000	0.00000000	12.26465198	771.80017428	0.77180017	12.26465198
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	766.51405789	6.57422126	56.00320055	0.00000000	0.00000000	62.57742180	703.93663613	0.70393664	62.57742180
2M-AH	11,705,374.00	766.51405756	6.57422138	56.00320075	0.00000000	0.00000000	62.57742213	703.93663628	0.70393664	62.57742213
2M-2B	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	11,705,374.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	11,705,374.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	667,152,000.00	922.17135263	2.19140709	18.66773352	0.00000000	0.00000000	20.85914060	901.31221204	0.90131221	20.85914060
2M-2H	35,116,122.00	922.17135252	2.19140713	18.66773358	0.00000000	0.00000000	20.85914071	901.31221209	0.90131221	20.85914071
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	999.14718602	0.00000000	0.00000000	0.00000000	-0.24234612	-0.24234612	999.38953214	0.99938953	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	766.51405789	6.57422126	56.00320055	0.00000000	0.00000000	62.57742180	703.93663613	0.70393664	62.57742180
2E-A2	222,384,000.00	766.51405789	6.57422126	56.00320055	0.00000000	0.00000000	62.57742180	703.93663613	0.70393664	62.57742180
2E-A3	222,384,000.00	766.51405789	6.57422126	56.00320055	0.00000000	0.00000000	62.57742180	703.93663613	0.70393664	62.57742180
2E-A4	222,384,000.00	766.51405789	6.57422126	56.00320055	0.00000000	0.00000000	62.57742180	703.93663613	0.70393664	62.57742180
2E-B1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2020
10-Mar-2020 10:14:42 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	444,768,000.00	883.25702895	3.28711063	28.00160027	0.00000000	0.00000000	31.28871090	851.96831807	0.85196832	31.28871090
2E-D2	444,768,000.00	883.25702895	3.28711063	28.00160027	0.00000000	0.00000000	31.28871090	851.96831807	0.85196832	31.28871090
2E-D3	444,768,000.00	883.25702895	3.28711063	28.00160027	0.00000000	0.00000000	31.28871090	851.96831807	0.85196832	31.28871090
2E-D4	444,768,000.00	883.25702895	3.28711063	28.00160027	0.00000000	0.00000000	31.28871090	851.96831807	0.85196832	31.28871090
2E-D5	444,768,000.00	883.25702895	3.28711063	28.00160027	0.00000000	0.00000000	31.28871090	851.96831807	0.85196832	31.28871090
2E-F1	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2020
10-Mar-2020 10:14:42 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	N/A	N/A	0.00000 %	19,843,232,676.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	19,532,836,986.30
2M-1	N/A	N/A	2.27675 %	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	02/25/20 - 03/24/20	29	3.82675 %	170,460,462.25	525,471.60	0.00	0.00	0.00	0.00	525,471.60	0.00	156,544,244.89
2M-AH	N/A	N/A	0.00000 %	8,972,333.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,239,841.60
2M-2B	02/25/20 - 03/24/20	29	3.82675 %	222,384,000.00	685,534.20	0.00	0.00	0.00	0.00	685,534.20	0.00	222,384,000.00
2M-BH	N/A	N/A	0.00000 %	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00
2M-2C	02/25/20 - 03/24/20	29	3.82675 %	222,384,000.00	685,534.20	0.00	0.00	0.00	0.00	685,534.20	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	02/25/20 - 03/24/20	29	3.82675 %	615,228,462.25	1,896,540.00	0.00	0.00	0.00	0.00	1,896,540.00	0.00	601,312,244.89
2M-2H	N/A	N/A	0.00000 %	32,383,081.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	31,650,589.60
2B-1	02/25/20 - 03/24/20	29	5.62675 %	151,053,000.00	684,671.85	0.00	0.00	0.00	0.00	684,671.85	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 %	132,390,420.23	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,422,531.92
2A-I1	02/25/20 - 03/24/20	29	1.70000 %	170,460,462.25	233,436.13	0.00	0.00	0.00	0.00	233,436.13	0.00	156,544,244.89
2A-I2	02/25/20 - 03/24/20	29	1.30000 %	170,460,462.25	178,509.98	0.00	0.00	0.00	0.00	178,509.98	0.00	156,544,244.89
2A-I3	02/25/20 - 03/24/20	29	0.90000 %	170,460,462.25	123,583.84	0.00	0.00	0.00	0.00	123,583.84	0.00	156,544,244.89
2A-I4	02/25/20 - 03/24/20	29	0.50000 %	170,460,462.25	68,657.69	0.00	0.00	0.00	0.00	68,657.69	0.00	156,544,244.89
2B-I1	02/25/20 - 03/24/20	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
2B-I2	02/25/20 - 03/24/20	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
2B-I3	02/25/20 - 03/24/20	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
2B-I4	02/25/20 - 03/24/20	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
2C-I1	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	29	2.12675 %	170,460,462.25	292,035.47	0.00	0.00	0.00	0.00	292,035.47	0.00	156,544,244.89
2E-A2	02/25/20 - 03/24/20	29	2.52675 %	170,460,462.25	346,961.62	0.00	0.00	0.00	0.00	346,961.62	0.00	156,544,244.89
2E-A3	02/25/20 - 03/24/20	29	2.92675 %	170,460,462.25	401,887.77	0.00	0.00	0.00	0.00	401,887.77	0.00	156,544,244.89
2E-A4	02/25/20 - 03/24/20	29	3.32675 %	170,460,462.25	456,813.92	0.00	0.00	0.00	0.00	456,813.92	0.00	156,544,244.89
2E-B1	02/25/20 - 03/24/20	29	2.12675 %	222,384,000.00	380,991.67	0.00	0.00	0.00	0.00	380,991.67	0.00	222,384,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2020
10-Mar-2020 10:14:42 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-B2	02/25/20 - 03/24/20	29	2.52675 %	222,384,000.00	452,648.73	0.00	0.00	0.00	0.00	452,648.73	0.00	222,384,000.00
2E-B3	02/25/20 - 03/24/20	29	2.92675 %	222,384,000.00	524,305.80	0.00	0.00	0.00	0.00	524,305.80	0.00	222,384,000.00
2E-B4	02/25/20 - 03/24/20	29	3.32675 %	222,384,000.00	595,962.87	0.00	0.00	0.00	0.00	595,962.87	0.00	222,384,000.00
2E-C1	02/25/20 - 03/24/20	29	2.12675 %	222,384,000.00	380,991.67	0.00	0.00	0.00	0.00	380,991.67	0.00	222,384,000.00
2E-C2	02/25/20 - 03/24/20	29	2.52675 %	222,384,000.00	452,648.73	0.00	0.00	0.00	0.00	452,648.73	0.00	222,384,000.00
2E-C3	02/25/20 - 03/24/20	29	2.92675 %	222,384,000.00	524,305.80	0.00	0.00	0.00	0.00	524,305.80	0.00	222,384,000.00
2E-C4	02/25/20 - 03/24/20	29	3.32675 %	222,384,000.00	595,962.87	0.00	0.00	0.00	0.00	595,962.87	0.00	222,384,000.00
2E-D1	02/25/20 - 03/24/20	29	2.12675 %	392,844,462.25	673,027.13	0.00	0.00	0.00	0.00	673,027.13	0.00	378,928,244.89
2E-D2	02/25/20 - 03/24/20	29	2.52675 %	392,844,462.25	799,610.35	0.00	0.00	0.00	0.00	799,610.35	0.00	378,928,244.89
2E-D3	02/25/20 - 03/24/20	29	2.92675 %	392,844,462.25	926,193.57	0.00	0.00	0.00	0.00	926,193.57	0.00	378,928,244.89
2E-D4	02/25/20 - 03/24/20	29	3.32675 %	392,844,462.25	1,052,776.78	0.00	0.00	0.00	0.00	1,052,776.78	0.00	378,928,244.89
2E-D5	02/25/20 - 03/24/20	29	3.82675 %	392,844,462.25	1,211,005.80	0.00	0.00	0.00	0.00	1,211,005.80	0.00	378,928,244.89
2E-F1	02/25/20 - 03/24/20	29	2.12675 %	444,768,000.00	761,983.33	0.00	0.00	0.00	0.00	761,983.33	0.00	444,768,000.00
2E-F2	02/25/20 - 03/24/20	29	2.52675 %	444,768,000.00	905,297.47	0.00	0.00	0.00	0.00	905,297.47	0.00	444,768,000.00
2E-F3	02/25/20 - 03/24/20	29	2.92675 %	444,768,000.00	1,048,611.60	0.00	0.00	0.00	0.00	1,048,611.60	0.00	444,768,000.00
2E-F4	02/25/20 - 03/24/20	29	3.32675 %	444,768,000.00	1,191,925.73	0.00	0.00	0.00	0.00	1,191,925.73	0.00	444,768,000.00
2E-F5	02/25/20 - 03/24/20	29	3.82675 %	444,768,000.00	1,371,068.40	0.00	0.00	0.00	0.00	1,371,068.40	0.00	444,768,000.00
2X-1	02/25/20 - 03/24/20	29	1.70000 %	392,844,462.25	537,978.67	0.00	0.00	0.00	0.00	537,978.67	0.00	378,928,244.89
2X-2	02/25/20 - 03/24/20	29	1.30000 %	392,844,462.25	411,395.45	0.00	0.00	0.00	0.00	411,395.45	0.00	378,928,244.89
2X-3	02/25/20 - 03/24/20	29	0.90000 %	392,844,462.25	284,812.24	0.00	0.00	0.00	0.00	284,812.24	0.00	378,928,244.89
2X-4	02/25/20 - 03/24/20	29	0.50000 %	392,844,462.25	158,229.02	0.00	0.00	0.00	0.00	158,229.02	0.00	378,928,244.89
2Y-1	02/25/20 - 03/24/20	29	1.70000 %	444,768,000.00	609,085.07	0.00	0.00	0.00	0.00	609,085.07	0.00	444,768,000.00
2Y-2	02/25/20 - 03/24/20	29	1.30000 %	444,768,000.00	465,770.93	0.00	0.00	0.00	0.00	465,770.93	0.00	444,768,000.00
2Y-3	02/25/20 - 03/24/20	29	0.90000 %	444,768,000.00	322,456.80	0.00	0.00	0.00	0.00	322,456.80	0.00	444,768,000.00
2Y-4	02/25/20 - 03/24/20	29	0.50000 %	444,768,000.00	179,142.67	0.00	0.00	0.00	0.00	179,142.67	0.00	444,768,000.00
Totals					24,974,282.88	0.00	0.00	0.00	0.00	24,974,282.88	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-Mar-2020
10-Mar-2020 10:14:42 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	25,308,153,117.00	0.00000 %	784.06482626	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	771.80017428
2M-1	188,817,000.00	2.27675 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	222,384,000.00	3.82675 %	766.51405789	2.36290201	0.00000000	0.00000000	0.00000000	0.00000000	2.36290201	0.00000000	703.93663613
2M-AH	11,705,374.00	0.00000 %	766.51405756	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	703.93663628
2M-2B	222,384,000.00	3.82675 %	1,000.00000000	3.08265972	0.00000000	0.00000000	0.00000000	0.00000000	3.08265972	0.00000000	1,000.00000000
2M-BH	11,705,374.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2C	222,384,000.00	3.82675 %	1,000.00000000	3.08265972	0.00000000	0.00000000	0.00000000	0.00000000	3.08265972	0.00000000	1,000.00000000
2M-CH	11,705,374.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2	667,152,000.00	3.82675 %	922.17135263	2.84274048	0.00000000	0.00000000	0.00000000	0.00000000	2.84274048	0.00000000	901.31221204
2M-2H	35,116,122.00	0.00000 %	922.17135252	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	901.31221209
2B-1	151,053,000.00	5.62675 %	1,000.00000000	4.53265973	0.00000000	0.00000000	0.00000000	0.00000000	4.53265973	0.00000000	1,000.00000000
2B-1H	7,951,103.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-2H	132,503,421.00	0.00000 %	999.14718602	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.38953214
2A-I1	0.00	1.70000 %	766.51405789	1.04969840	0.00000000	0.00000000	0.00000000	0.00000000	1.04969840	0.00000000	703.93663613
2A-I2	0.00	1.30000 %	766.51405789	0.80271054	0.00000000	0.00000000	0.00000000	0.00000000	0.80271054	0.00000000	703.93663613
2A-I3	0.00	0.90000 %	766.51405789	0.55572271	0.00000000	0.00000000	0.00000000	0.00000000	0.55572271	0.00000000	703.93663613
2A-I4	0.00	0.50000 %	766.51405789	0.30873485	0.00000000	0.00000000	0.00000000	0.00000000	0.30873485	0.00000000	703.93663613
2B-I1	0.00	1.70000 %	1,000.00000000	1.36944443	0.00000000	0.00000000	0.00000000	0.00000000	1.36944443	0.00000000	1,000.00000000
2B-I2	0.00	1.30000 %	1,000.00000000	1.04722224	0.00000000	0.00000000	0.00000000	0.00000000	1.04722224	0.00000000	1,000.00000000
2B-I3	0.00	0.90000 %	1,000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	1,000.00000000
2B-I4	0.00	0.50000 %	1,000.00000000	0.40277776	0.00000000	0.00000000	0.00000000	0.00000000	0.40277776	0.00000000	1,000.00000000
2C-I1	0.00	1.70000 %	1,000.00000000	1.36944443	0.00000000	0.00000000	0.00000000	0.00000000	1.36944443	0.00000000	1,000.00000000
2C-I2	0.00	1.30000 %	1,000.00000000	1.04722224	0.00000000	0.00000000	0.00000000	0.00000000	1.04722224	0.00000000	1,000.00000000
2C-I3	0.00	0.90000 %	1,000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	1,000.00000000
2C-I4	0.00	0.50000 %	1,000.00000000	0.40277776	0.00000000	0.00000000	0.00000000	0.00000000	0.40277776	0.00000000	1,000.00000000
2E-A1	222,384,000.00	2.12675 %	766.51405789	1.31320360	0.00000000	0.00000000	0.00000000	0.00000000	1.31320360	0.00000000	703.93663613
2E-A2	222,384,000.00	2.52675 %	766.51405789	1.56019147	0.00000000	0.00000000	0.00000000	0.00000000	1.56019147	0.00000000	703.93663613
2E-A3	222,384,000.00	2.92675 %	766.51405789	1.80717934	0.00000000	0.00000000	0.00000000	0.00000000	1.80717934	0.00000000	703.93663613
2E-A4	222,384,000.00	3.32675 %	766.51405789	2.05416721	0.00000000	0.00000000	0.00000000	0.00000000	2.05416721	0.00000000	703.93663613
2E-B1	222,384,000.00	2.12675 %	1,000.00000000	1.71321529	0.00000000	0.00000000	0.00000000	0.00000000	1.71321529	0.00000000	1,000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-B2	222,384,000.00	2.52675 %	1,000.00000000	2.03543749	0.00000000	0.00000000	0.00000000	0.00000000	2.03543749	0.00000000	1,000.00000000
2E-B3	222,384,000.00	2.92675 %	1,000.00000000	2.35765972	0.00000000	0.00000000	0.00000000	0.00000000	2.35765972	0.00000000	1,000.00000000
2E-B4	222,384,000.00	3.32675 %	1,000.00000000	2.67988196	0.00000000	0.00000000	0.00000000	0.00000000	2.67988196	0.00000000	1,000.00000000
2E-C1	222,384,000.00	2.12675 %	1,000.00000000	1.71321529	0.00000000	0.00000000	0.00000000	0.00000000	1.71321529	0.00000000	1,000.00000000
2E-C2	222,384,000.00	2.52675 %	1,000.00000000	2.03543749	0.00000000	0.00000000	0.00000000	0.00000000	2.03543749	0.00000000	1,000.00000000
2E-C3	222,384,000.00	2.92675 %	1,000.00000000	2.35765972	0.00000000	0.00000000	0.00000000	0.00000000	2.35765972	0.00000000	1,000.00000000
2E-C4	222,384,000.00	3.32675 %	1,000.00000000	2.67988196	0.00000000	0.00000000	0.00000000	0.00000000	2.67988196	0.00000000	1,000.00000000
2E-D1	444,768,000.00	2.12675 %	883.25702895	1.51320943	0.00000000	0.00000000	0.00000000	0.00000000	1.51320943	0.00000000	851.96831807
2E-D2	444,768,000.00	2.52675 %	883.25702895	1.79781448	0.00000000	0.00000000	0.00000000	0.00000000	1.79781448	0.00000000	851.96831807
2E-D3	444,768,000.00	2.92675 %	883.25702895	2.08241953	0.00000000	0.00000000	0.00000000	0.00000000	2.08241953	0.00000000	851.96831807
2E-D4	444,768,000.00	3.32675 %	883.25702895	2.36702456	0.00000000	0.00000000	0.00000000	0.00000000	2.36702456	0.00000000	851.96831807
2E-D5	444,768,000.00	3.82675 %	883.25702895	2.72278087	0.00000000	0.00000000	0.00000000	0.00000000	2.72278087	0.00000000	851.96831807
2E-F1	444,768,000.00	2.12675 %	1,000.00000000	1.71321527	0.00000000	0.00000000	0.00000000	0.00000000	1.71321527	0.00000000	1,000.00000000
2E-F2	444,768,000.00	2.52675 %	1,000.00000000	2.03543751	0.00000000	0.00000000	0.00000000	0.00000000	2.03543751	0.00000000	1,000.00000000
2E-F3	444,768,000.00	2.92675 %	1,000.00000000	2.35765972	0.00000000	0.00000000	0.00000000	0.00000000	2.35765972	0.00000000	1,000.00000000
2E-F4	444,768,000.00	3.32675 %	1,000.00000000	2.67988194	0.00000000	0.00000000	0.00000000	0.00000000	2.67988194	0.00000000	1,000.00000000
2E-F5	444,768,000.00	3.82675 %	1,000.00000000	3.08265972	0.00000000	0.00000000	0.00000000	0.00000000	3.08265972	0.00000000	1,000.00000000
2X-1	0.00	1.70000 %	883.25702895	1.20957144	0.00000000	0.00000000	0.00000000	0.00000000	1.20957144	0.00000000	851.96831807
2X-2	0.00	1.30000 %	883.25702895	0.92496639	0.00000000	0.00000000	0.00000000	0.00000000	0.92496639	0.00000000	851.96831807
2X-3	0.00	0.90000 %	883.25702895	0.64036136	0.00000000	0.00000000	0.00000000	0.00000000	0.64036136	0.00000000	851.96831807
2X-4	0.00	0.50000 %	883.25702895	0.35575630	0.00000000	0.00000000	0.00000000	0.00000000	0.35575630	0.00000000	851.96831807
2Y-1	0.00	1.70000 %	1,000.00000000	1.36944445	0.00000000	0.00000000	0.00000000	0.00000000	1.36944445	0.00000000	1,000.00000000
2Y-2	0.00	1.30000 %	1,000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1,000.00000000
2Y-3	0.00	0.90000 %	1,000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	1,000.00000000
2Y-4	0.00	0.50000 %	1,000.00000000	0.40277779	0.00000000	0.00000000	0.00000000	0.00000000	0.40277779	0.00000000	1,000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	16,484,484.19
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	32,111.69
Total Deposits	16,516,595.88
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	16,497,429.22
Total Withdrawals (Pool Distribution Amount)	16,516,595.88
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	325,012,288.10
Total Principal Reduction Cumulative	6,043,457,436.27
Scheduled Principal Current	34,060,415.95
Scheduled Principal Cumulative	927,743,243.88
Unscheduled Principal Current	290,983,983.84
Unscheduled Principal Cumulative	5,115,633,303.32
Senior Reduction Amount	310,395,690.30
Subordinate Reduction Amount	14,648,709.49
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	32,111.69
Modification Loss Amount	19,568.87
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	93740
Period Reference Pool Removal Loan Count	1120
Period Ending Loan Count	92620
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	20,457,226,456.66
Period PIF Loan Count Current	1116
PIF Loan Count Cumulative	19408
Period PIF Loan UPB Current	284,376,147.71
PIF Loan UPB Cumulative	4,885,100,099.61
Period Partial Prepayment Amount	6,431,434.17
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	78
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,421,783.32
Credit Event Amount Current	804,609.05
Credit Event Amount Cumulative	4,814,967.49
Total Active Modified Loan Count	248
Total Active Modified Loan UPB	59,623,044.87
Libor Rate	1.626750%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.481690%
Subordinate Percentage	4.518310%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.500000 %	4.520000 %	4.520000 %
2M-1	0.00	0.00	3.750000 %	4.520000 %	4.520000 %
2M-1H	0.00	0.00	3.750000 %	4.520000 %	4.520000 %
2M-2A	0.00	0.00	2.870000 %	3.650000 %	3.710000 %
2M-2B	0.00	0.00	1.980000 %	2.530000 %	2.570000 %
2M-2C	0.00	0.00	1.100000 %	1.400000 %	1.420000 %
2M-2	0.00	0.00	1.100000 %	1.400000 %	1.420000 %
2M-2H	0.00	0.00	1.100000 %	1.400000 %	1.420000 %
2B-1	0.00	0.00	0.500000 %	0.640000 %	0.650000 %
2B-1H	0.00	0.00	0.500000 %	0.640000 %	0.650000 %
2B-2H	0.00	32,111.69	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	915	185,248,938.42	0.987908 %	0.905543 %
60 Days	239	50,946,324.25	0.258044 %	0.249038 %
90 Days	112	22,989,205.77	0.120924 %	0.112377 %
120 Days	98	21,412,647.34	0.105809 %	0.104670 %
150 Days	60	13,495,282.33	0.064781 %	0.065968 %
180+ Days	185	39,889,706.68	0.199741 %	0.194991 %
Totals	1609	333,982,104.79	1.737206 %	1.632587 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	177	44,292,223.72	19,568.87	0.044181

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090215097	147,440.20	163.96	0.111204
Summary	0090215245	104,802.11	47.74	0.045553
Summary	0090215630	343,974.24	158.92	0.046201
Summary	0090216229	123,864.58	34.49	0.027845
Summary	0090216889	139,459.60	90.03	0.064556
Summary	0090217648	240,263.96	167.14	0.069565
Summary	0090219521	111,287.97	47.78	0.042934
Summary	0090220894	391,777.31	161.56	0.041238
Summary	0090221279	245,259.30	112.22	0.045756
Summary	0090223213	174,897.61	44.63	0.025518
Summary	0090223681	186,883.86	49.62	0.026551
Summary	0090226109	58,334.08	18.07	0.030977
Summary	0090226122	400,803.27	82.18	0.020504
Summary	0090226180	316,778.37	184.26	0.058167
Summary	0090227067	146,263.43	106.65	0.072916
Summary	0090228235	157,626.49	110.04	0.069811
Summary	0090228868	613,973.84	619.97	0.100977
Summary	0090228929	342,221.05	177.82	0.051961
Summary	0090229562	421,875.63	471.60	0.111786
Summary	0090229768	167,437.63	77.98	0.046573
Summary	0090231111	107,324.27	27.69	0.025800
Summary	0090232111	162,388.75	106.00	0.065275
Summary	0090232180	176,241.28	45.08	0.025579
Summary	0090233039	156,812.45	74.86	0.047739
Summary	0090233372	418,876.04	392.70	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090234185	115,174.18	25.71	0.022323
Summary	0090234671	216,982.57	108.43	0.049972
Summary	0090234879	140,287.57	131.52	0.093750
Summary	0090236430	381,870.70	31.35	0.008210
Summary	0090236659	178,420.01	66.87	0.037479
Summary	0090236719	190,300.57	81.84	0.043006
Summary	0090238489	326,633.55	74.82	0.022906
Summary	0090239356	159,127.57	49.52	0.031120
Summary	0090239739	135,907.54	21.21	0.015606
Summary	0090244155	134,219.99	61.91	0.046126
Summary	0090244931	325,843.00	11.19	0.003434
Summary	0090245010	186,937.78	119.21	0.063770
Summary	0090245849	157,817.84	72.35	0.045844
Summary	0090246465	328,593.82	79.45	0.024179
Summary	0090246602	100,182.32	32.64	0.032581
Summary	0090246796	269,272.39	90.38	0.033565
Summary	0090247207	302,400.30	63.69	0.021061
Summary	0090248695	272,492.57	34.18	0.012543
Summary	0090249593	412,400.46	343.67	0.083334
Summary	0090251184	83,395.07	17.94	0.021512
Summary	0090251648	365,467.08	84.40	0.023094
Summary	0090251673	248,753.25	76.11	0.030597
Summary	0090252060	319,421.71	157.07	0.049173
Summary	0090252563	107,292.92	31.12	0.029005
Summary	0090252799	360,525.34	67.88	0.018828
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253311	247,276.18	73.04	0.029538
Summary	0090253319	243,754.16	203.13	0.083334
Summary	0090253445	406,408.61	13.20	0.003248
Summary	0090254179	108,355.57	36.48	0.033667
Summary	0090254831	206,943.00	158.30	0.076494
Summary	0090256109	169,331.62	5.51	0.003254
Summary	0090256639	178,620.03	44.93	0.025154
Summary	0090257345	191,044.95	21.87	0.011448

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090258756	167,092.76	70.86	0.042408
Summary	0090260518	274,587.43	149.81	0.054558
Summary	0090261619	273,415.50	173.34	0.063398
Summary	0090262186	343,134.20	226.99	0.066152
Summary	0090263509	380,847.88	27.12	0.007121
Summary	0090264027	141,149.85	57.41	0.040673
Summary	0090264155	235,719.09	142.88	0.060615
Summary	0090264444	55,515.52	41.87	0.075420
Summary	0090264923	415,758.14	240.83	0.057926
Summary	0090264999	146,321.32	69.92	0.047785
Summary	0090265201	437,673.86	170.27	0.038903
Summary	0090265315	356,699.71	115.12	0.032274
Summary	0090265562	100,885.84	88.32	0.087544
Summary	0090266766	270,266.85	130.85	0.048415
Summary	0090267405	455,064.09	56.64	0.012447
Summary	0090267523	302,734.61	197.61	0.065275
Summary	0090268101	190,958.93	50.14	0.026257
Summary	0090268935	265,189.52	75.84	0.028598
Summary	0090269494	236,599.13	95.73	0.040461
Summary	0090269823	357,141.47	107.11	0.029991
Summary	0090270029	134,829.19	52.10	0.038641
Summary	0090270858	173,728.21	96.65	0.055633
Summary	0090271375	147,399.62	38.16	0.025889
Summary	0090271799	405,676.32	231.99	0.057186
Summary	0090272970	214,118.94	128.38	0.059957
Summary	0090273750	139,193.24	80.32	0.057704
Summary	0090273796	391,579.46	37.48	0.009571
Summary	0090274189	518,127.76	182.52	0.035227
Summary	0090274357	132,779.35	71.65	0.053962
Summary	0090275929	370,712.54	253.85	0.068476
Summary	0090276734	430,226.17	231.02	0.053697
Summary	0090276795	264,869.12	27.59	0.010416
Summary	0090279076	143,641.82	58.39	0.040650
Summary	0090281566	396,499.80	330.42	0.083334

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Connecticut Avenue Securities

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090282412	170,588.28	83.82	0.049136
Summary	0090283190	300,808.42	125.21	0.041624
Summary	0090285384	294,593.96	115.65	0.039257
Summary	0090285447	220,191.00	217.52	0.098787
Summary	0090285480	206,265.59	124.87	0.060538
Summary	0090285580	302,818.78	283.89	0.093749
Summary	0090287025	334,260.16	109.33	0.032708
Summary	0090287740	261,243.37	217.70	0.083332
Summary	0090288511	422,781.82	252.92	0.059823
Summary	0090290043	248,272.46	85.56	0.034462
Summary	0090290801	73,671.14	11.27	0.015298
Summary	0090292404	256,306.04	32.14	0.012540
Summary	0090292495	309,769.34	179.87	0.058066
Summary	0090293071	97,149.49	33.90	0.034895
Summary	0090293348	400,617.97	150.96	0.037682
Summary	0090293601	156,628.02	80.24	0.051230
Summary	0090293763	121,066.00	42.93	0.035460
Summary	0090293981	207,466.12	57.46	0.027696
Summary	0090294492	307,108.09	141.38	0.046036
Summary	0090296711	124,455.35	60.33	0.048475
Summary	0090298094	143,361.69	134.40	0.093749
Summary	0090301350	409,287.35	134.33	0.032820
Summary	0090301675	514,155.82	226.73	0.044098
Summary	0090301913	199,861.21	129.47	0.064780
Summary	0090304624	264,341.71	102.61	0.038817
Summary	0090305900	344,986.78	589.98	0.171015
Summary	0090306413	297,947.73	161.42	0.054177
Summary	0090306673	77,236.09	60.91	0.078862
Summary	0090307068	131,846.86	81.30	0.061662
Summary	0090307127	316,956.85	77.31	0.024391
Summary	0090307432	424,967.29	354.14	0.083333
Summary	0090308919	86,399.61	14.44	0.016713
Summary	0090309137	140,800.61	110.72	0.078636
Summary	0090309769	412,820.66	156.74	0.037968

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090309847	207,332.02	61.19	0.029513
Summary	0090310395	450,525.48	338.20	0.075068
Summary	0090310523	278,648.38	86.46	0.031028
Summary	0090313287	243,753.84	80.21	0.032906
Summary	0090314562	348,867.42	136.54	0.039138
Summary	0090314570	294,460.95	90.09	0.030595
Summary	0090314807	404,453.04	197.98	0.048950
Summary	0090315601	297,476.73	91.47	0.030749
Summary	0090316014	205,048.36	125.84	0.061371
Summary	0090317144	138,083.39	111.07	0.080437
Summary	0090317213	342,235.22	41.34	0.012079
Summary	0090318359	216,456.30	85.99	0.039726
Summary	0090319119	230,323.83	191.94	0.083335
Summary	0090320316	414,067.53	5.21	0.001258
Summary	0090320611	396,748.81	205.05	0.051683
Summary	0090321188	183,911.99	51.94	0.028242
Summary	0090321199	103,526.45	48.71	0.047051
Summary	0090321913	124,934.12	49.22	0.039397
Summary	0090322616	122,197.47	39.01	0.031924
Summary	0090322690	202,076.96	149.22	0.073843
Summary	0090323130	114,934.91	43.65	0.037978
Summary	0090324420	155,411.71	52.53	0.033801
Summary	0090325321	413,768.32	193.05	0.046657
Summary	0090325679	343,990.18	64.08	0.018628
Summary	0090326514	282,989.81	57.47	0.020308
Summary	0090327204	290,890.76	162.34	0.055808
Summary	0090328171	400,434.44	59.23	0.014791
Summary	0090328654	156,027.07	21.92	0.014049
Summary	0090329445	153,707.44	128.09	0.083334
Summary	0090330293	235,219.90	58.94	0.025057
Summary	0090331341	320,562.71	139.09	0.043389
Summary	0090332734	125,678.08	26.64	0.021197
Summary	0090333220	320,719.79	114.72	0.035770
Summary	0090335262	419,648.91	173.10	0.041249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090335339	168,614.44	29.10	0.017258
Summary	0090335725	161,103.70	42.37	0.026300
Summary	0090336430	276,891.11	131.34	0.047434
Summary	0090338070	418,597.74	116.15	0.027747
Summary	0090338629	313,951.71	117.67	0.037480
Summary	0090339222	254,304.30	30.05	0.011817
Summary	0090339862	175,412.29	45.76	0.026087
Summary	0090340553	78,313.73	32.05	0.040925
Summary	0090340620	132,563.05	37.06	0.027957
Summary	0090341617	223,956.40	94.65	0.042263
Summary	0090341740	255,839.43	111.59	0.043617
Summary	0090343482	394,371.50	95.35	0.024178
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345446	170,626.21	47.44	0.027803
Summary	0090345572	98,518.01	77.67	0.078838
Summary	0090347418	386,310.46	89.86	0.023261

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	804,609.05	5,309.67	0.660

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090246214	156,896.87	(205.11)	(0.131)
0090312519	81,986.74	27,477.14	33.514
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	2,342.59	0.696

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	515,240.96	(37,421.36)	15,032.53	2.918

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090226699	184,610.69	(37,423.29)	(446.99)	(0.242)
0090285007	330,630.27	1.93	15,479.52	4.682

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
27	4,814,967.49	80,889.08	1.680

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090216552	313,918.32	(3,440.32)	(1.096)
0090226699	184,610.69	(446.99)	(0.242)
0090228399	219,405.49	(2,721.41)	(1.240)
0090241954	88,393.67	50,707.16	57.365
0090245076	129,135.09	15.95	0.012
0090246020	211,107.87	(1,973.25)	(0.935)
0090246214	156,896.87	(205.11)	(0.131)
0090246579	271,342.62	164.35	0.061
0090247836	14,603.75	(9,143.66)	(62.612)
0090250263	206,335.18	897.78	0.435
0090255037	70,103.89	4,197.59	5.988
0090270252	386,393.52	(3,895.17)	(1.008)
0090272857	120,309.48	1,015.94	0.844
0090276273	83,979.99	5,641.96	6.718
0090285007	330,630.27	15,479.52	4.682
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	476.66	0.540
0090291256	229,207.79	6,779.08	2.958
0090298635	62,239.30	(7,689.45)	(12.355)
0090308562	59,299.20	(177.35)	(0.299)
0090312519	81,986.74	27,477.14	33.514

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090325915	127,782.00	5,858.07	4.584
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	2,342.59	0.696
0090332242	112,435.16	12,684.26	11.281
0090338662	118,749.96	1,916.78	1.614
0090346057	142,063.15	1,596.65	1.124

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	6	54,754.20	(32,111.69)	(0.000 %)	0	0.00	0.00	0.000 %	6	54,754.20	(32,111.69)	(0.000 %)

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

Group	Loan Number	Securitized Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090226699	188,000.00	5.250 %	TX	97.00	360	36,974.59	12/31/2019	(37,423.29)	(446.99)
Summary	0090246214	160,000.00	4.000 %	AZ	95.00	360	(205.11)	02/29/2020	(205.11)	(205.11)
Summary	0090285007	337,000.00	4.125 %	MS	97.00	360	12,469.94	04/30/2019	1.93	15,479.52
Summary	0090312519	83,000.00	4.375 %	MN	95.00	360	27,477.14	02/29/2020	27,477.14	27,477.14
Summary	0090330110	232,000.00	4.875 %	AZ	97.00	360	(24,304.95)	02/29/2020	(24,304.95)	(24,304.95)
Summary	0090330259	339,000.00	4.250 %	NC	95.00	360	2,342.59	02/29/2020	2,342.59	2,342.59

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

* This data is currently not provided for reporting.

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

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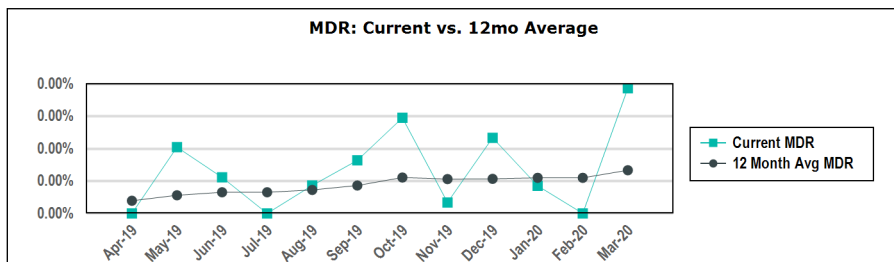
Distribution Date: 25-Mar-2020
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Realized Loss Report - Collateral

Summary

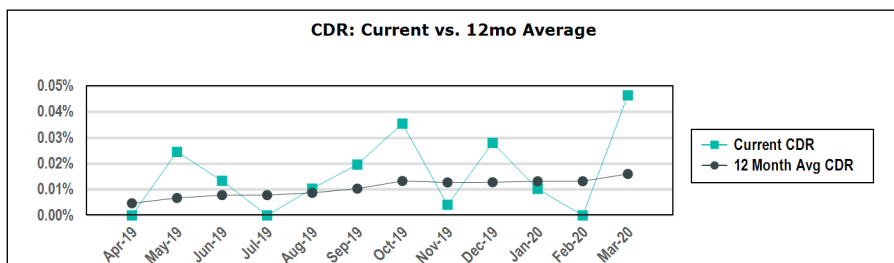
MDR

Current Month 0.004 %
3 Month Average 0.002 %
12 Month Average 0.001 %



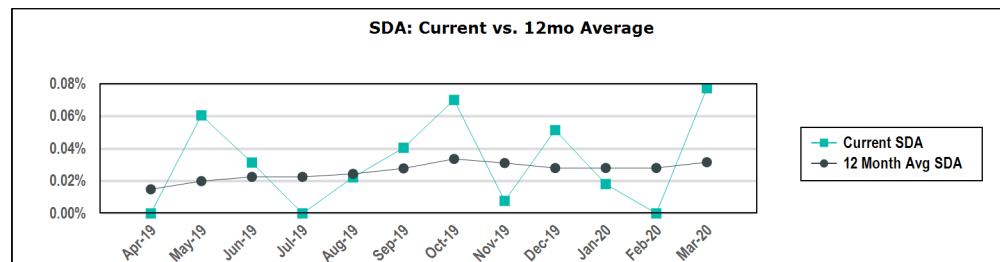
CDR

Current Month 0.046 %
3 Month Average 0.019 %
12 Month Average 0.016 %



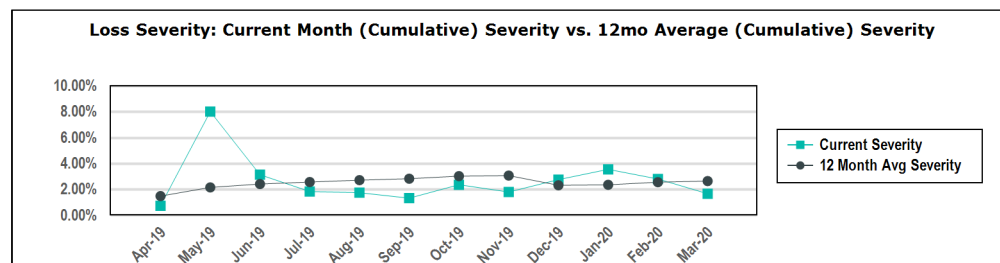
SDA

Current Month 0.077 %
3 Month Average 0.032 %
12 Month Average 0.032 %



Loss Severity

Current Month (Cumulative) 1.680 %
3 Month Average (Cumulative) 2.687 %
12 Month Average (Cumulative) 2.657 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

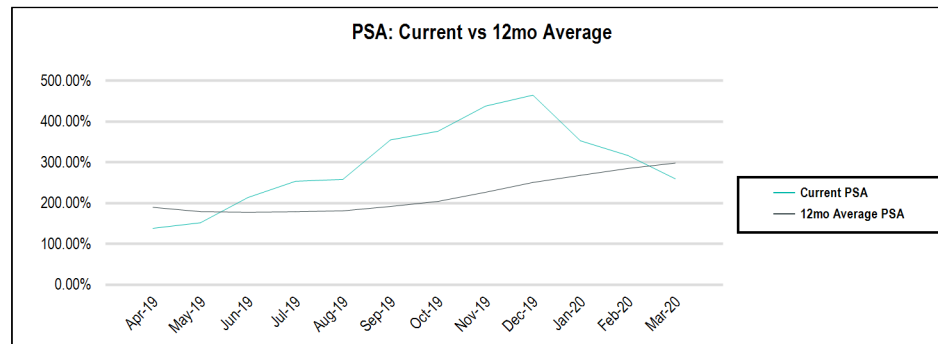
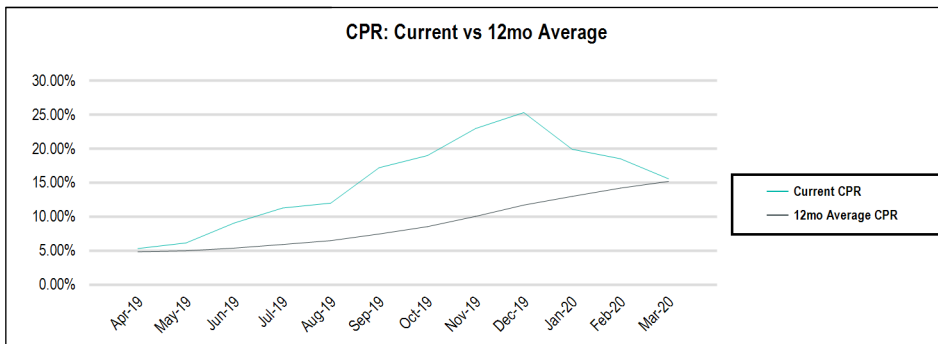
Current Month	1.402 %
3 Month Average	1.645 %
12 Month Average	1.386 %

CPR

Current Month	15.589 %
3 Month Average	18.027 %
12 Month Average	15.214 %

PSA

Current Month	259.809 %
3 Month Average	310.022 %
12 Month Average	298.507 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Accrual Period
Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.
Business Day
Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2018-C0102), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.
Closing Date
March 14, 2018