

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Oct-2020
09-Oct-2020 5:31:46 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		10/23/2020	0.00000 %	15,049,507,770.03	0.00	817,949,227.51	0.00	14,231,558,542.53	817,949,227.51	0.00
2M-1	30711XC28	10/23/2020	0.79813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		10/23/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	10/23/2020	2.34813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		10/23/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	10/23/2020	2.34813 %	216,349,322.75	437,458.51	1,098,924.05	0.00	215,250,398.70	1,536,382.56	0.00
2M-BH		10/23/2020	0.00000 %	11,387,733.55	0.00	57,842.82	0.00	11,329,890.73	57,842.82	0.00
2M-2C	30711XC77	10/23/2020	2.34813 %	222,384,000.00	449,660.63	0.00	0.00	222,384,000.00	449,660.63	0.00
2M-CH		10/23/2020	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	10/23/2020	2.34813 %	438,733,322.75	887,119.14	1,098,924.05	0.00	437,634,398.70	1,986,043.19	0.00
2M-2H		10/23/2020	0.00000 %	23,093,107.55	0.00	57,842.82	0.00	23,035,264.73	57,842.82	0.00
2B-1	30711XC44	10/23/2020	4.14813 %	151,053,000.00	539,561.44	0.00	0.00	151,053,000.00	539,561.44	0.00
2B-1H		10/23/2020	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		10/23/2020	0.00000 %	132,204,161.28	0.00	0.00	(18,831.74)	132,222,993.02	0.00	280,427.98
2A-I1	30711XC93	10/23/2020	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	10/23/2020	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	10/23/2020	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	10/23/2020	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	10/23/2020	1.70000 %	0.00	316,711.37	0.00	0.00	0.00	316,711.37	0.00
2B-I2	30711XE34	10/23/2020	1.30000 %	0.00	242,191.05	0.00	0.00	0.00	242,191.05	0.00
2B-I3	30711XE59	10/23/2020	0.90000 %	0.00	167,670.73	0.00	0.00	0.00	167,670.73	0.00
2B-I4	30711XH98	10/23/2020	0.50000 %	0.00	93,150.40	0.00	0.00	0.00	93,150.40	0.00
2C-I1	30711XE83	10/23/2020	1.70000 %	0.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00
2C-I2	30711XF25	10/23/2020	1.30000 %	0.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00
2C-I3	30711XF41	10/23/2020	0.90000 %	0.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00
2C-I4	30711XF66	10/23/2020	0.50000 %	0.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00
2E-A1	30711XC85	10/23/2020	0.64813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	10/23/2020	1.04813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	10/23/2020	1.44813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	10/23/2020	1.84813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	10/23/2020	0.64813 %	216,349,322.75	120,747.14	1,098,924.05	0.00	215,250,398.70	1,219,671.19	0.00

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Distribution Date: 26-Oct-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	10/23/2020	1.04813 %	216,349,322.75	195,267.46	1,098,924.05	0.00	215,250,398.70	1,294,191.51	0.00
2E-B3	30711XE42	10/23/2020	1.44813 %	216,349,322.75	269,787.79	1,098,924.05	0.00	215,250,398.70	1,368,711.84	0.00
2E-B4	30711XE67	10/23/2020	1.84813 %	216,349,322.75	344,308.11	1,098,924.05	0.00	215,250,398.70	1,443,232.16	0.00
2E-C1	30711XE75	10/23/2020	0.64813 %	222,384,000.00	124,115.17	0.00	0.00	222,384,000.00	124,115.17	0.00
2E-C2	30711XE91	10/23/2020	1.04813 %	222,384,000.00	200,714.10	0.00	0.00	222,384,000.00	200,714.10	0.00
2E-C3	30711XF33	10/23/2020	1.44813 %	222,384,000.00	277,313.03	0.00	0.00	222,384,000.00	277,313.03	0.00
2E-C4	30711XF58	10/23/2020	1.84813 %	222,384,000.00	353,911.97	0.00	0.00	222,384,000.00	353,911.97	0.00
2E-D1	30711XF74	10/23/2020	0.64813 %	216,349,322.75	120,747.14	1,098,924.05	0.00	215,250,398.70	1,219,671.19	0.00
2E-D2	30711XF82	10/23/2020	1.04813 %	216,349,322.75	195,267.46	1,098,924.05	0.00	215,250,398.70	1,294,191.51	0.00
2E-D3	30711XF90	10/23/2020	1.44813 %	216,349,322.75	269,787.79	1,098,924.05	0.00	215,250,398.70	1,368,711.84	0.00
2E-D4	30711XG24	10/23/2020	1.84813 %	216,349,322.75	344,308.11	1,098,924.05	0.00	215,250,398.70	1,443,232.16	0.00
2E-D5	30711XG32	10/23/2020	2.34813 %	216,349,322.75	437,458.51	1,098,924.05	0.00	215,250,398.70	1,536,382.56	0.00
2E-F1	30711XG40	10/23/2020	0.64813 %	438,733,322.75	244,862.31	1,098,924.05	0.00	437,634,398.70	1,343,786.36	0.00
2E-F2	30711XG57	10/23/2020	1.04813 %	438,733,322.75	395,981.56	1,098,924.05	0.00	437,634,398.70	1,494,905.61	0.00
2E-F3	30711XG65	10/23/2020	1.44813 %	438,733,322.75	547,100.82	1,098,924.05	0.00	437,634,398.70	1,646,024.87	0.00
2E-F4	30711XG73	10/23/2020	1.84813 %	438,733,322.75	698,220.07	1,098,924.05	0.00	437,634,398.70	1,797,144.12	0.00
2E-F5	30711XG81	10/23/2020	2.34813 %	438,733,322.75	887,119.14	1,098,924.05	0.00	437,634,398.70	1,986,043.19	0.00
2X-1	30711XG99	10/23/2020	1.70000 %	0.00	316,711.37	0.00	0.00	0.00	316,711.37	0.00
2X-2	30711XH23	10/23/2020	1.30000 %	0.00	242,191.05	0.00	0.00	0.00	242,191.05	0.00
2X-3	30711XH31	10/23/2020	0.90000 %	0.00	167,670.73	0.00	0.00	0.00	167,670.73	0.00
2X-4	30711XH49	10/23/2020	0.50000 %	0.00	93,150.40	0.00	0.00	0.00	93,150.40	0.00
2Y-1	30711XH56	10/23/2020	1.70000 %	0.00	642,256.84	0.00	0.00	0.00	642,256.84	0.00
2Y-2	30711XH64	10/23/2020	1.30000 %	0.00	491,137.58	0.00	0.00	0.00	491,137.58	0.00
2Y-3	30711XH72	10/23/2020	0.90000 %	0.00	340,018.33	0.00	0.00	0.00	340,018.33	0.00
2Y-4	30711XH80	10/23/2020	0.50000 %	0.00	188,899.07	0.00	0.00	0.00	188,899.07	0.00
Totals				21,294,715,413.41	12,485,164.59	835,647,697.95	(18,831.74)	20,459,086,547.21	848,132,862.54	280,427.98

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
All Record Dates are based upon the governing documents and logic set forth as of closing.

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Oct-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	15,049,507,770.03	23,118,153.82	794,831,073.69	0.00	0.00	817,949,227.51	14,231,558,542.53	0.56233098	817,949,227.51
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	216,349,322.75	1,098,924.05	0.00	0.00	0.00	1,098,924.05	215,250,398.70	0.96792215	1,098,924.05
2M-BH	11,705,374.00	11,387,733.55	57,842.82	0.00	0.00	0.00	57,842.82	11,329,890.73	0.96792215	57,842.82
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	438,733,322.75	1,098,924.05	0.00	0.00	0.00	1,098,924.05	437,634,398.70	0.65597405	1,098,924.05
2M-2H	35,116,122.00	23,093,107.55	57,842.82	0.00	0.00	0.00	57,842.82	23,035,264.73	0.65597405	57,842.82
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	132,204,161.28	0.00	0.00	0.00	(18,831.74)	(18,831.74)	132,222,993.02	0.99788362	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	216,349,322.75	1,098,924.05	0.00	0.00	0.00	1,098,924.05	215,250,398.70	0.96792215	1,098,924.05
2E-B2	222,384,000.00	216,349,322.75	1,098,924.05	0.00	0.00	0.00	1,098,924.05	215,250,398.70	0.96792215	1,098,924.05
2E-B3	222,384,000.00	216,349,322.75	1,098,924.05	0.00	0.00	0.00	1,098,924.05	215,250,398.70	0.96792215	1,098,924.05

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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	216,349,322.75	1,098,924.05	0.00	0.00	0.00	1,098,924.05	215,250,398.70	0.96792215	1,098,924.05
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	216,349,322.75	1,098,924.05	0.00	0.00	0.00	1,098,924.05	215,250,398.70	0.48396107	1,098,924.05
2E-D2	444,768,000.00	216,349,322.75	1,098,924.05	0.00	0.00	0.00	1,098,924.05	215,250,398.70	0.48396107	1,098,924.05
2E-D3	444,768,000.00	216,349,322.75	1,098,924.05	0.00	0.00	0.00	1,098,924.05	215,250,398.70	0.48396107	1,098,924.05
2E-D4	444,768,000.00	216,349,322.75	1,098,924.05	0.00	0.00	0.00	1,098,924.05	215,250,398.70	0.48396107	1,098,924.05
2E-D5	444,768,000.00	216,349,322.75	1,098,924.05	0.00	0.00	0.00	1,098,924.05	215,250,398.70	0.48396107	1,098,924.05
2E-F1	444,768,000.00	438,733,322.75	1,098,924.05	0.00	0.00	0.00	1,098,924.05	437,634,398.70	0.98396107	1,098,924.05
2E-F2	444,768,000.00	438,733,322.75	1,098,924.05	0.00	0.00	0.00	1,098,924.05	437,634,398.70	0.98396107	1,098,924.05
2E-F3	444,768,000.00	438,733,322.75	1,098,924.05	0.00	0.00	0.00	1,098,924.05	437,634,398.70	0.98396107	1,098,924.05
2E-F4	444,768,000.00	438,733,322.75	1,098,924.05	0.00	0.00	0.00	1,098,924.05	437,634,398.70	0.98396107	1,098,924.05
2E-F5	444,768,000.00	438,733,322.75	1,098,924.05	0.00	0.00	0.00	1,098,924.05	437,634,398.70	0.98396107	1,098,924.05
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	21,294,715,413.41	40,816,624.26	794,831,073.69	0.00	(18,831.74)	835,628,866.21	20,459,086,547.21	0.59614043	835,647,697.95

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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	594.65057369	0.91346665	31.40612711	0.00000000	0.00000000	32.31959376	562.33097993	0.56233098	32.31959376
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	972.86370760	4.94156077	0.00000000	0.00000000	0.00000000	4.94156077	967.92214683	0.96792215	4.94156077
2M-BH	11,705,374.00	972.86370773	4.94156103	0.00000000	0.00000000	0.00000000	4.94156103	967.92214670	0.96792215	4.94156103
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	657.62123587	1.64718692	0.00000000	0.00000000	0.00000000	1.64718692	655.97404894	0.65597405	1.64718692
2M-2H	35,116,122.00	657.62123591	1.64718701	0.00000000	0.00000000	0.00000000	1.64718701	655.97404890	0.65597405	1.64718701
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	997.74149439	0.00000000	0.00000000	0.00000000	(0.14212267)	(0.14212267)	997.88361706	0.99788362	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	972.86370760	4.94156077	0.00000000	0.00000000	0.00000000	4.94156077	967.92214683	0.96792215	4.94156077
2E-B2	222,384,000.00	972.86370760	4.94156077	0.00000000	0.00000000	0.00000000	4.94156077	967.92214683	0.96792215	4.94156077
2E-B3	222,384,000.00	972.86370760	4.94156077	0.00000000	0.00000000	0.00000000	4.94156077	967.92214683	0.96792215	4.94156077

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Oct-2020
09-Oct-2020 5:31:46 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	972.86370760	4.94156077	0.00000000	0.00000000	0.00000000	4.94156077	967.92214683	0.96792215	4.94156077
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	486.43185380	2.47078038	0.00000000	0.00000000	0.00000000	2.47078038	483.96107341	0.48396107	2.47078038
2E-D2	444,768,000.00	486.43185380	2.47078038	0.00000000	0.00000000	0.00000000	2.47078038	483.96107341	0.48396107	2.47078038
2E-D3	444,768,000.00	486.43185380	2.47078038	0.00000000	0.00000000	0.00000000	2.47078038	483.96107341	0.48396107	2.47078038
2E-D4	444,768,000.00	486.43185380	2.47078038	0.00000000	0.00000000	0.00000000	2.47078038	483.96107341	0.48396107	2.47078038
2E-D5	444,768,000.00	486.43185380	2.47078038	0.00000000	0.00000000	0.00000000	2.47078038	483.96107341	0.48396107	2.47078038
2E-F1	444,768,000.00	986.43185380	2.47078038	0.00000000	0.00000000	0.00000000	2.47078038	983.96107341	0.98396107	2.47078038
2E-F2	444,768,000.00	986.43185380	2.47078038	0.00000000	0.00000000	0.00000000	2.47078038	983.96107341	0.98396107	2.47078038
2E-F3	444,768,000.00	986.43185380	2.47078038	0.00000000	0.00000000	0.00000000	2.47078038	983.96107341	0.98396107	2.47078038
2E-F4	444,768,000.00	986.43185380	2.47078038	0.00000000	0.00000000	0.00000000	2.47078038	983.96107341	0.98396107	2.47078038
2E-F5	444,768,000.00	986.43185380	2.47078038	0.00000000	0.00000000	0.00000000	2.47078038	983.96107341	0.98396107	2.47078038
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Oct-2020
09-Oct-2020 5:31:46 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 %	15,049,507,770.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,231,558,542.53
2M-1	N/A	N/A	0.79813 %	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	2.34813 %	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	09/25/20 - 10/25/20	31	2.34813 %	216,349,322.75	437,458.51	0.00	0.00	0.00	0.00	437,458.51	0.00	215,250,398.70
2M-BH	N/A	N/A	0.00000 %	11,387,733.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,329,890.73
2M-2C	09/25/20 - 10/25/20	31	2.34813 %	222,384,000.00	449,660.63	0.00	0.00	0.00	0.00	449,660.63	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	09/25/20 - 10/25/20	31	2.34813 %	438,733,322.75	887,119.14	0.00	0.00	0.00	0.00	887,119.14	0.00	437,634,398.70
2M-2H	N/A	N/A	0.00000 %	23,093,107.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	23,035,264.73
2B-1	09/25/20 - 10/25/20	31	4.14813 %	151,053,000.00	539,561.44	0.00	0.00	0.00	0.00	539,561.44	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 %	132,204,161.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,222,993.02
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	09/25/20 - 10/25/20	31	1.70000 %	216,349,322.75	316,711.37	0.00	0.00	0.00	0.00	316,711.37	0.00	215,250,398.70
2B-I2	09/25/20 - 10/25/20	31	1.30000 %	216,349,322.75	242,191.05	0.00	0.00	0.00	0.00	242,191.05	0.00	215,250,398.70
2B-I3	09/25/20 - 10/25/20	31	0.90000 %	216,349,322.75	167,670.73	0.00	0.00	0.00	0.00	167,670.73	0.00	215,250,398.70
2B-I4	09/25/20 - 10/25/20	31	0.50000 %	216,349,322.75	93,150.40	0.00	0.00	0.00	0.00	93,150.40	0.00	215,250,398.70
2C-I1	09/25/20 - 10/25/20	31	1.70000 %	222,384,000.00	325,545.47	0.00	0.00	0.00	0.00	325,545.47	0.00	222,384,000.00
2C-I2	09/25/20 - 10/25/20	31	1.30000 %	222,384,000.00	248,946.53	0.00	0.00	0.00	0.00	248,946.53	0.00	222,384,000.00
2C-I3	09/25/20 - 10/25/20	31	0.90000 %	222,384,000.00	172,347.60	0.00	0.00	0.00	0.00	172,347.60	0.00	222,384,000.00
2C-I4	09/25/20 - 10/25/20	31	0.50000 %	222,384,000.00	95,748.67	0.00	0.00	0.00	0.00	95,748.67	0.00	222,384,000.00
2E-A1	N/A	N/A	0.64813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.04813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.44813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.84813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	09/25/20 - 10/25/20	31	0.64813 %	216,349,322.75	120,747.14	0.00	0.00	0.00	0.00	120,747.14	0.00	215,250,398.70
2E-B2	09/25/20 - 10/25/20	31	1.04813 %	216,349,322.75	195,267.46	0.00	0.00	0.00	0.00	195,267.46	0.00	215,250,398.70

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Oct-2020
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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	09/25/20 - 10/25/20	31	1.44813 %	216,349,322.75	269,787.79	0.00	0.00	0.00	0.00	269,787.79	0.00	215,250,398.70
2E-B4	09/25/20 - 10/25/20	31	1.84813 %	216,349,322.75	344,308.11	0.00	0.00	0.00	0.00	344,308.11	0.00	215,250,398.70
2E-C1	09/25/20 - 10/25/20	31	0.64813 %	222,384,000.00	124,115.17	0.00	0.00	0.00	0.00	124,115.17	0.00	222,384,000.00
2E-C2	09/25/20 - 10/25/20	31	1.04813 %	222,384,000.00	200,714.10	0.00	0.00	0.00	0.00	200,714.10	0.00	222,384,000.00
2E-C3	09/25/20 - 10/25/20	31	1.44813 %	222,384,000.00	277,313.03	0.00	0.00	0.00	0.00	277,313.03	0.00	222,384,000.00
2E-C4	09/25/20 - 10/25/20	31	1.84813 %	222,384,000.00	353,911.97	0.00	0.00	0.00	0.00	353,911.97	0.00	222,384,000.00
2E-D1	09/25/20 - 10/25/20	31	0.64813 %	216,349,322.75	120,747.14	0.00	0.00	0.00	0.00	120,747.14	0.00	215,250,398.70
2E-D2	09/25/20 - 10/25/20	31	1.04813 %	216,349,322.75	195,267.46	0.00	0.00	0.00	0.00	195,267.46	0.00	215,250,398.70
2E-D3	09/25/20 - 10/25/20	31	1.44813 %	216,349,322.75	269,787.79	0.00	0.00	0.00	0.00	269,787.79	0.00	215,250,398.70
2E-D4	09/25/20 - 10/25/20	31	1.84813 %	216,349,322.75	344,308.11	0.00	0.00	0.00	0.00	344,308.11	0.00	215,250,398.70
2E-D5	09/25/20 - 10/25/20	31	2.34813 %	216,349,322.75	437,458.51	0.00	0.00	0.00	0.00	437,458.51	0.00	215,250,398.70
2E-F1	09/25/20 - 10/25/20	31	0.64813 %	438,733,322.75	244,862.31	0.00	0.00	0.00	0.00	244,862.31	0.00	437,634,398.70
2E-F2	09/25/20 - 10/25/20	31	1.04813 %	438,733,322.75	395,981.56	0.00	0.00	0.00	0.00	395,981.56	0.00	437,634,398.70
2E-F3	09/25/20 - 10/25/20	31	1.44813 %	438,733,322.75	547,100.82	0.00	0.00	0.00	0.00	547,100.82	0.00	437,634,398.70
2E-F4	09/25/20 - 10/25/20	31	1.84813 %	438,733,322.75	698,220.07	0.00	0.00	0.00	0.00	698,220.07	0.00	437,634,398.70
2E-F5	09/25/20 - 10/25/20	31	2.34813 %	438,733,322.75	887,119.14	0.00	0.00	0.00	0.00	887,119.14	0.00	437,634,398.70
2X-1	09/25/20 - 10/25/20	31	1.70000 %	216,349,322.75	316,711.37	0.00	0.00	0.00	0.00	316,711.37	0.00	215,250,398.70
2X-2	09/25/20 - 10/25/20	31	1.30000 %	216,349,322.75	242,191.05	0.00	0.00	0.00	0.00	242,191.05	0.00	215,250,398.70
2X-3	09/25/20 - 10/25/20	31	0.90000 %	216,349,322.75	167,670.73	0.00	0.00	0.00	0.00	167,670.73	0.00	215,250,398.70
2X-4	09/25/20 - 10/25/20	31	0.50000 %	216,349,322.75	93,150.40	0.00	0.00	0.00	0.00	93,150.40	0.00	215,250,398.70
2Y-1	09/25/20 - 10/25/20	31	1.70000 %	438,733,322.75	642,256.84	0.00	0.00	0.00	0.00	642,256.84	0.00	437,634,398.70
2Y-2	09/25/20 - 10/25/20	31	1.30000 %	438,733,322.75	491,137.58	0.00	0.00	0.00	0.00	491,137.58	0.00	437,634,398.70
2Y-3	09/25/20 - 10/25/20	31	0.90000 %	438,733,322.75	340,018.33	0.00	0.00	0.00	0.00	340,018.33	0.00	437,634,398.70
2Y-4	09/25/20 - 10/25/20	31	0.50000 %	438,733,322.75	188,899.07	0.00	0.00	0.00	0.00	188,899.07	0.00	437,634,398.70
Totals					12,485,164.59	0.00	0.00	0.00	0.00	12,485,164.59	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

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Distribution Date: 26-Oct-2020
09-Oct-2020 5:31:46 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 %	594.65057369	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	562.33097993
2M-1	188,817,000.00	0.79813 %	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	2.34813 %	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	2.34813 %	972.86370760	1.96713122	0.00000000	0.00000000	0.00000000	0.00000000	1.96713122	0.00000000	967.92214683
2M-BH	11,705,374.00	0.00000 %	972.86370773	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	967.92214670
2M-2C	222,384,000.00	2.34813 %	1000.00000000	2.02200082	0.00000000	0.00000000	0.00000000	0.00000000	2.02200082	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	2.34813 %	657.62123587	1.32971068	0.00000000	0.00000000	0.00000000	0.00000000	1.32971068	0.00000000	655.97404894
2M-2H	35,116,122.00	0.00000 %	657.62123591	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	655.97404890
2B-1	151,053,000.00	4.14813 %	1000.00000000	3.57200082	0.00000000	0.00000000	0.00000000	0.00000000	3.57200082	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 %	997.74149439	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.88361706
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 %	972.86370760	1.42416437	0.00000000	0.00000000	0.00000000	0.00000000	1.42416437	0.00000000	967.92214683
2B-I2	0.00	1.30000 %	972.86370760	1.08906688	0.00000000	0.00000000	0.00000000	0.00000000	1.08906688	0.00000000	967.92214683
2B-I3	0.00	0.90000 %	972.86370760	0.75396940	0.00000000	0.00000000	0.00000000	0.00000000	0.75396940	0.00000000	967.92214683
2B-I4	0.00	0.50000 %	972.86370760	0.41887186	0.00000000	0.00000000	0.00000000	0.00000000	0.41887186	0.00000000	967.92214683
2C-I1	0.00	1.70000 %	1000.00000000	1.46388890	0.00000000	0.00000000	0.00000000	0.00000000	1.46388890	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.11944443	0.00000000	0.00000000	0.00000000	0.00000000	1.11944443	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.77500000	0.00000000	0.00000000	0.00000000	0.00000000	0.77500000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.43055557	0.00000000	0.00000000	0.00000000	0.00000000	0.43055557	0.00000000	1000.00000000
2E-A1	222,384,000.00	0.64813 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	222,384,000.00	1.04813 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	222,384,000.00	1.44813 %	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	1.84813 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	222,384,000.00	0.64813 %	972.86370760	0.54296685	0.00000000	0.00000000	0.00000000	0.00000000	0.54296685	0.00000000	967.92214683
2E-B2	222,384,000.00	1.04813 %	972.86370760	0.87806434	0.00000000	0.00000000	0.00000000	0.00000000	0.87806434	0.00000000	967.92214683
2E-B3	222,384,000.00	1.44813 %	972.86370760	1.21316187	0.00000000	0.00000000	0.00000000	0.00000000	1.21316187	0.00000000	967.92214683
2E-B4	222,384,000.00	1.84813 %	972.86370760	1.54825936	0.00000000	0.00000000	0.00000000	0.00000000	1.54825936	0.00000000	967.92214683
2E-C1	222,384,000.00	0.64813 %	1000.00000000	0.55811196	0.00000000	0.00000000	0.00000000	0.00000000	0.55811196	0.00000000	1000.00000000
2E-C2	222,384,000.00	1.04813 %	1000.00000000	0.90255639	0.00000000	0.00000000	0.00000000	0.00000000	0.90255639	0.00000000	1000.00000000
2E-C3	222,384,000.00	1.44813 %	1000.00000000	1.24700082	0.00000000	0.00000000	0.00000000	0.00000000	1.24700082	0.00000000	1000.00000000
2E-C4	222,384,000.00	1.84813 %	1000.00000000	1.59144529	0.00000000	0.00000000	0.00000000	0.00000000	1.59144529	0.00000000	1000.00000000
2E-D1	444,768,000.00	0.64813 %	486.43185380	0.27148343	0.00000000	0.00000000	0.00000000	0.00000000	0.27148343	0.00000000	483.96107341
2E-D2	444,768,000.00	1.04813 %	486.43185380	0.43903217	0.00000000	0.00000000	0.00000000	0.00000000	0.43903217	0.00000000	483.96107341
2E-D3	444,768,000.00	1.44813 %	486.43185380	0.60658094	0.00000000	0.00000000	0.00000000	0.00000000	0.60658094	0.00000000	483.96107341
2E-D4	444,768,000.00	1.84813 %	486.43185380	0.77412968	0.00000000	0.00000000	0.00000000	0.00000000	0.77412968	0.00000000	483.96107341
2E-D5	444,768,000.00	2.34813 %	486.43185380	0.98356561	0.00000000	0.00000000	0.00000000	0.00000000	0.98356561	0.00000000	483.96107341
2E-F1	444,768,000.00	0.64813 %	986.43185380	0.55053940	0.00000000	0.00000000	0.00000000	0.00000000	0.55053940	0.00000000	983.96107341
2E-F2	444,768,000.00	1.04813 %	986.43185380	0.89031036	0.00000000	0.00000000	0.00000000	0.00000000	0.89031036	0.00000000	983.96107341
2E-F3	444,768,000.00	1.44813 %	986.43185380	1.23008135	0.00000000	0.00000000	0.00000000	0.00000000	1.23008135	0.00000000	983.96107341
2E-F4	444,768,000.00	1.84813 %	986.43185380	1.56985231	0.00000000	0.00000000	0.00000000	0.00000000	1.56985231	0.00000000	983.96107341
2E-F5	444,768,000.00	2.34813 %	986.43185380	1.99456602	0.00000000	0.00000000	0.00000000	0.00000000	1.99456602	0.00000000	983.96107341
2X-1	0.00	1.70000 %	486.43185380	0.71208219	0.00000000	0.00000000	0.00000000	0.00000000	0.71208219	0.00000000	483.96107341
2X-2	0.00	1.30000 %	486.43185380	0.54453344	0.00000000	0.00000000	0.00000000	0.00000000	0.54453344	0.00000000	483.96107341
2X-3	0.00	0.90000 %	486.43185380	0.37698470	0.00000000	0.00000000	0.00000000	0.00000000	0.37698470	0.00000000	483.96107341
2X-4	0.00	0.50000 %	486.43185380	0.20943593	0.00000000	0.00000000	0.00000000	0.00000000	0.20943593	0.00000000	483.96107341
2Y-1	0.00	1.70000 %	986.43185380	1.44402664	0.00000000	0.00000000	0.00000000	0.00000000	1.44402664	0.00000000	983.96107341
2Y-2	0.00	1.30000 %	986.43185380	1.10425566	0.00000000	0.00000000	0.00000000	0.00000000	1.10425566	0.00000000	983.96107341
2Y-3	0.00	0.90000 %	986.43185380	0.76448470	0.00000000	0.00000000	0.00000000	0.00000000	0.76448470	0.00000000	983.96107341
2Y-4	0.00	0.50000 %	986.43185380	0.42471372	0.00000000	0.00000000	0.00000000	0.00000000	0.42471372	0.00000000	983.96107341

(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	2,525,939.55
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	18,831.74
Total Deposits	2,544,771.29
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,525,604.63
Total Withdrawals (Pool Distribution Amount)	2,544,771.29
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	819,087,162.64
Total Principal Reduction Cumulative	11,517,228,590.02
Scheduled Principal Current	24,274,920.69
Scheduled Principal Cumulative	1,134,192,824.61
Unscheduled Principal Current	794,831,073.69
Unscheduled Principal Cumulative	10,382,755,337.44
Senior Reduction Amount	817,949,227.51
Subordinate Reduction Amount	1,156,766.87
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	18,831.74
Modification Loss Amount	43,010.79
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	75488
Period Reference Pool Removal Loan Count	3207
Period Ending Loan Count	72282
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	14,983,455,302.91
Period PIF Loan Count Current	3205
PIF Loan Count Cumulative	39650
Period PIF Loan UPB Current	791,399,386.26
PIF Loan UPB Cumulative	10,108,241,970.73
Period Partial Prepayment Amount	5,052,643.92
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	143
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	26,640,269.19
Credit Event Amount Current	280,657.40
Credit Event Amount Cumulative	11,489,186.82
Total Active Modified Loan Count	402
Total Active Modified Loan UPB	94,370,471.41
Libor Rate	0.148130%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.234724%
Subordinate Percentage	4.765276%
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 %	4.770000 %	5.020000 %
2M-1	0.00	0.00	3.750000 %	4.770000 %	5.020000 %
2M-1H	0.00	0.00	3.750000 %	4.770000 %	5.020000 %
2M-2A	0.00	0.00	2.870000 %	4.770000 %	5.020000 %
2M-2B	0.00	0.00	1.980000 %	3.320000 %	3.510000 %
2M-2C	0.00	0.00	1.100000 %	1.840000 %	1.940000 %
2M-2	0.00	0.00	1.100000 %	1.840000 %	1.940000 %
2M-2H	0.00	0.00	1.100000 %	1.840000 %	1.940000 %
2B-1	0.00	0.00	0.500000 %	0.840000 %	0.880000 %
2B-1H	0.00	0.00	0.500000 %	0.840000 %	0.880000 %
2B-2H	0.00	18,831.74	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	908	188,357,949.67	1.256191 %	1.257106 %
60 Days	612	133,989,241.47	0.846684 %	0.894248 %
90 Days	670	149,860,400.44	0.926925 %	1.000173 %
120 Days	1067	249,730,341.84	1.476163 %	1.666707 %
150 Days	1407	361,267,862.81	1.946543 %	2.411112 %
180+ Days	459	104,251,576.16	0.635013 %	0.695778 %
Totals	5123	1,187,457,372.39	7.087518 %	7.925124 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	299	72,865,734.98	43,010.79	0.059027

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214675	226,327.51	282.91	0.125000
Summary	0090214689	367,237.88	31.34	0.008534
Summary	0090215097	146,750.77	163.67	0.111529
Summary	0090215245	104,257.54	47.68	0.045733
Summary	0090215621	410,287.99	384.64	0.093749
Summary	0090215630	342,113.59	158.33	0.046280
Summary	0090215758	256,785.71	187.24	0.072917
Summary	0090215876	291,136.90	242.61	0.083332
Summary	0090216229	123,690.55	34.49	0.027884
Summary	0090216889	138,590.06	89.49	0.064572
Summary	0090217648	239,708.67	166.79	0.069580
Summary	0090217688	255,508.94	114.56	0.044836
Summary	0090218530	111,614.14	42.07	0.037692
Summary	0090219521	110,737.88	47.78	0.043147
Summary	0090219840	198,894.01	145.03	0.072918
Summary	0090220107	119,482.77	62.23	0.052083
Summary	0090220894	389,931.18	161.56	0.041433
Summary	0090221111	441,480.28	141.51	0.032054
Summary	0090221279	244,077.94	112.10	0.045928
Summary	0090221697	310,395.19	161.66	0.052082
Summary	0090222200	147,266.01	83.08	0.056415
Summary	0090222415	132,346.91	86.27	0.065185
Summary	0090222872	204,069.12	28.13	0.013785
Summary	0090223213	173,812.46	44.41	0.025551
Summary	0090223681	186,603.47	49.62	0.026591

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090223903	75,827.95	63.19	0.083333
Summary	0090225884	38,248.56	62.63	0.163745
Summary	0090226109	58,063.85	18.07	0.031121
Summary	0090226122	397,978.52	198.65	0.049915
Summary	0090226180	315,305.74	183.80	0.058293
Summary	0090226539	236,710.14	271.23	0.114583
Summary	0090226843	245,646.04	332.65	0.135418
Summary	0090227067	144,924.10	105.67	0.072914
Summary	0090228235	156,928.57	109.68	0.069892
Summary	0090228658	239,075.22	149.42	0.062499
Summary	0090228868	613,113.57	619.61	0.101060
Summary	0090228929	340,599.47	177.49	0.052111
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	148,750.43	49.07	0.032988
Summary	0090230864	186,573.36	82.41	0.044170
Summary	0090230911	258,726.77	43.16	0.016682
Summary	0090231111	107,164.93	27.69	0.025839
Summary	0090231384	226,800.19	151.22	0.066675
Summary	0090231415	101,203.92	105.42	0.104166
Summary	0090231859	121,453.78	101.21	0.083332
Summary	0090232082	235,303.86	207.95	0.088375
Summary	0090232111	161,372.57	105.36	0.065290
Summary	0090232180	175,037.13	45.08	0.025755
Summary	0090233039	156,598.80	74.84	0.047791
Summary	0090234185	114,581.92	25.71	0.022438
Summary	0090234671	216,145.47	108.35	0.050128
Summary	0090234879	139,411.41	130.70	0.093751
Summary	0090236080	394,485.55	407.64	0.103335
Summary	0090236659	177,549.47	66.87	0.037663
Summary	0090236719	189,347.75	81.64	0.043116
Summary	0090237593	542,701.45	765.26	0.141009
Summary	0090237769	412,102.89	232.03	0.056304

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090237942	375,958.84	430.79	0.114584
Summary	0090238145	141,820.94	192.05	0.135417
Summary	0090238371	138,063.90	129.43	0.093746
Summary	0090238794	178,384.13	167.24	0.093753
Summary	0090239193	197,913.30	103.08	0.052083
Summary	0090239270	270,937.85	197.56	0.072917
Summary	0090239356	158,319.98	49.52	0.031278
Summary	0090239554	219,802.96	183.17	0.083334
Summary	0090239739	135,069.41	21.21	0.015703
Summary	0090240191	294,977.08	275.66	0.093451
Summary	0090242469	168,014.99	245.02	0.145832
Summary	0090242560	79,634.54	99.54	0.124996
Summary	0090244155	133,365.67	61.82	0.046354
Summary	0090244931	324,085.66	11.19	0.003453
Summary	0090245010	186,061.00	118.84	0.063872
Summary	0090245849	156,999.19	72.09	0.045917
Summary	0090246465	328,332.51	79.45	0.024198
Summary	0090246493	101,658.78	74.13	0.072920
Summary	0090246602	100,036.51	32.64	0.032628
Summary	0090246711	258,264.41	295.93	0.114584
Summary	0090246796	269,272.39	90.38	0.033565
Summary	0090247207	301,949.36	63.69	0.021093
Summary	0090247417	387,981.86	242.49	0.062500
Summary	0090248695	271,081.10	34.18	0.012609
Summary	0090248866	400,305.43	148.67	0.037139
Summary	0090248974	246,506.94	85.07	0.034510
Summary	0090248991	279,661.75	174.79	0.062501
Summary	0090249593	411,312.66	342.76	0.083333
Summary	0090250534	464,929.15	362.26	0.077917
Summary	0090251184	82,902.31	17.94	0.021640
Summary	0090251648	363,421.37	84.40	0.023224
Summary	0090251673	247,298.97	76.11	0.030777
Summary	0090251894	80,507.42	25.84	0.032096
Summary	0090252060	317,621.88	156.51	0.049276

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090252563	106,757.07	31.12	0.029150
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	357,376.00	67.88	0.018994
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253311	246,675.07	72.91	0.029557
Summary	0090253319	243,539.65	202.95	0.083333
Summary	0090253445	404,176.03	221.59	0.054825
Summary	0090254179	107,593.25	36.32	0.033757
Summary	0090254831	205,886.21	157.86	0.076673
Summary	0090254914	356,779.18	148.66	0.041667
Summary	0090256109	168,293.04	92.33	0.054863
Summary	0090256639	177,186.26	44.93	0.025357
Summary	0090257345	190,050.49	21.87	0.011507
Summary	0090258756	166,397.23	70.86	0.042585
Summary	0090260003	145,524.15	55.66	0.038248
Summary	0090260518	273,116.95	149.20	0.054629
Summary	0090261619	272,064.83	172.78	0.063507
Summary	0090261935	533,245.17	192.11	0.036027
Summary	0090262186	342,901.33	226.90	0.066171
Summary	0090263502	355,616.18	185.22	0.052084
Summary	0090263509	386,850.17	27.12	0.007010
Summary	0090264027	140,806.52	108.48	0.077042
Summary	0090264155	234,625.84	142.54	0.060752
Summary	0090264295	317,160.03	130.54	0.041159
Summary	0090264444	55,208.63	41.64	0.075423
Summary	0090264923	413,580.26	239.70	0.057957
Summary	0090264999	146,212.33	69.88	0.047794
Summary	0090265201	434,847.46	169.97	0.039087
Summary	0090265315	356,699.71	115.12	0.032274
Summary	0090265562	100,817.60	88.29	0.087574
Summary	0090266521	123,099.73	49.98	0.040601
Summary	0090266766	269,684.85	130.73	0.048475
Summary	0090266806	383,131.69	275.89	0.072009
Summary	0090267275	68,189.53	71.03	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090267405	452,922.38	56.64	0.012505
Summary	0090267523	302,229.06	197.34	0.065295
Summary	0090267845	267,554.35	195.09	0.072916
Summary	0090268101	190,356.76	50.14	0.026340
Summary	0090268935	264,368.21	75.84	0.028687
Summary	0090269405	206,106.82	84.18	0.040843
Summary	0090269446	323,463.15	142.57	0.044076
Summary	0090269494	235,423.93	95.48	0.040557
Summary	0090269823	355,503.68	107.11	0.030129
Summary	0090270029	134,085.28	51.95	0.038744
Summary	0090270858	172,868.72	96.42	0.055776
Summary	0090271375	146,663.46	38.16	0.026019
Summary	0090271653	229,315.01	334.42	0.145834
Summary	0090271682	313,775.83	196.11	0.062500
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090272970	212,990.21	128.03	0.060111
Summary	0090273750	137,869.89	79.77	0.057859
Summary	0090273796	389,477.14	37.48	0.009623
Summary	0090273804	346,020.13	201.54	0.058245
Summary	0090274189	514,690.07	182.52	0.035462
Summary	0090274357	132,407.13	71.61	0.054083
Summary	0090274976	285,193.46	81.48	0.028570
Summary	0090275929	368,354.04	252.37	0.068513
Summary	0090275969	244,166.97	178.04	0.072917
Summary	0090276734	429,137.83	230.57	0.053729
Summary	0090276795	268,018.19	27.92	0.010417
Summary	0090277433	244,122.96	132.80	0.054399
Summary	0090279076	142,846.62	58.39	0.040876
Summary	0090281566	394,290.93	328.58	0.083334
Summary	0090282209	160,780.57	217.72	0.135414
Summary	0090282412	170,245.74	83.71	0.049170
Summary	0090282503	171,029.43	247.48	0.144700
Summary	0090283042	166,661.05	136.49	0.081897
Summary	0090283190	299,317.65	125.06	0.041782

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284152	167,409.78	122.07	0.072917
Summary	0090284993	219,680.12	234.78	0.106874
Summary	0090285447	218,801.84	217.52	0.099414
Summary	0090285580	301,094.31	282.28	0.093751
Summary	0090287025	334,000.90	109.33	0.032733
Summary	0090287503	431,923.91	364.50	0.084390
Summary	0090287740	260,833.26	217.36	0.083333
Summary	0090287857	134,871.45	89.91	0.066663
Summary	0090288511	420,700.31	251.84	0.059862
Summary	0090290043	247,172.06	85.56	0.034616
Summary	0090290801	73,277.81	11.27	0.015380
Summary	0090292404	254,297.41	32.14	0.012639
Summary	0090292495	309,277.57	179.62	0.058077
Summary	0090292586	371,565.95	165.21	0.044463
Summary	0090293071	96,474.17	33.83	0.035066
Summary	0090293218	219,089.45	182.57	0.083331
Summary	0090293348	399,296.99	150.96	0.037806
Summary	0090293601	156,628.02	80.24	0.051230
Summary	0090293763	120,406.84	42.79	0.035538
Summary	0090293936	125,676.42	130.91	0.104164
Summary	0090293942	174,436.14	103.41	0.059282
Summary	0090293981	206,377.27	57.46	0.027842
Summary	0090293994	336,559.18	350.58	0.104166
Summary	0090294492	305,427.27	140.68	0.046060
Summary	0090296711	123,974.20	60.13	0.048502
Summary	0090296755	169,657.82	59.44	0.035035
Summary	0090296944	196,167.20	210.83	0.107475
Summary	0090297649	293,372.01	106.33	0.036244
Summary	0090298094	142,504.46	133.60	0.093751
Summary	0090299105	259,635.80	324.54	0.124998
Summary	0090301066	213,550.34	244.69	0.114582
Summary	0090301350	409,287.35	134.33	0.032820
Summary	0090301675	513,383.03	226.49	0.044117

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090301913	198,870.36	128.96	0.064846
Summary	0090302103	450,013.36	375.01	0.083333
Summary	0090303136	277,675.99	115.70	0.041667
Summary	0090303296	141,782.05	103.93	0.073303
Summary	0090304297	395,074.43	288.08	0.072918
Summary	0090304397	213,363.89	101.15	0.047407
Summary	0090304624	256,219.87	102.61	0.040048
Summary	0090305900	343,253.22	587.99	0.171299
Summary	0090306413	296,357.33	160.76	0.054245
Summary	0090306673	76,821.02	60.70	0.079015
Summary	0090307068	131,151.67	80.94	0.061715
Summary	0090307127	315,207.94	77.31	0.024527
Summary	0090307432	423,457.36	352.88	0.083333
Summary	0090308919	86,119.81	14.44	0.016767
Summary	0090309137	140,019.34	110.23	0.078725
Summary	0090309325	88,049.12	47.56	0.054015
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	205,775.09	60.87	0.029581
Summary	0090310097	202,752.05	71.24	0.035137
Summary	0090310395	449,891.49	337.94	0.075116
Summary	0090310460	443,031.33	244.00	0.055075
Summary	0090310523	276,640.96	86.46	0.031254
Summary	0090311336	126,964.94	92.58	0.072918
Summary	0090312432	199,154.78	186.71	0.093751
Summary	0090313130	136,338.24	127.82	0.093752
Summary	0090313287	242,507.44	80.21	0.033075
Summary	0090314555	256,777.61	109.51	0.042648
Summary	0090314562	346,945.67	136.14	0.039240
Summary	0090314570	292,836.41	90.09	0.030765
Summary	0090314807	402,344.99	197.10	0.048988
Summary	0090315601	295,881.72	91.31	0.030860
Summary	0090316014	203,992.07	125.40	0.061473
Summary	0090317144	137,876.39	110.94	0.080463
Summary	0090317213	341,687.37	41.34	0.012099

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090319573	149,167.89	42.57	0.028538
Summary	0090320316	411,903.68	5.21	0.001265
Summary	0090320366	324,643.71	236.72	0.072917
Summary	0090320451	102,331.93	74.62	0.072920
Summary	0090320611	396,128.69	204.79	0.051698
Summary	0090321188	183,754.23	51.90	0.028244
Summary	0090321199	102,979.47	48.54	0.047136
Summary	0090321364	173,981.97	163.11	0.093751
Summary	0090321913	124,327.17	49.09	0.039485
Summary	0090322162	339,698.78	283.08	0.083333
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	401,912.15	586.12	0.145833
Summary	0090322616	122,197.47	39.01	0.031924
Summary	0090322690	201,408.44	148.87	0.073914
Summary	0090322845	231,248.51	160.09	0.069229
Summary	0090323130	114,235.93	43.51	0.038088
Summary	0090323507	89,449.61	56.92	0.063634
Summary	0090324420	154,486.13	52.34	0.033880
Summary	0090324649	239,905.36	305.83	0.127479
Summary	0090325321	411,780.90	193.05	0.046882
Summary	0090326514	282,551.22	57.47	0.020340
Summary	0090326719	106,228.36	60.54	0.056990
Summary	0090326972	272,233.81	226.86	0.083333
Summary	0090327204	289,791.29	161.88	0.055861
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	385,891.06	189.25	0.049042
Summary	0090328654	156,027.07	21.92	0.014049
Summary	0090329052	226,310.30	165.02	0.072918
Summary	0090329445	152,827.07	127.36	0.083336
Summary	0090329608	132,007.25	107.16	0.081177
Summary	0090330293	233,926.41	58.94	0.025196
Summary	0090331177	321,379.59	257.85	0.080232
Summary	0090331206	156,685.02	93.86	0.059904
Summary	0090331959	355,375.59	333.16	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333220	319,036.30	114.72	0.035958
Summary	0090334523	133,369.33	61.68	0.046248
Summary	0090335262	417,543.48	173.10	0.041457
Summary	0090335339	167,408.16	29.10	0.017383
Summary	0090335725	160,236.55	42.37	0.026442
Summary	0090336343	166,495.85	208.12	0.125000
Summary	0090336428	183,566.85	248.58	0.135417
Summary	0090336430	276,364.09	131.34	0.047524
Summary	0090336556	373,009.32	411.17	0.110230
Summary	0090338070	428,171.61	116.15	0.027127
Summary	0090338629	311,465.09	117.15	0.037613
Summary	0090338852	189,246.75	69.16	0.036545
Summary	0090339222	252,485.48	30.05	0.011902
Summary	0090339280	455,863.77	569.83	0.125000
Summary	0090339465	276,648.34	259.36	0.093751
Summary	0090339862	174,529.38	45.76	0.026219
Summary	0090340023	326,774.64	204.23	0.062499
Summary	0090340182	442,680.17	230.56	0.052083
Summary	0090340553	78,196.70	32.05	0.040986
Summary	0090340620	131,720.83	37.06	0.028135
Summary	0090341593	244,731.14	359.47	0.146884
Summary	0090341617	222,853.73	94.54	0.042422
Summary	0090341740	255,020.30	111.50	0.043722
Summary	0090342442	71,559.23	59.63	0.083330
Summary	0090343181	84,125.33	70.10	0.083328
Summary	0090343195	108,493.06	67.81	0.062502
Summary	0090344632	429,408.72	223.65	0.052083
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345369	209,123.97	109.09	0.052165
Summary	0090345446	169,666.32	47.44	0.027961
Summary	0090345572	98,285.61	77.67	0.079025
Summary	0090345856	84,016.23	61.26	0.072914
Summary	0090346396	96,540.58	15.92	0.016490

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090347418	385,388.05	89.86	0.023317
Summary	0090347462	448,258.27	475.27	0.106026

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	280,657.40	(23,867.51)	(8.504)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090257223	38,176.80	25,092.78	65.728
0090300302	242,480.60	(48,960.29)	(20.191)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	1,040,616.20	5,035.77	545.27	0.052

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090247836	14,603.75	9,143.66	0.00	0.000
0090251152	236,166.62	(222.30)	(3,772.87)	(1.598)
0090281475	69,794.15	(3,961.59)	5,339.01	7.650
0090291399	349,008.88	38.00	2,996.22	0.858
0090344274	371,042.80	38.00	(4,017.09)	(1.083)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
58	11,489,186.82	280,427.98	2.441

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	(27,671.30)	(12.661)
0090220111	283,197.98	10,740.53	3.793
0090221782	141,859.96	(22,759.59)	(16.044)
0090225640	131,878.78	15,914.67	12.068
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	(2,721.41)	(1.240)
0090228439	410,290.64	54,808.72	13.359
0090231119	92,112.85	1,319.19	1.432
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	4,429.64	0.988
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090245076	129,135.09	15.95	0.012
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	853.65	0.748
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090250263	206,335.18	897.78	0.435
0090251152	236,166.62	(3,772.87)	(1.598)
0090251628	82,366.19	2,486.82	3.019
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	25,092.78	65.728
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
0090281475	69,794.15	5,339.01	7.650
0090281765	84,815.28	12,308.86	14.513
0090282561	221,416.73	3,647.87	1.648
0090285007	330,630.27	15,479.52	4.682
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	2,996.22	0.858
0090292294	88,337.71	(32,164.92)	(36.411)
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	19,235.27	5.665
0090301438	231,559.41	(2,017.02)	(0.871)
0090308562	59,299.20	(177.35)	(0.299)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	8,337.28	10.397
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090332242	112,435.16	12,684.26	11.281
0090333124	316,629.71	10,040.63	3.171
0090338662	118,749.96	1,916.78	1.614
0090343131	129,943.53	(8,128.37)	(6.255)
0090344274	371,042.80	(4,017.09)	(1.083)
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,350.33	4.899

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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	1,306,669.85	(27,975.40)	(0.000 %)	1	83,603.75	9,143.66	0.000 %	7	1,390,273.60	(18,831.74)	(0.000 %)

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	0090247836	86,000.00	4.500 %	WI	90.00	360	83,603.75	Active	9,143.66	0.00
Summary	0090251152	243,000.00	4.125 %	WA	97.00	360	236,166.62	03/31/2020	(222.30)	(3,772.87)
Summary	0090257223	39,000.00	4.750 %	NM	97.00	360	38,176.80	09/30/2020	25,092.78	25,092.78
Summary	0090281475	71,000.00	4.875 %	PA	90.00	360	69,794.15	04/30/2020	(3,961.59)	5,339.01
Summary	0090291399	359,000.00	4.500 %	MD	97.00	360	349,008.88	04/30/2020	38.00	2,996.22
Summary	0090300302	248,000.00	5.000 %	TX	90.00	360	242,480.60	09/30/2020	(48,960.29)	(48,960.29)
Summary	0090344274	381,000.00	4.750 %	OK	95.00	360	371,042.80	07/31/2020	38.00	(4,017.09)

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

* This data is currently not provided for reporting.

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

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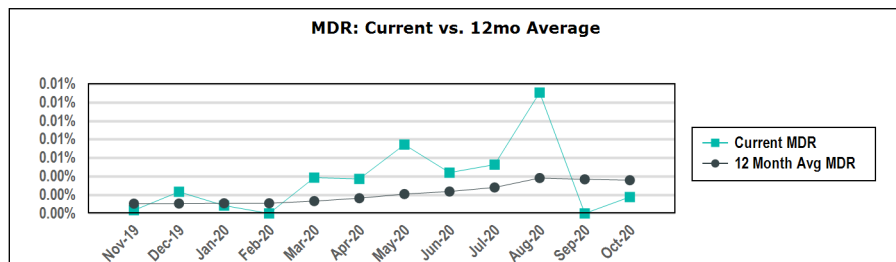
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Realized Loss Report - Collateral

Summary

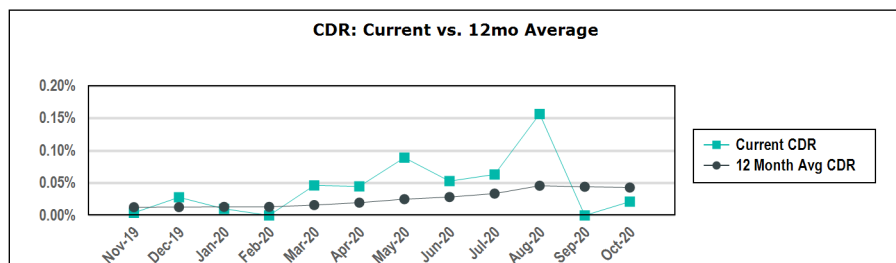
MDR

Current Month	0.002 %
3 Month Average	0.005 %
12 Month Average	0.004 %



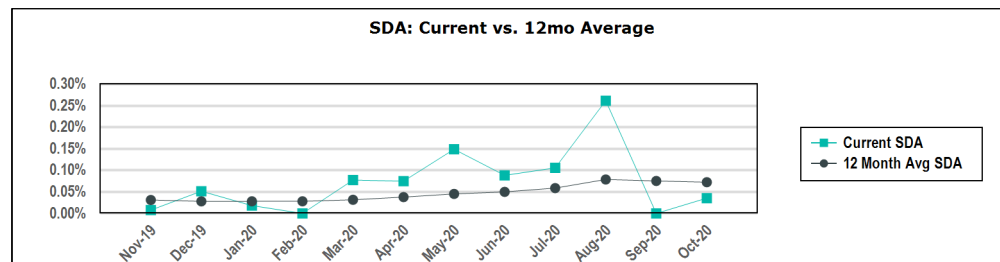
CDR

Current Month	0.021 %
3 Month Average	0.059 %
12 Month Average	0.043 %



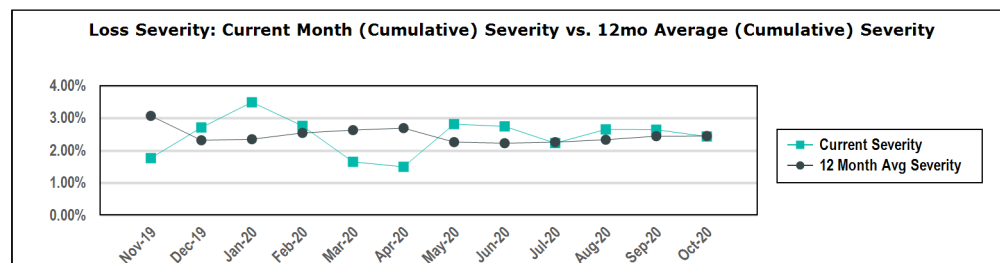
SDA

Current Month	0.036 %
3 Month Average	0.099 %
12 Month Average	0.072 %



Loss Severity

Current Month (Cumulative)	2.441 %
3 Month Average (Cumulative)	2.584 %
12 Month Average (Cumulative)	2.458 %



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.

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

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Prepayment Rates

Summary

SMM

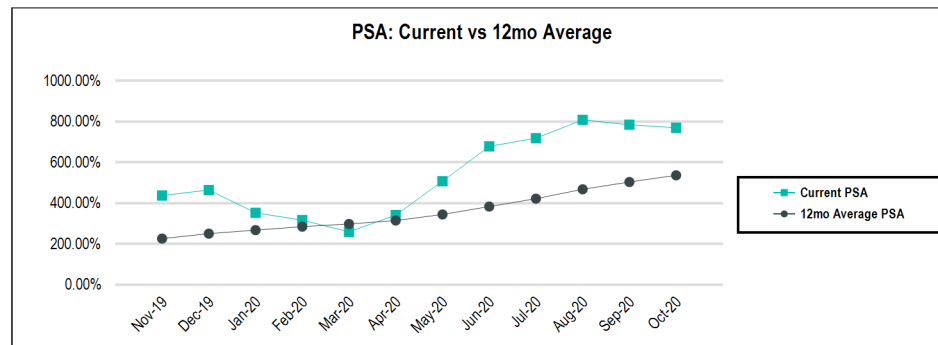
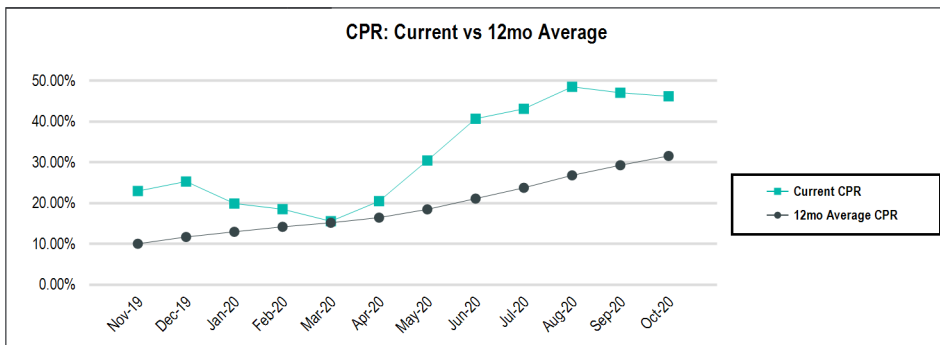
Current Month	5.037 %
3 Month Average	5.197 %
12 Month Average	3.235 %

CPR

Current Month	46.219 %
3 Month Average	47.285 %
12 Month Average	31.593 %

PSA

Current Month	770.310 %
3 Month Average	788.077 %
12 Month Average	537.077 %



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
143	26,640,269.19

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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