

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Sep-2021
09-Sep-2021 9:23:52 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		09/24/2021	0.00000 %	7,900,249,299.37	0.00	391,441,730.07	0.00	7,508,807,569.31	391,441,730.07	0.00
2M-1	30711XC28	09/24/2021	0.73438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		09/24/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	09/24/2021	2.28438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		09/24/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	09/24/2021	2.28438 %	204,339,274.62	427,889.51	1,075,882.46	0.00	203,263,392.16	1,503,771.97	0.00
2M-BH		09/24/2021	0.00000 %	10,755,574.29	0.00	56,630.00	0.00	10,698,944.28	56,630.00	0.00
2M-2C	30711XC77	09/24/2021	2.28438 %	222,384,000.00	465,675.43	0.00	0.00	222,384,000.00	465,675.43	0.00
2M-CH		09/24/2021	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	09/24/2021	2.28438 %	426,723,274.62	893,564.94	1,075,882.46	0.00	425,647,392.16	1,969,447.40	0.00
2M-2H		09/24/2021	0.00000 %	22,460,948.29	0.00	56,630.00	0.00	22,404,318.28	56,630.00	0.00
2B-1	30711XC44	09/24/2021	4.08438 %	151,053,000.00	565,544.70	0.00	0.00	151,053,000.00	565,544.70	0.00
2B-1H		09/24/2021	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		09/24/2021	0.00000 %	132,201,753.18	0.00	0.00	6,918.78	132,194,834.40	0.00	308,586.60
2A-I1	30711XC93	09/24/2021	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	09/24/2021	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	09/24/2021	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	09/24/2021	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	09/24/2021	1.70000 %	0.00	318,428.70	0.00	0.00	0.00	318,428.70	0.00
2B-I2	30711XE34	09/24/2021	1.30000 %	0.00	243,504.30	0.00	0.00	0.00	243,504.30	0.00
2B-I3	30711XE59	09/24/2021	0.90000 %	0.00	168,579.90	0.00	0.00	0.00	168,579.90	0.00
2B-I4	30711XH98	09/24/2021	0.50000 %	0.00	93,655.50	0.00	0.00	0.00	93,655.50	0.00
2C-I1	30711XE83	09/24/2021	1.70000 %	0.00	346,548.40	0.00	0.00	0.00	346,548.40	0.00
2C-I2	30711XF25	09/24/2021	1.30000 %	0.00	265,007.60	0.00	0.00	0.00	265,007.60	0.00
2C-I3	30711XF41	09/24/2021	0.90000 %	0.00	183,466.80	0.00	0.00	0.00	183,466.80	0.00
2C-I4	30711XF66	09/24/2021	0.50000 %	0.00	101,926.00	0.00	0.00	0.00	101,926.00	0.00
2E-A1	30711XC85	09/24/2021	0.58438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	09/24/2021	0.98438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	09/24/2021	1.38438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	09/24/2021	1.78438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	09/24/2021	0.58438 %	204,339,274.62	109,460.80	1,075,882.46	0.00	203,263,392.16	1,185,343.26	0.00

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Series 2018-C02



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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XE26	09/24/2021	0.98438 %	204,339,274.62	184,385.20	1,075,882.46	0.00	203,263,392.16	1,260,267.66	0.00
2E-B3	30711XE42	09/24/2021	1.38438 %	204,339,274.62	259,309.60	1,075,882.46	0.00	203,263,392.16	1,335,192.06	0.00
2E-B4	30711XE67	09/24/2021	1.78438 %	204,339,274.62	334,234.01	1,075,882.46	0.00	203,263,392.16	1,410,116.47	0.00
2E-C1	30711XE75	09/24/2021	0.58438 %	222,384,000.00	119,127.03	0.00	0.00	222,384,000.00	119,127.03	0.00
2E-C2	30711XE91	09/24/2021	0.98438 %	222,384,000.00	200,667.83	0.00	0.00	222,384,000.00	200,667.83	0.00
2E-C3	30711XF33	09/24/2021	1.38438 %	222,384,000.00	282,208.63	0.00	0.00	222,384,000.00	282,208.63	0.00
2E-C4	30711XF58	09/24/2021	1.78438 %	222,384,000.00	363,749.43	0.00	0.00	222,384,000.00	363,749.43	0.00
2E-D1	30711XF74	09/24/2021	0.58438 %	204,339,274.62	109,460.80	1,075,882.46	0.00	203,263,392.16	1,185,343.26	0.00
2E-D2	30711XF82	09/24/2021	0.98438 %	204,339,274.62	184,385.20	1,075,882.46	0.00	203,263,392.16	1,260,267.66	0.00
2E-D3	30711XF90	09/24/2021	1.38438 %	204,339,274.62	259,309.60	1,075,882.46	0.00	203,263,392.16	1,335,192.06	0.00
2E-D4	30711XG24	09/24/2021	1.78438 %	204,339,274.62	334,234.01	1,075,882.46	0.00	203,263,392.16	1,410,116.47	0.00
2E-D5	30711XG32	09/24/2021	2.28438 %	204,339,274.62	427,889.51	1,075,882.46	0.00	203,263,392.16	1,503,771.97	0.00
2E-F1	30711XG40	09/24/2021	0.58438 %	426,723,274.62	228,587.83	1,075,882.46	0.00	425,647,392.16	1,304,470.29	0.00
2E-F2	30711XG57	09/24/2021	0.98438 %	426,723,274.62	385,053.04	1,075,882.46	0.00	425,647,392.16	1,460,935.50	0.00
2E-F3	30711XG65	09/24/2021	1.38438 %	426,723,274.62	541,518.24	1,075,882.46	0.00	425,647,392.16	1,617,400.70	0.00
2E-F4	30711XG73	09/24/2021	1.78438 %	426,723,274.62	697,983.44	1,075,882.46	0.00	425,647,392.16	1,773,865.90	0.00
2E-F5	30711XG81	09/24/2021	2.28438 %	426,723,274.62	893,564.94	1,075,882.46	0.00	425,647,392.16	1,969,447.40	0.00
2X-1	30711XG99	09/24/2021	1.70000 %	0.00	318,428.70	0.00	0.00	0.00	318,428.70	0.00
2X-2	30711XH23	09/24/2021	1.30000 %	0.00	243,504.30	0.00	0.00	0.00	243,504.30	0.00
2X-3	30711XH31	09/24/2021	0.90000 %	0.00	168,579.90	0.00	0.00	0.00	168,579.90	0.00
2X-4	30711XH49	09/24/2021	0.50000 %	0.00	93,655.50	0.00	0.00	0.00	93,655.50	0.00
2Y-1	30711XH56	09/24/2021	1.70000 %	0.00	664,977.10	0.00	0.00	0.00	664,977.10	0.00
2Y-2	30711XH64	09/24/2021	1.30000 %	0.00	508,511.90	0.00	0.00	0.00	508,511.90	0.00
2Y-3	30711XH72	09/24/2021	0.90000 %	0.00	352,046.70	0.00	0.00	0.00	352,046.70	0.00
2Y-4	30711XH80	09/24/2021	0.50000 %	0.00	195,581.50	0.00	0.00	0.00	195,581.50	0.00
Totals				13,952,029,446.05	12,534,206.52	408,769,109.43	6,918.78	13,543,253,417.83	421,303,315.95	308,586.60

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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Series 2018-C02



Distribution Date: 27-Sep-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	7,900,249,299.37	12,084,347.17	379,357,382.90	0.00	0.00	391,441,730.07	7,508,807,569.31	0.29669520	391,441,730.07
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	204,339,274.62	1,075,882.46	0.00	0.00	0.00	1,075,882.46	203,263,392.16	0.91401986	1,075,882.46
2M-BH	11,705,374.00	10,755,574.29	56,630.00	0.00	0.00	0.00	56,630.00	10,698,944.28	0.91401986	56,630.00
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	426,723,274.62	1,075,882.46	0.00	0.00	0.00	1,075,882.46	425,647,392.16	0.63800662	1,075,882.46
2M-2H	35,116,122.00	22,460,948.29	56,630.00	0.00	0.00	0.00	56,630.00	22,404,318.28	0.63800662	56,630.00
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	132,201,753.18	0.00	0.00	0.00	6,918.78	6,918.78	132,194,834.40	0.99767110	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	204,339,274.62	1,075,882.46	0.00	0.00	0.00	1,075,882.46	203,263,392.16	0.91401986	1,075,882.46
2E-B2	222,384,000.00	204,339,274.62	1,075,882.46	0.00	0.00	0.00	1,075,882.46	203,263,392.16	0.91401986	1,075,882.46
2E-B3	222,384,000.00	204,339,274.62	1,075,882.46	0.00	0.00	0.00	1,075,882.46	203,263,392.16	0.91401986	1,075,882.46

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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	204,339,274.62	1,075,882.46	0.00	0.00	0.00	1,075,882.46	203,263,392.16	0.91401986	1,075,882.46
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	204,339,274.62	1,075,882.46	0.00	0.00	0.00	1,075,882.46	203,263,392.16	0.45700993	1,075,882.46
2E-D2	444,768,000.00	204,339,274.62	1,075,882.46	0.00	0.00	0.00	1,075,882.46	203,263,392.16	0.45700993	1,075,882.46
2E-D3	444,768,000.00	204,339,274.62	1,075,882.46	0.00	0.00	0.00	1,075,882.46	203,263,392.16	0.45700993	1,075,882.46
2E-D4	444,768,000.00	204,339,274.62	1,075,882.46	0.00	0.00	0.00	1,075,882.46	203,263,392.16	0.45700993	1,075,882.46
2E-D5	444,768,000.00	204,339,274.62	1,075,882.46	0.00	0.00	0.00	1,075,882.46	203,263,392.16	0.45700993	1,075,882.46
2E-F1	444,768,000.00	426,723,274.62	1,075,882.46	0.00	0.00	0.00	1,075,882.46	425,647,392.16	0.95700993	1,075,882.46
2E-F2	444,768,000.00	426,723,274.62	1,075,882.46	0.00	0.00	0.00	1,075,882.46	425,647,392.16	0.95700993	1,075,882.46
2E-F3	444,768,000.00	426,723,274.62	1,075,882.46	0.00	0.00	0.00	1,075,882.46	425,647,392.16	0.95700993	1,075,882.46
2E-F4	444,768,000.00	426,723,274.62	1,075,882.46	0.00	0.00	0.00	1,075,882.46	425,647,392.16	0.95700993	1,075,882.46
2E-F5	444,768,000.00	426,723,274.62	1,075,882.46	0.00	0.00	0.00	1,075,882.46	425,647,392.16	0.95700993	1,075,882.46
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	13,952,029,446.05	29,411,726.53	379,357,382.90	0.00	6,918.78	408,776,028.21	13,543,253,417.83	0.39462568	408,769,109.43

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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	312.16222151	0.47748831	14.98953247	0.00000000	0.00000000	15.46702078	296.69520074	0.29669520	15.46702078
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	918.85780731	4.83794904	0.00000000	0.00000000	0.00000000	4.83794904	914.01985826	0.91401986	4.83794904
2M-BH	11,705,374.00	918.85780753	4.83794879	0.00000000	0.00000000	0.00000000	4.83794879	914.01985789	0.91401986	4.83794879
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	639.61926910	1.61264968	0.00000000	0.00000000	0.00000000	1.61264968	638.00661942	0.63800662	1.61264968
2M-2H	35,116,122.00	639.61926918	1.61264960	0.00000000	0.00000000	0.00000000	1.61264960	638.00661930	0.63800662	1.61264960
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	997.72332052	0.00000000	0.00000000	0.00000000	0.05221586	0.05221586	997.67110466	0.99767110	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	918.85780731	4.83794904	0.00000000	0.00000000	0.00000000	4.83794904	914.01985826	0.91401986	4.83794904
2E-B2	222,384,000.00	918.85780731	4.83794904	0.00000000	0.00000000	0.00000000	4.83794904	914.01985826	0.91401986	4.83794904
2E-B3	222,384,000.00	918.85780731	4.83794904	0.00000000	0.00000000	0.00000000	4.83794904	914.01985826	0.91401986	4.83794904

Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Sep-2021
09-Sep-2021 9:23:53 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	918.85780731	4.83794904	0.00000000	0.00000000	0.00000000	4.83794904	914.01985826	0.91401986	4.83794904
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	459.42890365	2.41897452	0.00000000	0.00000000	0.00000000	2.41897452	457.00992913	0.45700993	2.41897452
2E-D2	444,768,000.00	459.42890365	2.41897452	0.00000000	0.00000000	0.00000000	2.41897452	457.00992913	0.45700993	2.41897452
2E-D3	444,768,000.00	459.42890365	2.41897452	0.00000000	0.00000000	0.00000000	2.41897452	457.00992913	0.45700993	2.41897452
2E-D4	444,768,000.00	459.42890365	2.41897452	0.00000000	0.00000000	0.00000000	2.41897452	457.00992913	0.45700993	2.41897452
2E-D5	444,768,000.00	459.42890365	2.41897452	0.00000000	0.00000000	0.00000000	2.41897452	457.00992913	0.45700993	2.41897452
2E-F1	444,768,000.00	959.42890365	2.41897452	0.00000000	0.00000000	0.00000000	2.41897452	957.00992913	0.95700993	2.41897452
2E-F2	444,768,000.00	959.42890365	2.41897452	0.00000000	0.00000000	0.00000000	2.41897452	957.00992913	0.95700993	2.41897452
2E-F3	444,768,000.00	959.42890365	2.41897452	0.00000000	0.00000000	0.00000000	2.41897452	957.00992913	0.95700993	2.41897452
2E-F4	444,768,000.00	959.42890365	2.41897452	0.00000000	0.00000000	0.00000000	2.41897452	957.00992913	0.95700993	2.41897452
2E-F5	444,768,000.00	959.42890365	2.41897452	0.00000000	0.00000000	0.00000000	2.41897452	957.00992913	0.95700993	2.41897452
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

**WELLS
FARGO**

Distribution Date: 27-Sep-2021
09-Sep-2021 9:23:53 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 %	7,900,249,299.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,508,807,569.31
2M-1	N/A	N/A	0.73438 %	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	2.28438 %	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	08/25/21 - 09/26/21	33	2.28438 %	204,339,274.62	427,889.51	0.00	0.00	0.00	0.00	427,889.51	0.00	203,263,392.16
2M-BH	N/A	N/A	0.00000 %	10,755,574.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,698,944.28
2M-2C	08/25/21 - 09/26/21	33	2.28438 %	222,384,000.00	465,675.43	0.00	0.00	0.00	0.00	465,675.43	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	08/25/21 - 09/26/21	33	2.28438 %	426,723,274.62	893,564.94	0.00	0.00	0.00	0.00	893,564.94	0.00	425,647,392.16
2M-2H	N/A	N/A	0.00000 %	22,460,948.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,404,318.28
2B-1	08/25/21 - 09/26/21	33	4.08438 %	151,053,000.00	565,544.70	0.00	0.00	0.00	0.00	565,544.70	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 %	132,201,753.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,194,834.40
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	08/25/21 - 09/26/21	33	1.70000 %	204,339,274.62	318,428.70	0.00	0.00	0.00	0.00	318,428.70	0.00	203,263,392.16
2B-I2	08/25/21 - 09/26/21	33	1.30000 %	204,339,274.62	243,504.30	0.00	0.00	0.00	0.00	243,504.30	0.00	203,263,392.16
2B-I3	08/25/21 - 09/26/21	33	0.90000 %	204,339,274.62	168,579.90	0.00	0.00	0.00	0.00	168,579.90	0.00	203,263,392.16
2B-I4	08/25/21 - 09/26/21	33	0.50000 %	204,339,274.62	93,655.50	0.00	0.00	0.00	0.00	93,655.50	0.00	203,263,392.16
2C-I1	08/25/21 - 09/26/21	33	1.70000 %	222,384,000.00	346,548.40	0.00	0.00	0.00	0.00	346,548.40	0.00	222,384,000.00
2C-I2	08/25/21 - 09/26/21	33	1.30000 %	222,384,000.00	265,007.60	0.00	0.00	0.00	0.00	265,007.60	0.00	222,384,000.00
2C-I3	08/25/21 - 09/26/21	33	0.90000 %	222,384,000.00	183,466.80	0.00	0.00	0.00	0.00	183,466.80	0.00	222,384,000.00
2C-I4	08/25/21 - 09/26/21	33	0.50000 %	222,384,000.00	101,926.00	0.00	0.00	0.00	0.00	101,926.00	0.00	222,384,000.00
2E-A1	N/A	N/A	0.58438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	0.98438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.38438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.78438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	08/25/21 - 09/26/21	33	0.58438 %	204,339,274.62	109,460.80	0.00	0.00	0.00	0.00	109,460.80	0.00	203,263,392.16
2E-B2	08/25/21 - 09/26/21	33	0.98438 %	204,339,274.62	184,385.20	0.00	0.00	0.00	0.00	184,385.20	0.00	203,263,392.16

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Sep-2021
09-Sep-2021 9:23:53 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-B3	08/25/21 - 09/26/21	33	1.38438 %	204,339,274.62	259,309.60	0.00	0.00	0.00	0.00	259,309.60	0.00	203,263,392.16
2E-B4	08/25/21 - 09/26/21	33	1.78438 %	204,339,274.62	334,234.01	0.00	0.00	0.00	0.00	334,234.01	0.00	203,263,392.16
2E-C1	08/25/21 - 09/26/21	33	0.58438 %	222,384,000.00	119,127.03	0.00	0.00	0.00	0.00	119,127.03	0.00	222,384,000.00
2E-C2	08/25/21 - 09/26/21	33	0.98438 %	222,384,000.00	200,667.83	0.00	0.00	0.00	0.00	200,667.83	0.00	222,384,000.00
2E-C3	08/25/21 - 09/26/21	33	1.38438 %	222,384,000.00	282,208.63	0.00	0.00	0.00	0.00	282,208.63	0.00	222,384,000.00
2E-C4	08/25/21 - 09/26/21	33	1.78438 %	222,384,000.00	363,749.43	0.00	0.00	0.00	0.00	363,749.43	0.00	222,384,000.00
2E-D1	08/25/21 - 09/26/21	33	0.58438 %	204,339,274.62	109,460.80	0.00	0.00	0.00	0.00	109,460.80	0.00	203,263,392.16
2E-D2	08/25/21 - 09/26/21	33	0.98438 %	204,339,274.62	184,385.20	0.00	0.00	0.00	0.00	184,385.20	0.00	203,263,392.16
2E-D3	08/25/21 - 09/26/21	33	1.38438 %	204,339,274.62	259,309.60	0.00	0.00	0.00	0.00	259,309.60	0.00	203,263,392.16
2E-D4	08/25/21 - 09/26/21	33	1.78438 %	204,339,274.62	334,234.01	0.00	0.00	0.00	0.00	334,234.01	0.00	203,263,392.16
2E-D5	08/25/21 - 09/26/21	33	2.28438 %	204,339,274.62	427,889.51	0.00	0.00	0.00	0.00	427,889.51	0.00	203,263,392.16
2E-F1	08/25/21 - 09/26/21	33	0.58438 %	426,723,274.62	228,587.83	0.00	0.00	0.00	0.00	228,587.83	0.00	425,647,392.16
2E-F2	08/25/21 - 09/26/21	33	0.98438 %	426,723,274.62	385,053.04	0.00	0.00	0.00	0.00	385,053.04	0.00	425,647,392.16
2E-F3	08/25/21 - 09/26/21	33	1.38438 %	426,723,274.62	541,518.24	0.00	0.00	0.00	0.00	541,518.24	0.00	425,647,392.16
2E-F4	08/25/21 - 09/26/21	33	1.78438 %	426,723,274.62	697,983.44	0.00	0.00	0.00	0.00	697,983.44	0.00	425,647,392.16
2E-F5	08/25/21 - 09/26/21	33	2.28438 %	426,723,274.62	893,564.94	0.00	0.00	0.00	0.00	893,564.94	0.00	425,647,392.16
2X-1	08/25/21 - 09/26/21	33	1.70000 %	204,339,274.62	318,428.70	0.00	0.00	0.00	0.00	318,428.70	0.00	203,263,392.16
2X-2	08/25/21 - 09/26/21	33	1.30000 %	204,339,274.62	243,504.30	0.00	0.00	0.00	0.00	243,504.30	0.00	203,263,392.16
2X-3	08/25/21 - 09/26/21	33	0.90000 %	204,339,274.62	168,579.90	0.00	0.00	0.00	0.00	168,579.90	0.00	203,263,392.16
2X-4	08/25/21 - 09/26/21	33	0.50000 %	204,339,274.62	93,655.50	0.00	0.00	0.00	0.00	93,655.50	0.00	203,263,392.16
2Y-1	08/25/21 - 09/26/21	33	1.70000 %	426,723,274.62	664,977.10	0.00	0.00	0.00	0.00	664,977.10	0.00	425,647,392.16
2Y-2	08/25/21 - 09/26/21	33	1.30000 %	426,723,274.62	508,511.90	0.00	0.00	0.00	0.00	508,511.90	0.00	425,647,392.16
2Y-3	08/25/21 - 09/26/21	33	0.90000 %	426,723,274.62	352,046.70	0.00	0.00	0.00	0.00	352,046.70	0.00	425,647,392.16
2Y-4	08/25/21 - 09/26/21	33	0.50000 %	426,723,274.62	195,581.50	0.00	0.00	0.00	0.00	195,581.50	0.00	425,647,392.16
Totals					12,534,206.52	0.00	0.00	0.00	0.00	12,534,206.52	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

**WELLS
FARGO**

Distribution Date: 27-Sep-2021
09-Sep-2021 9:23:53 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 %	312.16222151	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	296.69520074
2M-1	188,817,000.00	0.73438 %	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	2.28438 %	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	2.28438 %	918.85780731	1.92410205	0.00000000	0.00000000	0.00000000	0.00000000	1.92410205	0.00000000	914.01985826
2M-BH	11,705,374.00	0.00000 %	918.85780753	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	914.01985789
2M-2C	222,384,000.00	2.28438 %	1000.00000000	2.09401499	0.00000000	0.00000000	0.00000000	0.00000000	2.09401499	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	2.28438 %	639.61926910	1.33937235	0.00000000	0.00000000	0.00000000	0.00000000	1.33937235	0.00000000	638.00661942
2M-2H	35,116,122.00	0.00000 %	639.61926918	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	638.00661930
2B-1	151,053,000.00	4.08438 %	1000.00000000	3.74401501	0.00000000	0.00000000	0.00000000	0.00000000	3.74401501	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 %	997.72332052	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.67110466
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 %	918.85780731	1.43188674	0.00000000	0.00000000	0.00000000	0.00000000	1.43188674	0.00000000	914.01985826
2B-I2	0.00	1.30000 %	918.85780731	1.09497221	0.00000000	0.00000000	0.00000000	0.00000000	1.09497221	0.00000000	914.01985826
2B-I3	0.00	0.90000 %	918.85780731	0.75805768	0.00000000	0.00000000	0.00000000	0.00000000	0.75805768	0.00000000	914.01985826
2B-I4	0.00	0.50000 %	918.85780731	0.42114316	0.00000000	0.00000000	0.00000000	0.00000000	0.42114316	0.00000000	914.01985826
2C-I1	0.00	1.70000 %	1000.00000000	1.55833333	0.00000000	0.00000000	0.00000000	0.00000000	1.55833333	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.19166667	0.00000000	0.00000000	0.00000000	0.00000000	1.19166667	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.82500000	0.00000000	0.00000000	0.00000000	0.00000000	0.82500000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.45833333	0.00000000	0.00000000	0.00000000	0.00000000	0.45833333	0.00000000	1000.00000000
2E-A1	222,384,000.00	0.58438 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	222,384,000.00	0.98438 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	222,384,000.00	1.38438 %	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	1.78438 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	222,384,000.00	0.58438 %	918.85780731	0.49221527	0.00000000	0.00000000	0.00000000	0.00000000	0.49221527	0.00000000	914.01985826
2E-B2	222,384,000.00	0.98438 %	918.85780731	0.82912979	0.00000000	0.00000000	0.00000000	0.00000000	0.82912979	0.00000000	914.01985826
2E-B3	222,384,000.00	1.38438 %	918.85780731	1.16604432	0.00000000	0.00000000	0.00000000	0.00000000	1.16604432	0.00000000	914.01985826
2E-B4	222,384,000.00	1.78438 %	918.85780731	1.50295889	0.00000000	0.00000000	0.00000000	0.00000000	1.50295889	0.00000000	914.01985826
2E-C1	222,384,000.00	0.58438 %	1000.00000000	0.53568166	0.00000000	0.00000000	0.00000000	0.00000000	0.53568166	0.00000000	1000.00000000
2E-C2	222,384,000.00	0.98438 %	1000.00000000	0.90234833	0.00000000	0.00000000	0.00000000	0.00000000	0.90234833	0.00000000	1000.00000000
2E-C3	222,384,000.00	1.38438 %	1000.00000000	1.26901499	0.00000000	0.00000000	0.00000000	0.00000000	1.26901499	0.00000000	1000.00000000
2E-C4	222,384,000.00	1.78438 %	1000.00000000	1.63568166	0.00000000	0.00000000	0.00000000	0.00000000	1.63568166	0.00000000	1000.00000000
2E-D1	444,768,000.00	0.58438 %	459.42890365	0.24610763	0.00000000	0.00000000	0.00000000	0.00000000	0.24610763	0.00000000	457.00992913
2E-D2	444,768,000.00	0.98438 %	459.42890365	0.41456490	0.00000000	0.00000000	0.00000000	0.00000000	0.41456490	0.00000000	457.00992913
2E-D3	444,768,000.00	1.38438 %	459.42890365	0.58302216	0.00000000	0.00000000	0.00000000	0.00000000	0.58302216	0.00000000	457.00992913
2E-D4	444,768,000.00	1.78438 %	459.42890365	0.75147945	0.00000000	0.00000000	0.00000000	0.00000000	0.75147945	0.00000000	457.00992913
2E-D5	444,768,000.00	2.28438 %	459.42890365	0.96205102	0.00000000	0.00000000	0.00000000	0.00000000	0.96205102	0.00000000	457.00992913
2E-F1	444,768,000.00	0.58438 %	959.42890365	0.51394846	0.00000000	0.00000000	0.00000000	0.00000000	0.51394846	0.00000000	957.00992913
2E-F2	444,768,000.00	0.98438 %	959.42890365	0.86573908	0.00000000	0.00000000	0.00000000	0.00000000	0.86573908	0.00000000	957.00992913
2E-F3	444,768,000.00	1.38438 %	959.42890365	1.21752968	0.00000000	0.00000000	0.00000000	0.00000000	1.21752968	0.00000000	957.00992913
2E-F4	444,768,000.00	1.78438 %	959.42890365	1.56932027	0.00000000	0.00000000	0.00000000	0.00000000	1.56932027	0.00000000	957.00992913
2E-F5	444,768,000.00	2.28438 %	959.42890365	2.00905852	0.00000000	0.00000000	0.00000000	0.00000000	2.00905852	0.00000000	957.00992913
2X-1	0.00	1.70000 %	459.42890365	0.71594337	0.00000000	0.00000000	0.00000000	0.00000000	0.71594337	0.00000000	457.00992913
2X-2	0.00	1.30000 %	459.42890365	0.54748611	0.00000000	0.00000000	0.00000000	0.00000000	0.54748611	0.00000000	457.00992913
2X-3	0.00	0.90000 %	459.42890365	0.37902884	0.00000000	0.00000000	0.00000000	0.00000000	0.37902884	0.00000000	457.00992913
2X-4	0.00	0.50000 %	459.42890365	0.21057158	0.00000000	0.00000000	0.00000000	0.00000000	0.21057158	0.00000000	457.00992913
2Y-1	0.00	1.70000 %	959.42890365	1.49511003	0.00000000	0.00000000	0.00000000	0.00000000	1.49511003	0.00000000	957.00992913
2Y-2	0.00	1.30000 %	959.42890365	1.14331944	0.00000000	0.00000000	0.00000000	0.00000000	1.14331944	0.00000000	957.00992913
2Y-3	0.00	0.90000 %	959.42890365	0.79152884	0.00000000	0.00000000	0.00000000	0.00000000	0.79152884	0.00000000	957.00992913
2Y-4	0.00	0.50000 %	959.42890365	0.43973825	0.00000000	0.00000000	0.00000000	0.00000000	0.43973825	0.00000000	957.00992913

(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	2,120,733.21
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	440,344.33
Gains & Subsequent Recoveries (Realized Losses)	(6,918.78)
Total Deposits	2,554,158.76
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,534,992.10
Total Withdrawals (Pool Distribution Amount)	2,554,158.76
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	392,581,161.31
Total Principal Reduction Cumulative	18,252,625,675.78
Scheduled Principal Current	13,216,859.63
Scheduled Principal Cumulative	1,328,680,124.36
Unscheduled Principal Current	379,357,382.90
Unscheduled Principal Cumulative	16,923,636,963.90
Senior Reduction Amount	391,441,730.07
Subordinate Reduction Amount	1,132,512.46
Calculated Tranche Write-down Amount	6,918.78
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	65,947.37
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	45914
Period Reference Pool Removal Loan Count	1800
Period Ending Loan Count	44114
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	8,248,058,217.15
Period PIF Loan Count Current	1798
PIF Loan Count Cumulative	67768
Period PIF Loan UPB Current	375,417,544.47
PIF Loan UPB Cumulative	16,601,809,727.00
Period Partial Prepayment Amount	4,415,529.13
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	148
Repurchase Prior Credit Event UPB Curr	440,344.33
Repurchase Prior Credit Event UPB Cum	28,250,296.75
Credit Event Amount Current	151,364.02
Credit Event Amount Cumulative	20,887,239.96
Total Active Modified Loan Count	549
Total Active Modified Loan UPB	127,402,264.47
Libor Rate	0.084380%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.431304%
Subordinate Percentage	8.568696%
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 %	8.570000 %	8.960000 %
2M-1	0.00	0.00	3.750000 %	8.570000 %	8.960000 %
2M-1H	0.00	0.00	3.750000 %	8.570000 %	8.960000 %
2M-2A	0.00	0.00	2.870000 %	8.570000 %	8.960000 %
2M-2B	0.00	0.00	1.980000 %	6.080000 %	6.370000 %
2M-2C	0.00	0.00	1.100000 %	3.370000 %	3.530000 %
2M-2	0.00	0.00	1.100000 %	3.370000 %	3.530000 %
2M-2H	0.00	0.00	1.100000 %	3.370000 %	3.530000 %
2B-1	0.00	0.00	0.500000 %	1.530000 %	1.600000 %
2B-1H	0.00	0.00	0.500000 %	1.530000 %	1.600000 %
2B-2H	6,918.78	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	504	97,128,328.24	1.142494 %	1.177590 %
60 Days	161	30,644,790.67	0.364964 %	0.371539 %
90 Days	140	28,292,018.37	0.317360 %	0.343014 %
120 Days	87	16,109,373.09	0.197216 %	0.195311 %
150 Days	88	18,661,648.33	0.199483 %	0.226255 %
180+ Days	1590	365,714,026.87	3.604298 %	4.433941 %
Totals	2570	556,550,185.57	5.825815 %	6.747651 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	369	89,900,353.04	65,947.37	0.073356

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214675	223,370.61	279.21	0.124999
Summary	0090214689	363,305.59	31.34	0.008626
Summary	0090215097	145,856.06	163.30	0.111960
Summary	0090215245	103,374.92	47.59	0.046036
Summary	0090215258	248,806.31	233.26	0.093752
Summary	0090215621	405,567.23	380.22	0.093750
Summary	0090215630	339,095.06	157.39	0.046415
Summary	0090215723	396,754.32	537.27	0.135416
Summary	0090215876	306,955.54	255.80	0.083335
Summary	0090216229	123,690.55	34.49	0.027884
Summary	0090216382	287,074.50	448.55	0.156249
Summary	0090216868	216,514.43	156.07	0.072083
Summary	0090216889	138,886.85	89.67	0.064563
Summary	0090216903	219,154.56	273.94	0.124999
Summary	0090217648	238,579.20	166.08	0.069612
Summary	0090217688	252,926.24	113.48	0.044867
Summary	0090218530	110,456.86	41.70	0.037752
Summary	0090219084	313,185.81	424.11	0.135418
Summary	0090219293	185,638.68	270.72	0.145832
Summary	0090219521	109,844.64	47.78	0.043498
Summary	0090219840	196,788.08	143.49	0.072916
Summary	0090220107	118,266.23	61.60	0.052086
Summary	0090220321	214,278.69	334.81	0.156250
Summary	0090220778	172,817.49	45.19	0.026149
Summary	0090220894	387,206.09	161.56	0.041725

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090221111	436,880.28	140.08	0.032064
Summary	0090221174	136,774.98	89.80	0.065655
Summary	0090221279	242,154.23	111.90	0.046210
Summary	0090221697	321,125.09	167.25	0.052083
Summary	0090222200	145,474.40	82.07	0.056415
Summary	0090222872	202,638.36	28.13	0.013882
Summary	0090223201	348,229.62	471.56	0.135416
Summary	0090223213	172,267.84	44.09	0.025594
Summary	0090223662	226,664.26	259.72	0.114584
Summary	0090223681	186,603.47	49.62	0.026591
Summary	0090223694	111,404.04	116.05	0.104170
Summary	0090223903	74,649.94	62.21	0.083336
Summary	0090224841	52,806.40	93.51	0.177081
Summary	0090225197	251,147.51	287.77	0.114582
Summary	0090225884	37,804.49	61.99	0.163975
Summary	0090226109	63,403.89	18.07	0.028500
Summary	0090226180	312,905.48	183.05	0.058500
Summary	0090226517	418,853.68	523.57	0.125001
Summary	0090226539	234,462.77	268.66	0.114585
Summary	0090226843	243,144.99	329.26	0.135417
Summary	0090227067	143,517.68	104.65	0.072918
Summary	0090228235	155,484.81	108.93	0.070058
Summary	0090228658	236,547.06	147.84	0.062499
Summary	0090228868	613,113.57	619.61	0.101060
Summary	0090228929	337,961.17	176.94	0.052355
Summary	0090229095	303,207.97	221.09	0.072917
Summary	0090229562	446,650.85	494.83	0.110787
Summary	0090229768	167,318.91	77.95	0.046588
Summary	0090229873	114,538.66	87.89	0.076734
Summary	0090230781	148,473.40	48.98	0.032989
Summary	0090230864	184,675.40	81.62	0.044196
Summary	0090230911	256,288.67	42.91	0.016743
Summary	0090231111	113,782.36	27.69	0.024336
Summary	0090231384	224,581.84	150.29	0.066920

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090231415	100,141.44	104.31	0.104163
Summary	0090231859	119,514.84	99.60	0.083337
Summary	0090232082	233,126.95	206.59	0.088617
Summary	0090232111	159,807.44	104.39	0.065322
Summary	0090232180	173,548.48	45.08	0.025975
Summary	0090232483	142,739.00	178.42	0.124997
Summary	0090233039	160,841.66	75.28	0.046804
Summary	0090233308	619,691.33	903.72	0.145834
Summary	0090233832	361,682.35	452.10	0.124999
Summary	0090234185	113,602.88	25.71	0.022631
Summary	0090234671	218,121.72	108.55	0.049766
Summary	0090234879	138,124.95	129.49	0.093748
Summary	0090235541	273,236.33	256.16	0.093750
Summary	0090235628	249,939.54	440.52	0.176251
Summary	0090236080	390,469.21	403.48	0.103332
Summary	0090236659	176,134.55	66.87	0.037965
Summary	0090236719	187,799.08	81.32	0.043302
Summary	0090237593	542,301.45	764.85	0.141038
Summary	0090237769	409,856.96	230.86	0.056327
Summary	0090237942	372,009.38	426.26	0.114583
Summary	0090238145	140,377.00	190.09	0.135414
Summary	0090238371	136,772.53	128.22	0.093747
Summary	0090238794	176,553.23	165.52	0.093751
Summary	0090239065	364,574.29	265.84	0.072918
Summary	0090239193	196,454.61	102.32	0.052083
Summary	0090239270	270,937.85	197.56	0.072917
Summary	0090239356	157,008.62	49.52	0.031540
Summary	0090239554	229,862.21	191.55	0.083333
Summary	0090239739	133,716.32	21.21	0.015862
Summary	0090240191	293,061.00	274.66	0.093721
Summary	0090242469	166,231.13	242.42	0.145833
Summary	0090242560	78,841.38	98.55	0.124998
Summary	0090243396	336,317.00	350.33	0.104167
Summary	0090243681	235,762.15	147.35	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090243837	198,656.90	56.79	0.028587
Summary	0090244155	132,383.02	61.72	0.046622
Summary	0090245010	184,631.90	118.25	0.064046
Summary	0090245849	155,547.86	71.64	0.046057
Summary	0090246465	351,569.44	79.45	0.022599
Summary	0090246493	101,001.40	73.65	0.072920
Summary	0090246711	255,522.45	292.79	0.114585
Summary	0090246796	269,095.67	90.38	0.033587
Summary	0090247205	373,852.13	389.43	0.104167
Summary	0090247207	308,480.99	301.09	0.097604
Summary	0090247417	387,617.29	242.26	0.062500
Summary	0090248191	333,970.94	452.25	0.135416
Summary	0090248695	268,153.61	34.18	0.012746
Summary	0090248866	396,177.92	147.38	0.037200
Summary	0090248974	243,264.86	84.06	0.034555
Summary	0090248991	279,385.74	174.62	0.062501
Summary	0090249593	431,110.09	359.26	0.083334
Summary	0090250534	463,153.10	360.87	0.077916
Summary	0090251142	209,509.82	349.18	0.166665
Summary	0090251165	159,251.01	182.48	0.114586
Summary	0090251184	82,105.15	17.94	0.021850
Summary	0090251259	323,853.50	438.55	0.135416
Summary	0090251673	245,420.56	76.11	0.031012
Summary	0090251894	79,073.05	25.69	0.032489
Summary	0090252060	315,243.37	155.77	0.049413
Summary	0090252563	105,886.14	31.12	0.029390
Summary	0090252668	247,460.16	206.22	0.083335
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	354,362.46	67.88	0.019156
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253124	251,370.95	118.56	0.047165
Summary	0090253311	245,454.12	72.66	0.029602
Summary	0090253319	256,852.17	214.04	0.083332
Summary	0090253445	423,025.34	231.41	0.054704

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090253580	166,237.79	155.85	0.093751
Summary	0090254179	106,489.81	36.09	0.033891
Summary	0090254642	405,755.34	845.32	0.208332
Summary	0090254831	204,330.40	157.21	0.076939
Summary	0090254914	352,991.25	147.08	0.041667
Summary	0090255796	284,793.46	326.33	0.114585
Summary	0090255797	224,697.68	234.06	0.104167
Summary	0090256109	166,618.89	91.46	0.054892
Summary	0090256639	174,505.11	44.93	0.025747
Summary	0090257345	188,282.14	21.87	0.011616
Summary	0090258756	164,959.79	70.86	0.042956
Summary	0090260003	144,094.06	55.21	0.038315
Summary	0090260518	270,729.18	148.21	0.054745
Summary	0090261619	269,689.99	171.79	0.063699
Summary	0090261628	116,672.58	121.53	0.104163
Summary	0090261935	527,886.04	190.44	0.036076
Summary	0090263502	351,995.53	183.33	0.052083
Summary	0090263509	394,863.17	27.12	0.006868
Summary	0090263571	119,568.01	137.01	0.114588
Summary	0090263786	346,713.26	397.28	0.114585
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264155	232,852.00	141.99	0.060979
Summary	0090264295	337,086.80	136.77	0.040574
Summary	0090264444	54,710.27	41.28	0.075452
Summary	0090264923	409,475.90	237.56	0.058016
Summary	0090264999	146,212.33	69.88	0.047794
Summary	0090265201	431,210.39	169.60	0.039331
Summary	0090265232	114,528.83	158.17	0.138105
Summary	0090265315	356,699.71	115.12	0.032274
Summary	0090265562	107,493.70	91.07	0.084721
Summary	0090266521	121,355.08	49.44	0.040740
Summary	0090266766	278,745.39	132.62	0.047577
Summary	0090266806	383,131.69	275.89	0.072009
Summary	0090267275	68,665.66	71.53	0.104171

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090267382	84,623.38	88.15	0.104167
Summary	0090267523	302,229.06	197.34	0.065295
Summary	0090267845	264,817.04	193.10	0.072918
Summary	0090268101	192,819.05	50.14	0.026004
Summary	0090268935	290,141.84	75.84	0.026139
Summary	0090269392	360,553.09	150.23	0.041667
Summary	0090269405	204,112.87	83.56	0.040938
Summary	0090269446	321,782.41	142.04	0.044142
Summary	0090269494	233,004.19	94.98	0.040763
Summary	0090269823	351,984.80	107.11	0.030430
Summary	0090270029	132,879.56	51.70	0.038907
Summary	0090270236	341,633.45	249.11	0.072917
Summary	0090270322	191,901.89	465.36	0.242499
Summary	0090270858	172,113.35	96.21	0.055899
Summary	0090271375	145,355.72	38.16	0.026253
Summary	0090271653	226,569.96	330.41	0.145831
Summary	0090271682	322,858.62	201.79	0.062501
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090271950	296,536.13	216.22	0.072915
Summary	0090272294	168,616.18	122.95	0.072917
Summary	0090272395	125,915.31	144.28	0.114585
Summary	0090272970	211,526.83	127.57	0.060309
Summary	0090273750	135,244.66	78.68	0.058176
Summary	0090273796	386,060.15	37.48	0.009708
Summary	0090273804	345,120.39	201.17	0.058290
Summary	0090273888	142,391.81	133.49	0.093748
Summary	0090274189	513,518.93	182.52	0.035543
Summary	0090274357	132,124.50	71.58	0.054176
Summary	0090274976	283,916.59	81.21	0.028603
Summary	0090275929	364,641.87	250.05	0.068574
Summary	0090275969	242,610.32	176.90	0.072915
Summary	0090276734	448,628.83	238.69	0.053204
Summary	0090276795	268,018.19	27.92	0.010417
Summary	0090277433	241,690.86	131.79	0.054528

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090277855	147,689.15	200.00	0.135420
Summary	0090279076	141,676.43	58.39	0.041214
Summary	0090281272	379,464.52	434.80	0.114583
Summary	0090282209	159,132.86	215.49	0.135415
Summary	0090282412	177,979.78	86.13	0.048393
Summary	0090282503	169,760.51	246.68	0.145311
Summary	0090283042	165,017.33	135.46	0.082088
Summary	0090283190	297,787.31	124.90	0.041943
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284152	165,689.57	120.82	0.072919
Summary	0090284536	151,753.68	89.87	0.059221
Summary	0090284993	217,726.98	233.56	0.107272
Summary	0090285447	216,548.20	217.52	0.100449
Summary	0090285797	218,064.66	164.53	0.075450
Summary	0090286161	261,864.54	245.50	0.093751
Summary	0090287025	333,740.80	109.33	0.032759
Summary	0090287503	427,738.61	361.45	0.084503
Summary	0090287740	260,833.26	217.36	0.083333
Summary	0090287857	131,887.55	89.91	0.068172
Summary	0090288511	415,790.94	249.28	0.059953
Summary	0090290043	246,613.04	85.56	0.034694
Summary	0090290801	72,639.11	11.27	0.015515
Summary	0090291381	192,885.05	200.92	0.104166
Summary	0090292404	251,785.20	32.14	0.012765
Summary	0090292495	308,533.36	179.23	0.058091
Summary	0090292586	367,790.01	163.64	0.044493
Summary	0090293071	95,622.19	33.74	0.035285
Summary	0090293134	133,271.86	180.47	0.135415
Summary	0090293218	216,585.78	180.49	0.083334
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293601	156,628.02	80.24	0.051230
Summary	0090293763	119,337.48	42.57	0.035672
Summary	0090293936	124,416.97	129.60	0.104166
Summary	0090293994	333,118.73	347.00	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090296101	260,528.98	135.69	0.052082
Summary	0090296711	131,193.12	63.14	0.048128
Summary	0090296755	167,946.72	58.90	0.035071
Summary	0090296944	194,347.79	209.88	0.107992
Summary	0090297503	409,832.31	640.36	0.156249
Summary	0090297649	290,739.32	105.51	0.036290
Summary	0090298094	141,181.08	132.36	0.093752
Summary	0090299105	254,608.76	318.26	0.125000
Summary	0090299629	360,265.79	255.19	0.070834
Summary	0090300238	624,731.85	390.46	0.062500
Summary	0090300653	370,912.74	425.00	0.114582
Summary	0090300736	172,003.84	162.50	0.094475
Summary	0090301066	211,258.92	242.07	0.114585
Summary	0090301347	175,283.78	292.14	0.166667
Summary	0090301487	323,584.39	269.65	0.083332
Summary	0090301675	513,383.03	226.49	0.044117
Summary	0090301916	427,211.51	578.52	0.135418
Summary	0090302103	445,431.68	371.19	0.083333
Summary	0090302203	419,637.02	275.72	0.065704
Summary	0090302222	422,670.27	572.37	0.135418
Summary	0090302616	221,428.82	138.39	0.062499
Summary	0090303136	298,218.23	124.26	0.041667
Summary	0090303262	321,921.99	435.94	0.135418
Summary	0090303296	140,600.24	103.07	0.073307
Summary	0090304297	388,078.13	282.97	0.072916
Summary	0090304397	211,378.42	100.53	0.047559
Summary	0090304624	259,560.14	102.61	0.039532
Summary	0090306673	76,085.86	60.32	0.079279
Summary	0090307068	130,021.75	80.35	0.061797
Summary	0090307127	312,373.38	77.31	0.024749
Summary	0090307432	442,537.52	368.78	0.083333
Summary	0090308673	363,877.27	303.23	0.083333
Summary	0090308919	85,330.24	14.44	0.016922
Summary	0090309123	256,032.30	400.05	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090309137	138,753.08	109.44	0.078874
Summary	0090309325	88,049.12	47.56	0.054015
Summary	0090309540	310,273.86	355.52	0.114583
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	203,933.02	60.49	0.029662
Summary	0090310395	449,891.49	337.94	0.075116
Summary	0090310460	466,771.24	256.37	0.054924
Summary	0090310523	273,693.66	86.46	0.031590
Summary	0090311336	125,786.93	91.72	0.072917
Summary	0090312149	173,207.56	90.21	0.052082
Summary	0090312287	326,916.53	238.38	0.072918
Summary	0090312432	199,154.78	186.71	0.093751
Summary	0090313130	136,338.24	127.82	0.093752
Summary	0090313287	240,482.78	80.21	0.033354
Summary	0090313552	181,414.75	151.18	0.083334
Summary	0090314555	256,777.61	109.51	0.042648
Summary	0090314562	343,830.92	135.49	0.039406
Summary	0090314570	292,365.26	90.09	0.030814
Summary	0090315601	293,294.14	91.04	0.031041
Summary	0090316014	202,273.65	124.69	0.061644
Summary	0090317144	136,926.00	110.35	0.080591
Summary	0090317213	341,687.37	41.34	0.012099
Summary	0090317689	59,320.19	52.30	0.088166
Summary	0090319573	148,137.31	42.36	0.028595
Summary	0090320316	408,208.90	5.21	0.001276
Summary	0090320366	321,210.58	234.22	0.072918
Summary	0090320451	101,210.09	73.80	0.072918
Summary	0090320611	396,128.69	204.79	0.051698
Summary	0090321188	189,341.57	53.07	0.028029
Summary	0090321199	102,091.29	48.26	0.047271
Summary	0090321364	172,171.03	161.41	0.093750
Summary	0090321913	123,154.46	48.85	0.039666
Summary	0090322162	336,023.50	280.02	0.083333
Summary	0090322413	99,099.72	113.55	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090322438	398,099.68	580.56	0.145833
Summary	0090322616	122,197.47	39.01	0.031924
Summary	0090322690	201,408.44	148.87	0.073914
Summary	0090322845	228,940.76	158.65	0.069297
Summary	0090323507	88,583.66	157.51	0.177809
Summary	0090323608	256,659.25	294.09	0.114584
Summary	0090324365	207,199.26	176.98	0.085415
Summary	0090324420	152,999.08	52.03	0.034007
Summary	0090324586	332,898.41	381.45	0.114585
Summary	0090324625	240,996.47	451.87	0.187501
Summary	0090324649	239,328.16	305.29	0.127561
Summary	0090325321	408,547.65	193.05	0.047253
Summary	0090326514	282,551.22	57.47	0.020340
Summary	0090326719	105,262.40	60.04	0.057038
Summary	0090326972	270,495.09	225.41	0.083332
Summary	0090327204	298,070.55	165.33	0.055467
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	380,144.89	186.85	0.049152
Summary	0090328612	294,927.50	460.82	0.156249
Summary	0090328654	156,027.07	21.92	0.014049
Summary	0090329052	224,210.43	163.49	0.072918
Summary	0090329608	132,007.25	107.16	0.081177
Summary	0090330044	172,136.92	209.82	0.121891
Summary	0090330293	232,023.83	58.94	0.025403
Summary	0090330696	144,686.05	4.02	0.002778
Summary	0090331177	318,529.06	256.06	0.080388
Summary	0090331206	153,877.91	92.69	0.060236
Summary	0090331959	355,375.59	333.16	0.093749
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333220	317,060.59	114.72	0.036182
Summary	0090333231	256,643.36	347.54	0.135417
Summary	0090334523	135,565.66	62.70	0.046251
Summary	0090334645	371,522.07	464.40	0.124999
Summary	0090335259	175,874.39	256.48	0.145831

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090335339	165,977.15	29.10	0.017533
Summary	0090335725	158,831.10	42.37	0.026676
Summary	0090336343	164,732.50	205.92	0.125003
Summary	0090336428	183,566.85	248.58	0.135417
Summary	0090336430	276,364.09	131.34	0.047524
Summary	0090336490	141,877.44	177.35	0.125002
Summary	0090336554	72,268.32	97.86	0.135412
Summary	0090336556	372,741.69	411.03	0.110272
Summary	0090337803	141,422.49	191.51	0.135417
Summary	0090338070	426,966.48	116.15	0.027204
Summary	0090338343	304,624.30	190.39	0.062500
Summary	0090338629	308,629.42	116.56	0.037767
Summary	0090338852	186,879.10	68.42	0.036612
Summary	0090339026	111,284.38	150.70	0.135419
Summary	0090339222	250,816.06	30.05	0.011981
Summary	0090339280	451,487.90	564.36	0.125000
Summary	0090339862	174,529.38	45.76	0.026219
Summary	0090340023	323,658.99	202.29	0.062501
Summary	0090340182	437,230.85	227.72	0.052082
Summary	0090340553	78,019.56	32.05	0.041079
Summary	0090340620	130,526.68	37.06	0.028393
Summary	0090341593	242,981.79	358.39	0.147497
Summary	0090341617	221,061.51	94.35	0.042680
Summary	0090341740	258,928.71	111.91	0.043220
Summary	0090342442	70,897.90	59.08	0.083331
Summary	0090343181	83,280.56	69.40	0.083333
Summary	0090343195	115,205.87	72.00	0.062497
Summary	0090344435	228,220.25	523.00	0.229165
Summary	0090344632	424,611.21	221.15	0.052083
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345301	208,452.94	282.28	0.135417
Summary	0090345369	206,886.70	107.93	0.052169
Summary	0090345446	168,297.29	47.44	0.028188
Summary	0090345572	97,688.92	77.67	0.079507

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090345856	83,242.91	60.70	0.072919
Summary	0090346396	93,428.39	61.94	0.066297
Summary	0090347418	411,979.61	89.86	0.021812
Summary	0090347462	444,076.93	471.79	0.106241

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	151,364.02	8,405.62	5.553

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090283438	151,364.02	8,405.62	5.553

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
7	1,220,659.76	(1,486.84)	319,901.38	26.207

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090221761	97,927.92	35.53	62,913.98	64.245
0090281676	85,699.20	106.00	50,260.04	58.647
0090282561	221,416.73	565.03	4,212.90	1.903
0090294461	199,430.03	3.00	7,290.53	3.656
0090295807	243,761.75	20.00	254,528.99	104.417
0090300302	242,480.60	(203.47)	(49,163.76)	(20.275)
0090343131	129,943.53	(2,012.93)	(10,141.30)	(7.804)

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Sep-2021
 09-Sep-2021 9:23:53 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
103	20,887,239.96	308,587.53	1.477

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,600.73	6.946
0090219607	218,553.36	(27,660.04)	(12.656)
0090220111	283,197.98	10,740.53	3.793
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	8,432.04	2.055
0090229422	60,470.95	11,615.39	19.208
0090231119	92,112.85	1,710.20	1.857
0090233716	397,519.86	16,220.51	4.080
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)
0090234938	132,735.43	15,335.21	11.553
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090240665	160,094.01	(15,755.67)	(9.842)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090244178	174,815.22	2,543.77	1.455
0090245076	129,135.09	15.95	0.012
0090245925	230,035.10	16,805.60	7.306
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	1,860.27	1.629
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(6,591.99)	(7.885)
0090250263	206,335.18	897.78	0.435
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251628	82,366.19	1,349.29	1.638
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	25,114.80	65.786
0090257524	317,042.70	(3,134.58)	(0.989)
0090257761	129,207.95	19,328.49	14.959
0090258573	71,743.31	(40,716.83)	(56.753)
0090261688	339,262.26	(135,351.51)	(39.896)
0090263130	196,445.47	4,107.25	2.091
0090265807	164,432.19	13,081.23	7.955
0090270252	386,393.52	(3,895.17)	(1.008)
0090272314	216,794.55	(35,538.00)	(16.392)
0090272857	120,309.48	1,015.94	0.844
0090276273	83,979.99	5,641.96	6.718

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090278722	62,388.58	901.09	1.444
0090281475	69,794.15	9,290.27	13.311
0090281676	85,699.20	50,260.04	58.647
0090281765	84,815.28	12,352.86	14.564
0090281984	64,495.30	69,796.43	108.219
0090282561	221,416.73	4,212.90	1.903
0090283438	151,364.02	8,405.62	5.553
0090285007	330,630.27	15,479.52	4.682
0090285655	517,964.96	11,596.07	2.239
0090286060	374,007.53	(5,589.61)	(1.495)
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090290518	243,245.99	(64,706.24)	(26.601)
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090292294	88,337.71	(32,162.67)	(36.409)
0090293122	116,098.06	(2,302.72)	(1.983)
0090294461	199,430.03	7,290.53	3.656
0090295807	243,761.75	254,528.99	104.417
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090300302	242,480.60	(49,163.76)	(20.275)
0090300612	339,534.01	6,202.45	1.827
0090301105	350,395.53	10,420.49	2.974
0090301438	231,559.41	(2,017.02)	(0.871)
0090302709	143,299.69	8,063.90	5.627
0090305410	321,401.68	7,252.64	2.257
0090306620	73,323.25	6,800.91	9.275

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Series 2018-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090308562	59,299.20	(177.35)	(0.299)
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(14,775.13)	(4.458)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090318216	685,946.83	(16,560.30)	(2.414)
0090321227	382,030.53	(81,989.09)	(21.461)
0090322256	75,441.83	42,212.11	55.953
0090325915	127,782.00	5,858.07	4.584
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281
0090333124	316,629.71	10,040.63	3.171
0090333568	105,284.85	(22,617.81)	(21.482)
0090334031	174,464.39	(41,430.84)	(23.747)
0090338662	118,749.96	1,916.78	1.614
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(10,141.30)	(7.804)
0090344274	371,042.80	(3,962.09)	(1.068)
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090347217	122,470.08	(19,559.36)	(15.971)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Sep-2021
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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	8	1,372,023.78	6,918.78	0.000 %	0	0.00	0.00	0.000 %	8	1,372,023.78	6,918.78	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	0090221761	100,000.00	4.625 %	IL	97.00	360	97,927.92	03/31/2021	35.53	62,913.98
Summary	0090281676	89,000.00	4.375 %	MO	95.00	360	85,699.20	04/30/2021	106.00	50,260.04
Summary	0090282561	226,000.00	4.500 %	AZ	82.00	360	221,416.73	05/31/2020	565.03	4,212.90
Summary	0090283438	157,000.00	4.375 %	IL	95.00	360	151,364.02	08/31/2021	8,405.62	8,405.62
Summary	0090294461	208,000.00	4.250 %	MD	89.00	360	199,430.03	01/31/2021	3.00	7,290.53
Summary	0090295807	255,000.00	4.000 %	IL	95.00	360	243,761.75	07/31/2021	20.00	254,528.99
Summary	0090300302	248,000.00	5.000 %	TX	90.00	360	242,480.60	09/30/2020	(203.47)	(49,163.76)
Summary	0090343131	132,000.00	5.125 %	FL	95.00	360	129,943.53	07/31/2020	(2,012.93)	(10,141.30)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



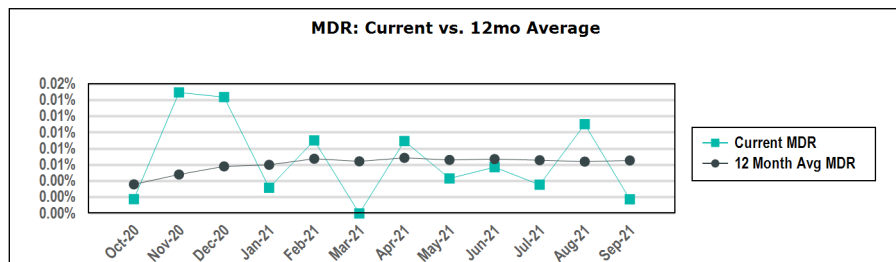
Distribution Date: 27-Sep-2021
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Realized Loss Report - Collateral

Summary

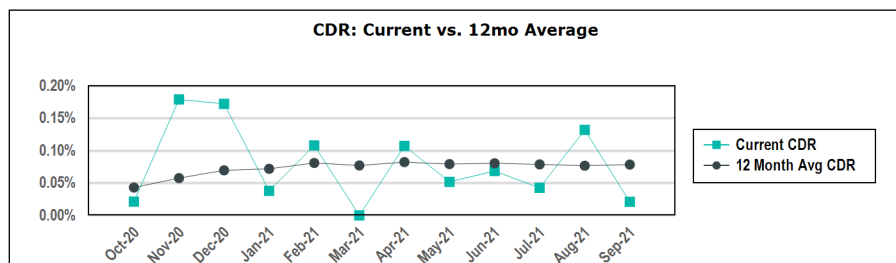
MDR

Current Month 0.002 %
3 Month Average 0.005 %
12 Month Average 0.007 %



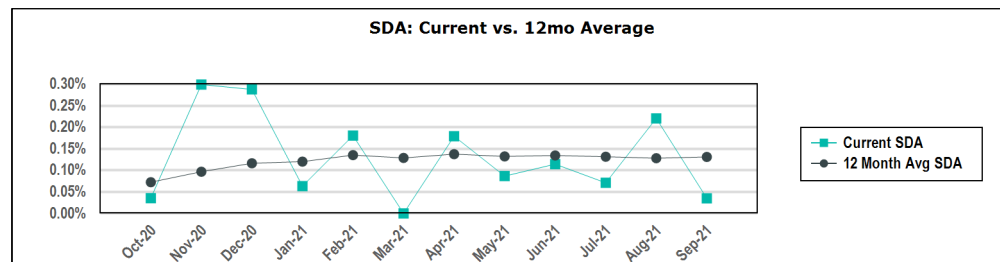
CDR

Current Month 0.021 %
3 Month Average 0.065 %
12 Month Average 0.079 %



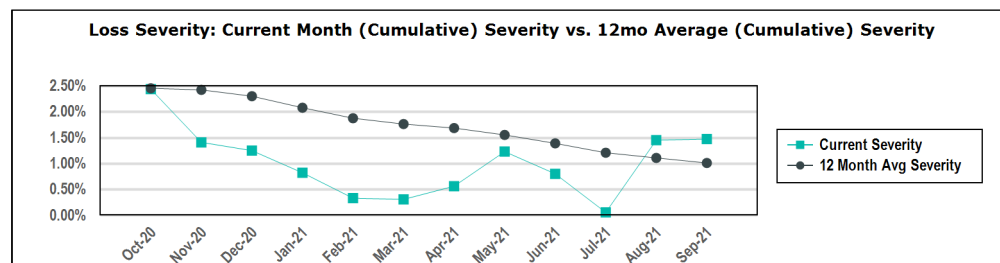
SDA

Current Month 0.035 %
3 Month Average 0.109 %
12 Month Average 0.131 %



Loss Severity

Current Month (Cumulative) 1.477 %
3 Month Average (Cumulative) 0.997 %
12 Month Average (Cumulative) 1.014 %



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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Connecticut Avenue Securities

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Distribution Date: 27-Sep-2021
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Prepayment Rates

Summary

SMM

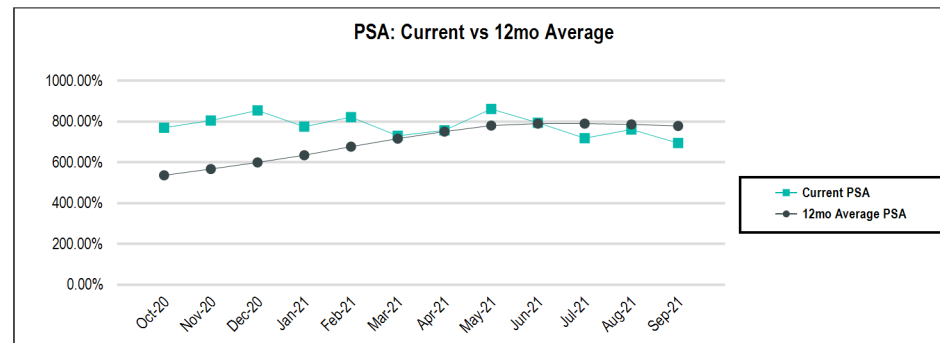
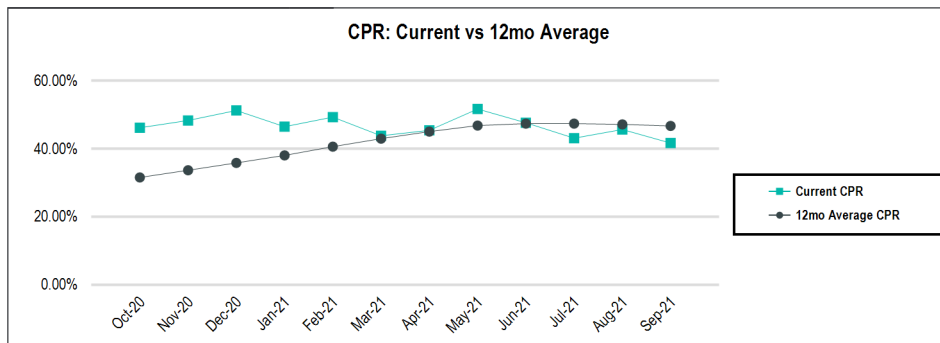
Current Month	4.397 %
3 Month Average	4.651 %
12 Month Average	5.127 %

CPR

Current Month	41.703 %
3 Month Average	43.514 %
12 Month Average	46.750 %

PSA

Current Month	695.046 %
3 Month Average	725.226 %
12 Month Average	779.166 %



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
0090245294	440,344.33	0.00	0.000 %	440,344.33
Total	440,344.33	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
148	28,250,296.75

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Supplemental Reporting

Accrual Period

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

Business Day

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

Closing Date

March 14, 2018