

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Feb-2021
04-Feb-2021 10:21:46 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		02/24/2021	0.00000 %	11,870,471,063.42	0.00	713,944,287.50	0.00	11,156,526,775.93	713,944,287.50	0.00
2M-1	30711XC28	02/24/2021	0.78000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		02/24/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	02/24/2021	2.33000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		02/24/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	02/24/2021	2.33000 %	211,996,528.08	425,347.48	1,172,073.24	0.00	210,824,454.85	1,597,420.72	0.00
2M-BH		02/24/2021	0.00000 %	11,158,620.44	0.00	61,693.09	0.00	11,096,927.35	61,693.09	0.00
2M-2C	30711XC77	02/24/2021	2.33000 %	222,384,000.00	446,188.79	0.00	0.00	222,384,000.00	446,188.79	0.00
2M-CH		02/24/2021	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	02/24/2021	2.33000 %	434,380,528.08	871,536.27	1,172,073.24	0.00	433,208,454.85	2,043,609.51	0.00
2M-2H		02/24/2021	0.00000 %	22,863,994.44	0.00	61,693.09	0.00	22,802,301.35	61,693.09	0.00
2B-1	30711XC44	02/24/2021	4.13000 %	151,053,000.00	537,203.21	0.00	0.00	151,053,000.00	537,203.21	0.00
2B-1H		02/24/2021	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		02/24/2021	0.00000 %	132,369,889.68	0.00	0.00	(75,696.00)	132,445,585.68	0.00	57,835.32
2A-I1	30711XC93	02/24/2021	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	02/24/2021	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	02/24/2021	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	02/24/2021	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	02/24/2021	1.70000 %	0.00	310,339.36	0.00	0.00	0.00	310,339.36	0.00
2B-I2	30711XE34	02/24/2021	1.30000 %	0.00	237,318.34	0.00	0.00	0.00	237,318.34	0.00
2B-I3	30711XE59	02/24/2021	0.90000 %	0.00	164,297.31	0.00	0.00	0.00	164,297.31	0.00
2B-I4	30711XH98	02/24/2021	0.50000 %	0.00	91,276.28	0.00	0.00	0.00	91,276.28	0.00
2C-I1	30711XE83	02/24/2021	1.70000 %	0.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00
2C-I2	30711XF25	02/24/2021	1.30000 %	0.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00
2C-I3	30711XF41	02/24/2021	0.90000 %	0.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00
2C-I4	30711XF66	02/24/2021	0.50000 %	0.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00
2E-A1	30711XC85	02/24/2021	0.63000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	02/24/2021	1.03000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	02/24/2021	1.43000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	02/24/2021	1.83000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	02/24/2021	0.63000 %	211,996,528.08	115,008.12	1,172,073.24	0.00	210,824,454.85	1,287,081.36	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	02/24/2021	1.03000 %	211,996,528.08	188,029.14	1,172,073.24	0.00	210,824,454.85	1,360,102.38	0.00
2E-B3	30711XE42	02/24/2021	1.43000 %	211,996,528.08	261,050.17	1,172,073.24	0.00	210,824,454.85	1,433,123.41	0.00
2E-B4	30711XE67	02/24/2021	1.83000 %	211,996,528.08	334,071.20	1,172,073.24	0.00	210,824,454.85	1,506,144.44	0.00
2E-C1	30711XE75	02/24/2021	0.63000 %	222,384,000.00	120,643.32	0.00	0.00	222,384,000.00	120,643.32	0.00
2E-C2	30711XE91	02/24/2021	1.03000 %	222,384,000.00	197,242.25	0.00	0.00	222,384,000.00	197,242.25	0.00
2E-C3	30711XF33	02/24/2021	1.43000 %	222,384,000.00	273,841.19	0.00	0.00	222,384,000.00	273,841.19	0.00
2E-C4	30711XF58	02/24/2021	1.83000 %	222,384,000.00	350,440.12	0.00	0.00	222,384,000.00	350,440.12	0.00
2E-D1	30711XF74	02/24/2021	0.63000 %	211,996,528.08	115,008.12	1,172,073.24	0.00	210,824,454.85	1,287,081.36	0.00
2E-D2	30711XF82	02/24/2021	1.03000 %	211,996,528.08	188,029.14	1,172,073.24	0.00	210,824,454.85	1,360,102.38	0.00
2E-D3	30711XF90	02/24/2021	1.43000 %	211,996,528.08	261,050.17	1,172,073.24	0.00	210,824,454.85	1,433,123.41	0.00
2E-D4	30711XG24	02/24/2021	1.83000 %	211,996,528.08	334,071.20	1,172,073.24	0.00	210,824,454.85	1,506,144.44	0.00
2E-D5	30711XG32	02/24/2021	2.33000 %	211,996,528.08	425,347.48	1,172,073.24	0.00	210,824,454.85	1,597,420.72	0.00
2E-F1	30711XG40	02/24/2021	0.63000 %	434,380,528.08	235,651.44	1,172,073.24	0.00	433,208,454.85	1,407,724.68	0.00
2E-F2	30711XG57	02/24/2021	1.03000 %	434,380,528.08	385,271.40	1,172,073.24	0.00	433,208,454.85	1,557,344.64	0.00
2E-F3	30711XG65	02/24/2021	1.43000 %	434,380,528.08	534,891.36	1,172,073.24	0.00	433,208,454.85	1,706,964.60	0.00
2E-F4	30711XG73	02/24/2021	1.83000 %	434,380,528.08	684,511.32	1,172,073.24	0.00	433,208,454.85	1,856,584.56	0.00
2E-F5	30711XG81	02/24/2021	2.33000 %	434,380,528.08	871,536.27	1,172,073.24	0.00	433,208,454.85	2,043,609.51	0.00
2X-1	30711XG99	02/24/2021	1.70000 %	0.00	310,339.36	0.00	0.00	0.00	310,339.36	0.00
2X-2	30711XH23	02/24/2021	1.30000 %	0.00	237,318.34	0.00	0.00	0.00	237,318.34	0.00
2X-3	30711XH31	02/24/2021	0.90000 %	0.00	164,297.31	0.00	0.00	0.00	164,297.31	0.00
2X-4	30711XH49	02/24/2021	0.50000 %	0.00	91,276.28	0.00	0.00	0.00	91,276.28	0.00
2Y-1	30711XH56	02/24/2021	1.70000 %	0.00	635,884.83	0.00	0.00	0.00	635,884.83	0.00
2Y-2	30711XH64	02/24/2021	1.30000 %	0.00	486,264.87	0.00	0.00	0.00	486,264.87	0.00
2Y-3	30711XH72	02/24/2021	0.90000 %	0.00	336,644.91	0.00	0.00	0.00	336,644.91	0.00
2Y-4	30711XH80	02/24/2021	0.50000 %	0.00	187,024.95	0.00	0.00	0.00	187,024.95	0.00
Totals				18,045,741,494.26	12,250,839.57	732,820,845.52	(75,696.00)	17,312,996,344.91	745,071,685.09	57,835.32

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

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Series 2018-C02



Distribution Date: 25-Feb-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	11,870,471,063.42	19,563,218.28	694,381,069.22	0.00	0.00	713,944,287.50	11,156,526,775.93	0.44082738	713,944,287.50
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	211,996,528.08	1,172,073.24	0.00	0.00	0.00	1,172,073.24	210,824,454.85	0.94801989	1,172,073.24
2M-BH	11,705,374.00	11,158,620.44	61,693.09	0.00	0.00	0.00	61,693.09	11,096,927.35	0.94801989	61,693.09
2M-2C	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2M-CH	11,705,374.00	11,705,374.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00	1.00000000	0.00
2M-2	667,152,000.00	434,380,528.08	1,172,073.24	0.00	0.00	0.00	1,172,073.24	433,208,454.85	0.64933996	1,172,073.24
2M-2H	35,116,122.00	22,863,994.44	61,693.09	0.00	0.00	0.00	61,693.09	22,802,301.35	0.64933996	61,693.09
2B-1	151,053,000.00	151,053,000.00	0.00	0.00	0.00	0.00	0.00	151,053,000.00	1.00000000	0.00
2B-1H	7,951,103.00	7,951,103.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00	1.00000000	0.00
2B-2H	132,503,421.00	132,369,889.68	0.00	0.00	0.00	(75,696.00)	(75,696.00)	132,445,585.68	0.99956352	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	211,996,528.08	1,172,073.24	0.00	0.00	0.00	1,172,073.24	210,824,454.85	0.94801989	1,172,073.24
2E-B2	222,384,000.00	211,996,528.08	1,172,073.24	0.00	0.00	0.00	1,172,073.24	210,824,454.85	0.94801989	1,172,073.24
2E-B3	222,384,000.00	211,996,528.08	1,172,073.24	0.00	0.00	0.00	1,172,073.24	210,824,454.85	0.94801989	1,172,073.24

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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	211,996,528.08	1,172,073.24	0.00	0.00	0.00	1,172,073.24	210,824,454.85	0.94801989	1,172,073.24
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	211,996,528.08	1,172,073.24	0.00	0.00	0.00	1,172,073.24	210,824,454.85	0.47400994	1,172,073.24
2E-D2	444,768,000.00	211,996,528.08	1,172,073.24	0.00	0.00	0.00	1,172,073.24	210,824,454.85	0.47400994	1,172,073.24
2E-D3	444,768,000.00	211,996,528.08	1,172,073.24	0.00	0.00	0.00	1,172,073.24	210,824,454.85	0.47400994	1,172,073.24
2E-D4	444,768,000.00	211,996,528.08	1,172,073.24	0.00	0.00	0.00	1,172,073.24	210,824,454.85	0.47400994	1,172,073.24
2E-D5	444,768,000.00	211,996,528.08	1,172,073.24	0.00	0.00	0.00	1,172,073.24	210,824,454.85	0.47400994	1,172,073.24
2E-F1	444,768,000.00	434,380,528.08	1,172,073.24	0.00	0.00	0.00	1,172,073.24	433,208,454.85	0.97400994	1,172,073.24
2E-F2	444,768,000.00	434,380,528.08	1,172,073.24	0.00	0.00	0.00	1,172,073.24	433,208,454.85	0.97400994	1,172,073.24
2E-F3	444,768,000.00	434,380,528.08	1,172,073.24	0.00	0.00	0.00	1,172,073.24	433,208,454.85	0.97400994	1,172,073.24
2E-F4	444,768,000.00	434,380,528.08	1,172,073.24	0.00	0.00	0.00	1,172,073.24	433,208,454.85	0.97400994	1,172,073.24
2E-F5	444,768,000.00	434,380,528.08	1,172,073.24	0.00	0.00	0.00	1,172,073.24	433,208,454.85	0.97400994	1,172,073.24
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,319,240,014.00	18,045,741,494.26	38,439,776.30	694,381,069.22	0.00	(75,696.00)	732,745,149.52	17,312,996,344.91	0.50446911	732,820,845.52

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2A-H	25,308,153,117.00	469.03742871	0.77300063	27.43705027	0.00000000	0.00000000	28.21005090	440.82737782	0.44082738	28.21005090
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	953.29038096	5.27049266	0.00000000	0.00000000	0.00000000	5.27049266	948.01988835	0.94801989	5.27049266
2M-BH	11,705,374.00	953.29038098	5.27049285	0.00000000	0.00000000	0.00000000	5.27049285	948.01988813	0.94801989	5.27049285
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	651.09679365	1.75683089	0.00000000	0.00000000	0.00000000	1.75683089	649.33996278	0.64933996	1.75683089
2M-2H	35,116,122.00	651.09679366	1.75683095	0.00000000	0.00000000	0.00000000	1.75683095	649.33996271	0.64933996	1.75683095
2B-1	151,053,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	7,951,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	998.99224247	0.00000000	0.00000000	0.00000000	(0.57127582)	(0.57127582)	999.56351829	0.99956352	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	953.29038096	5.27049266	0.00000000	0.00000000	0.00000000	5.27049266	948.01988835	0.94801989	5.27049266
2E-B2	222,384,000.00	953.29038096	5.27049266	0.00000000	0.00000000	0.00000000	5.27049266	948.01988835	0.94801989	5.27049266
2E-B3	222,384,000.00	953.29038096	5.27049266	0.00000000	0.00000000	0.00000000	5.27049266	948.01988835	0.94801989	5.27049266

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Feb-2021
04-Feb-2021 10:21:46 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	953.29038096	5.27049266	0.00000000	0.00000000	0.00000000	5.27049266	948.01988835	0.94801989	5.27049266
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	476.64519048	2.63524633	0.00000000	0.00000000	0.00000000	2.63524633	474.00994417	0.47400994	2.63524633
2E-D2	444,768,000.00	476.64519048	2.63524633	0.00000000	0.00000000	0.00000000	2.63524633	474.00994417	0.47400994	2.63524633
2E-D3	444,768,000.00	476.64519048	2.63524633	0.00000000	0.00000000	0.00000000	2.63524633	474.00994417	0.47400994	2.63524633
2E-D4	444,768,000.00	476.64519048	2.63524633	0.00000000	0.00000000	0.00000000	2.63524633	474.00994417	0.47400994	2.63524633
2E-D5	444,768,000.00	476.64519048	2.63524633	0.00000000	0.00000000	0.00000000	2.63524633	474.00994417	0.47400994	2.63524633
2E-F1	444,768,000.00	976.64519048	2.63524633	0.00000000	0.00000000	0.00000000	2.63524633	974.00994417	0.97400994	2.63524633
2E-F2	444,768,000.00	976.64519048	2.63524633	0.00000000	0.00000000	0.00000000	2.63524633	974.00994417	0.97400994	2.63524633
2E-F3	444,768,000.00	976.64519048	2.63524633	0.00000000	0.00000000	0.00000000	2.63524633	974.00994417	0.97400994	2.63524633
2E-F4	444,768,000.00	976.64519048	2.63524633	0.00000000	0.00000000	0.00000000	2.63524633	974.00994417	0.97400994	2.63524633
2E-F5	444,768,000.00	976.64519048	2.63524633	0.00000000	0.00000000	0.00000000	2.63524633	974.00994417	0.97400994	2.63524633
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Feb-2021
04-Feb-2021 10:21:46 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 %	11,870,471,063.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,156,526,775.93
2M-1	N/A	N/A	0.78000 %	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	2.33000 %	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	01/25/21 - 02/24/21	31	2.33000 %	211,996,528.08	425,347.48	0.00	0.00	0.00	0.00	425,347.48	0.00	210,824,454.85
2M-BH	N/A	N/A	0.00000 %	11,158,620.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,096,927.35
2M-2C	01/25/21 - 02/24/21	31	2.33000 %	222,384,000.00	446,188.79	0.00	0.00	0.00	0.00	446,188.79	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	01/25/21 - 02/24/21	31	2.33000 %	434,380,528.08	871,536.27	0.00	0.00	0.00	0.00	871,536.27	0.00	433,208,454.85
2M-2H	N/A	N/A	0.00000 %	22,863,994.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,802,301.35
2B-1	01/25/21 - 02/24/21	31	4.13000 %	151,053,000.00	537,203.21	0.00	0.00	0.00	0.00	537,203.21	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 %	132,369,889.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,445,585.68
2A-I1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	01/25/21 - 02/24/21	31	1.70000 %	211,996,528.08	310,339.36	0.00	0.00	0.00	0.00	310,339.36	0.00	210,824,454.85
2B-I2	01/25/21 - 02/24/21	31	1.30000 %	211,996,528.08	237,318.34	0.00	0.00	0.00	0.00	237,318.34	0.00	210,824,454.85
2B-I3	01/25/21 - 02/24/21	31	0.90000 %	211,996,528.08	164,297.31	0.00	0.00	0.00	0.00	164,297.31	0.00	210,824,454.85
2B-I4	01/25/21 - 02/24/21	31	0.50000 %	211,996,528.08	91,276.28	0.00	0.00	0.00	0.00	91,276.28	0.00	210,824,454.85
2C-I1	01/25/21 - 02/24/21	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	01/25/21 - 02/24/21	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	01/25/21 - 02/24/21	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	01/25/21 - 02/24/21	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	0.63000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.03000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.43000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.83000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	01/25/21 - 02/24/21	31	0.63000 %	211,996,528.08	115,008.12	0.00	0.00	0.00	0.00	115,008.12	0.00	210,824,454.85
2E-B2	01/25/21 - 02/24/21	31	1.03000 %	211,996,528.08	188,029.14	0.00	0.00	0.00	0.00	188,029.14	0.00	210,824,454.85

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Feb-2021
04-Feb-2021 10:21:46 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	01/25/21 - 02/24/21	31	1.43000 %	211,996,528.08	261,050.17	0.00	0.00	0.00	0.00	261,050.17	0.00	210,824,454.85
2E-B4	01/25/21 - 02/24/21	31	1.83000 %	211,996,528.08	334,071.20	0.00	0.00	0.00	0.00	334,071.20	0.00	210,824,454.85
2E-C1	01/25/21 - 02/24/21	31	0.63000 %	222,384,000.00	120,643.32	0.00	0.00	0.00	0.00	120,643.32	0.00	222,384,000.00
2E-C2	01/25/21 - 02/24/21	31	1.03000 %	222,384,000.00	197,242.25	0.00	0.00	0.00	0.00	197,242.25	0.00	222,384,000.00
2E-C3	01/25/21 - 02/24/21	31	1.43000 %	222,384,000.00	273,841.19	0.00	0.00	0.00	0.00	273,841.19	0.00	222,384,000.00
2E-C4	01/25/21 - 02/24/21	31	1.83000 %	222,384,000.00	350,440.12	0.00	0.00	0.00	0.00	350,440.12	0.00	222,384,000.00
2E-D1	01/25/21 - 02/24/21	31	0.63000 %	211,996,528.08	115,008.12	0.00	0.00	0.00	0.00	115,008.12	0.00	210,824,454.85
2E-D2	01/25/21 - 02/24/21	31	1.03000 %	211,996,528.08	188,029.14	0.00	0.00	0.00	0.00	188,029.14	0.00	210,824,454.85
2E-D3	01/25/21 - 02/24/21	31	1.43000 %	211,996,528.08	261,050.17	0.00	0.00	0.00	0.00	261,050.17	0.00	210,824,454.85
2E-D4	01/25/21 - 02/24/21	31	1.83000 %	211,996,528.08	334,071.20	0.00	0.00	0.00	0.00	334,071.20	0.00	210,824,454.85
2E-D5	01/25/21 - 02/24/21	31	2.33000 %	211,996,528.08	425,347.48	0.00	0.00	0.00	0.00	425,347.48	0.00	210,824,454.85
2E-F1	01/25/21 - 02/24/21	31	0.63000 %	434,380,528.08	235,651.44	0.00	0.00	0.00	0.00	235,651.44	0.00	433,208,454.85
2E-F2	01/25/21 - 02/24/21	31	1.03000 %	434,380,528.08	385,271.40	0.00	0.00	0.00	0.00	385,271.40	0.00	433,208,454.85
2E-F3	01/25/21 - 02/24/21	31	1.43000 %	434,380,528.08	534,891.36	0.00	0.00	0.00	0.00	534,891.36	0.00	433,208,454.85
2E-F4	01/25/21 - 02/24/21	31	1.83000 %	434,380,528.08	684,511.32	0.00	0.00	0.00	0.00	684,511.32	0.00	433,208,454.85
2E-F5	01/25/21 - 02/24/21	31	2.33000 %	434,380,528.08	871,536.27	0.00	0.00	0.00	0.00	871,536.27	0.00	433,208,454.85
2X-1	01/25/21 - 02/24/21	31	1.70000 %	211,996,528.08	310,339.36	0.00	0.00	0.00	0.00	310,339.36	0.00	210,824,454.85
2X-2	01/25/21 - 02/24/21	31	1.30000 %	211,996,528.08	237,318.34	0.00	0.00	0.00	0.00	237,318.34	0.00	210,824,454.85
2X-3	01/25/21 - 02/24/21	31	0.90000 %	211,996,528.08	164,297.31	0.00	0.00	0.00	0.00	164,297.31	0.00	210,824,454.85
2X-4	01/25/21 - 02/24/21	31	0.50000 %	211,996,528.08	91,276.28	0.00	0.00	0.00	0.00	91,276.28	0.00	210,824,454.85
2Y-1	01/25/21 - 02/24/21	31	1.70000 %	434,380,528.08	635,884.83	0.00	0.00	0.00	0.00	635,884.83	0.00	433,208,454.85
2Y-2	01/25/21 - 02/24/21	31	1.30000 %	434,380,528.08	486,264.87	0.00	0.00	0.00	0.00	486,264.87	0.00	433,208,454.85
2Y-3	01/25/21 - 02/24/21	31	0.90000 %	434,380,528.08	336,644.91	0.00	0.00	0.00	0.00	336,644.91	0.00	433,208,454.85
2Y-4	01/25/21 - 02/24/21	31	0.50000 %	434,380,528.08	187,024.95	0.00	0.00	0.00	0.00	187,024.95	0.00	433,208,454.85
Totals					12,250,839.57	0.00	0.00	0.00	0.00	12,250,839.57	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: 25-Feb-2021
04-Feb-2021 10:21:46 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 %	469.03742871	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	440.82737782
2M-1	188,817,000.00	0.78000 %	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	2.33000 %	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	2.33000 %	953.29038096	1.91267124	0.00000000	0.00000000	0.00000000	0.00000000	1.91267124	0.00000000	948.01988835
2M-BH	11,705,374.00	0.00000 %	953.29038098	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	948.01988813
2M-2C	222,384,000.00	2.33000 %	1000.00000000	2.00638890	0.00000000	0.00000000	0.00000000	0.00000000	2.00638890	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	2.33000 %	651.09679365	1.30635338	0.00000000	0.00000000	0.00000000	0.00000000	1.30635338	0.00000000	649.33996278
2M-2H	35,116,122.00	0.00000 %	651.09679366	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	649.33996271
2B-1	151,053,000.00	4.13000 %	1000.00000000	3.55638888	0.00000000	0.00000000	0.00000000	0.00000000	3.55638888	0.00000000	1000.00000000
2B-1H	7,951,103.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	132,503,421.00	0.00000 %	998.99224247	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.56351829
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 %	953.29038096	1.39551119	0.00000000	0.00000000	0.00000000	0.00000000	1.39551119	0.00000000	948.01988835
2B-I2	0.00	1.30000 %	953.29038096	1.06715564	0.00000000	0.00000000	0.00000000	0.00000000	1.06715564	0.00000000	948.01988835
2B-I3	0.00	0.90000 %	953.29038096	0.73880005	0.00000000	0.00000000	0.00000000	0.00000000	0.73880005	0.00000000	948.01988835
2B-I4	0.00	0.50000 %	953.29038096	0.41044446	0.00000000	0.00000000	0.00000000	0.00000000	0.41044446	0.00000000	948.01988835
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	0.63000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	222,384,000.00	1.03000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	222,384,000.00	1.43000 %	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	1.83000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	222,384,000.00	0.63000 %	953.29038096	0.51716005	0.00000000	0.00000000	0.00000000	0.00000000	0.51716005	0.00000000	948.01988835
2E-B2	222,384,000.00	1.03000 %	953.29038096	0.84551559	0.00000000	0.00000000	0.00000000	0.00000000	0.84551559	0.00000000	948.01988835
2E-B3	222,384,000.00	1.43000 %	953.29038096	1.17387119	0.00000000	0.00000000	0.00000000	0.00000000	1.17387119	0.00000000	948.01988835
2E-B4	222,384,000.00	1.83000 %	953.29038096	1.50222678	0.00000000	0.00000000	0.00000000	0.00000000	1.50222678	0.00000000	948.01988835
2E-C1	222,384,000.00	0.63000 %	1000.00000000	0.54250000	0.00000000	0.00000000	0.00000000	0.00000000	0.54250000	0.00000000	1000.00000000
2E-C2	222,384,000.00	1.03000 %	1000.00000000	0.88694443	0.00000000	0.00000000	0.00000000	0.00000000	0.88694443	0.00000000	1000.00000000
2E-C3	222,384,000.00	1.43000 %	1000.00000000	1.23138890	0.00000000	0.00000000	0.00000000	0.00000000	1.23138890	0.00000000	1000.00000000
2E-C4	222,384,000.00	1.83000 %	1000.00000000	1.57583333	0.00000000	0.00000000	0.00000000	0.00000000	1.57583333	0.00000000	1000.00000000
2E-D1	444,768,000.00	0.63000 %	476.64519048	0.25858002	0.00000000	0.00000000	0.00000000	0.00000000	0.25858002	0.00000000	474.00994417
2E-D2	444,768,000.00	1.03000 %	476.64519048	0.42275780	0.00000000	0.00000000	0.00000000	0.00000000	0.42275780	0.00000000	474.00994417
2E-D3	444,768,000.00	1.43000 %	476.64519048	0.58693559	0.00000000	0.00000000	0.00000000	0.00000000	0.58693559	0.00000000	474.00994417
2E-D4	444,768,000.00	1.83000 %	476.64519048	0.75111339	0.00000000	0.00000000	0.00000000	0.00000000	0.75111339	0.00000000	474.00994417
2E-D5	444,768,000.00	2.33000 %	476.64519048	0.95633562	0.00000000	0.00000000	0.00000000	0.00000000	0.95633562	0.00000000	474.00994417
2E-F1	444,768,000.00	0.63000 %	976.64519048	0.52983002	0.00000000	0.00000000	0.00000000	0.00000000	0.52983002	0.00000000	974.00994417
2E-F2	444,768,000.00	1.03000 %	976.64519048	0.86623003	0.00000000	0.00000000	0.00000000	0.00000000	0.86623003	0.00000000	974.00994417
2E-F3	444,768,000.00	1.43000 %	976.64519048	1.20263005	0.00000000	0.00000000	0.00000000	0.00000000	1.20263005	0.00000000	974.00994417
2E-F4	444,768,000.00	1.83000 %	976.64519048	1.53903006	0.00000000	0.00000000	0.00000000	0.00000000	1.53903006	0.00000000	974.00994417
2E-F5	444,768,000.00	2.33000 %	976.64519048	1.95953007	0.00000000	0.00000000	0.00000000	0.00000000	1.95953007	0.00000000	974.00994417
2X-1	0.00	1.70000 %	476.64519048	0.69775559	0.00000000	0.00000000	0.00000000	0.00000000	0.69775559	0.00000000	474.00994417
2X-2	0.00	1.30000 %	476.64519048	0.53357782	0.00000000	0.00000000	0.00000000	0.00000000	0.53357782	0.00000000	474.00994417
2X-3	0.00	0.90000 %	476.64519048	0.36940002	0.00000000	0.00000000	0.00000000	0.00000000	0.36940002	0.00000000	474.00994417
2X-4	0.00	0.50000 %	476.64519048	0.20522223	0.00000000	0.00000000	0.00000000	0.00000000	0.20522223	0.00000000	474.00994417
2Y-1	0.00	1.70000 %	976.64519048	1.42970005	0.00000000	0.00000000	0.00000000	0.00000000	1.42970005	0.00000000	974.00994417
2Y-2	0.00	1.30000 %	976.64519048	1.09330004	0.00000000	0.00000000	0.00000000	0.00000000	1.09330004	0.00000000	974.00994417
2Y-3	0.00	0.90000 %	976.64519048	0.75690002	0.00000000	0.00000000	0.00000000	0.00000000	0.75690002	0.00000000	974.00994417
2Y-4	0.00	0.50000 %	976.64519048	0.42050001	0.00000000	0.00000000	0.00000000	0.00000000	0.42050001	0.00000000	974.00994417

(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	2,524,283.38
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	75,696.00
Total Deposits	2,599,979.38
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,580,812.72
Total Withdrawals (Pool Distribution Amount)	2,599,979.38
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	715,102,357.82
Total Principal Reduction Cumulative	14,596,696,671.19
Scheduled Principal Current	20,796,984.60
Scheduled Principal Cumulative	1,219,537,798.00
Unscheduled Principal Current	694,381,069.22
Unscheduled Principal Cumulative	13,377,101,037.88
Senior Reduction Amount	713,944,287.50
Subordinate Reduction Amount	1,233,766.32
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	75,696.00
Modification Loss Amount	47,405.12
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	77,926.63
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	62881
Period Reference Pool Removal Loan Count	2904
Period Ending Loan Count	59977
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	11,903,987,221.74
Period PIF Loan Count Current	2897
PIF Loan Count Cumulative	51929
Period PIF Loan UPB Current	687,893,515.94
PIF Loan UPB Cumulative	13,082,530,694.87
Period Partial Prepayment Amount	7,076,508.81
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	144
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	27,050,518.59
Credit Event Amount Current	1,139,791.95
Credit Event Amount Cumulative	17,332,820.49
Total Active Modified Loan Count	443
Total Active Modified Loan UPB	102,272,274.30
Libor Rate	0.130000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.067571%
Subordinate Percentage	5.932429%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.500000 %	5.930000 %	6.280000 %
2M-1	0.00	0.00	3.750000 %	5.930000 %	6.280000 %
2M-1H	0.00	0.00	3.750000 %	5.930000 %	6.280000 %
2M-2A	0.00	0.00	2.870000 %	5.930000 %	6.280000 %
2M-2B	0.00	0.00	1.980000 %	4.160000 %	4.410000 %
2M-2C	0.00	0.00	1.100000 %	2.310000 %	2.450000 %
2M-2	0.00	0.00	1.100000 %	2.310000 %	2.450000 %
2M-2H	0.00	0.00	1.100000 %	2.310000 %	2.450000 %
2B-1	0.00	0.00	0.500000 %	1.050000 %	1.110000 %
2B-1H	0.00	0.00	0.500000 %	1.050000 %	1.110000 %
2B-2H	0.00	75,696.00	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	844	163,802,739.41	1.407206 %	1.376033 %
60 Days	379	74,179,840.46	0.631909 %	0.623151 %
90 Days	271	57,400,783.05	0.451840 %	0.482198 %
120 Days	241	53,405,100.80	0.401821 %	0.448632 %
150 Days	247	53,062,484.11	0.411825 %	0.445754 %
180+ Days	2195	525,623,160.06	3.659736 %	4.415522 %
Totals	4177	927,474,107.89	6.964336 %	7.791290 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	316	76,534,438.23	47,405.12	0.061940

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214675	224,885.64	281.11	0.125001
Summary	0090214689	365,829.67	31.34	0.008567
Summary	0090215097	146,485.57	163.56	0.111656
Summary	0090215245	104,020.12	47.66	0.045818
Summary	0090215621	408,363.81	382.84	0.093750
Summary	0090215630	341,029.50	158.00	0.046330
Summary	0090215758	255,837.15	186.55	0.072917
Summary	0090215876	308,015.63	256.68	0.083333
Summary	0090216229	123,690.55	34.49	0.027884
Summary	0090216889	138,342.30	89.33	0.064572
Summary	0090217648	239,334.99	166.56	0.069593
Summary	0090217688	254,580.02	114.17	0.044846
Summary	0090218530	111,197.75	41.94	0.037717
Summary	0090219521	110,417.19	47.78	0.043272
Summary	0090219840	198,136.29	144.47	0.072914
Summary	0090220107	119,045.21	62.00	0.052081
Summary	0090220894	389,124.63	161.56	0.041519
Summary	0090221111	439,825.18	141.00	0.032058
Summary	0090221279	243,388.06	112.03	0.046029
Summary	0090221697	309,845.76	161.38	0.052084
Summary	0090222200	146,685.73	82.76	0.056420
Summary	0090222415	131,792.76	86.03	0.065277
Summary	0090222872	203,536.76	28.13	0.013821
Summary	0090223213	173,397.31	44.32	0.025560
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	75,540.58	62.95	0.083333
Summary	0090225884	38,088.43	62.40	0.163829
Summary	0090226109	58,063.85	18.07	0.031121
Summary	0090226180	314,227.97	183.46	0.058384
Summary	0090226539	236,043.03	270.47	0.114585
Summary	0090226843	244,746.48	331.43	0.135418
Summary	0090227067	144,418.99	105.31	0.072920
Summary	0090228235	156,454.51	109.43	0.069944
Summary	0090228658	238,165.58	148.85	0.062499
Summary	0090228868	613,113.57	619.61	0.101060
Summary	0090228929	339,653.33	177.29	0.052197
Summary	0090229562	421,306.86	471.07	0.111812
Summary	0090229768	167,318.91	77.95	0.046588
Summary	0090229873	114,538.66	87.89	0.076734
Summary	0090230781	148,473.40	48.98	0.032989
Summary	0090230864	185,890.72	82.13	0.044182
Summary	0090230911	257,761.14	43.06	0.016705
Summary	0090231111	113,948.01	27.69	0.024301
Summary	0090231384	226,002.31	150.89	0.066765
Summary	0090231415	100,817.29	105.02	0.104169
Summary	0090231859	120,793.87	100.66	0.083332
Summary	0090232082	234,323.61	207.34	0.088484
Summary	0090232111	160,858.65	105.04	0.065300
Summary	0090232180	174,502.69	45.08	0.025833
Summary	0090233039	156,166.54	74.80	0.047898
Summary	0090234185	114,149.28	25.71	0.022523
Summary	0090234671	215,578.07	108.29	0.050232
Summary	0090234879	138,901.79	130.22	0.093750
Summary	0090236080	393,040.99	406.14	0.103333
Summary	0090236659	177,041.68	66.87	0.037771
Summary	0090236719	188,791.95	81.52	0.043180
Summary	0090237593	542,701.45	765.26	0.141009
Summary	0090237769	410,610.28	231.26	0.056321
Summary	0090237942	374,537.81	429.16	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090238145	141,301.60	191.35	0.135420
Summary	0090238371	137,680.71	129.08	0.093753
Summary	0090238794	177,725.61	166.62	0.093751
Summary	0090239193	197,370.56	102.80	0.052085
Summary	0090239270	270,937.85	197.56	0.072917
Summary	0090239356	157,849.19	49.52	0.031372
Summary	0090239554	219,207.48	182.67	0.083332
Summary	0090239739	134,582.69	21.21	0.015760
Summary	0090240191	294,263.97	275.29	0.093552
Summary	0090242469	167,534.34	244.32	0.145833
Summary	0090242560	79,492.41	99.37	0.125006
Summary	0090243681	237,391.94	148.37	0.062500
Summary	0090243837	199,740.55	57.02	0.028547
Summary	0090244155	133,074.62	61.79	0.046433
Summary	0090245010	185,548.68	118.63	0.063935
Summary	0090245849	156,483.85	71.93	0.045966
Summary	0090246465	328,332.51	79.45	0.024198
Summary	0090246493	101,001.40	73.65	0.072920
Summary	0090246602	100,036.51	32.64	0.032628
Summary	0090246711	257,277.84	294.80	0.114584
Summary	0090246796	269,272.39	90.38	0.033565
Summary	0090247207	310,324.94	302.80	0.097575
Summary	0090247417	387,981.86	242.49	0.062500
Summary	0090248695	269,883.84	34.18	0.012665
Summary	0090248866	399,225.41	148.33	0.037154
Summary	0090248974	245,607.41	84.79	0.034523
Summary	0090248991	279,407.95	174.63	0.062500
Summary	0090249593	433,382.49	361.15	0.083333
Summary	0090250534	464,043.80	361.57	0.077917
Summary	0090251184	82,687.69	17.94	0.021696
Summary	0090251648	362,230.83	84.40	0.023300
Summary	0090251673	246,742.61	76.11	0.030846
Summary	0090251894	79,576.16	25.74	0.032346
Summary	0090252060	317,099.65	156.35	0.049306

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Feb-2021
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090252563	106,444.51	31.12	0.029236
Summary	0090252668	251,028.68	209.19	0.083333
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	356,294.46	67.88	0.019052
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253311	246,067.74	72.78	0.029577
Summary	0090253319	243,539.65	202.95	0.083333
Summary	0090253445	404,176.03	221.59	0.054825
Summary	0090253580	167,382.47	156.92	0.093749
Summary	0090254179	107,204.65	36.24	0.033805
Summary	0090254831	205,270.48	157.60	0.076777
Summary	0090254914	355,416.23	148.09	0.041667
Summary	0090256109	167,691.12	92.02	0.054875
Summary	0090256639	175,549.33	44.93	0.025594
Summary	0090257345	189,323.58	21.87	0.011552
Summary	0090258756	165,925.05	70.86	0.042706
Summary	0090260003	145,139.14	55.54	0.038267
Summary	0090260518	272,259.71	148.84	0.054668
Summary	0090260643	325,264.08	508.23	0.156251
Summary	0090261619	271,203.89	172.42	0.063576
Summary	0090261628	117,519.21	122.42	0.104170
Summary	0090261935	531,317.64	191.51	0.036044
Summary	0090263502	354,313.93	184.54	0.052084
Summary	0090263509	385,613.82	27.12	0.007033
Summary	0090264027	140,806.52	108.48	0.077042
Summary	0090264155	233,989.94	142.34	0.060832
Summary	0090264295	317,160.03	130.54	0.041159
Summary	0090264444	55,029.71	41.51	0.075432
Summary	0090264923	411,732.90	238.74	0.057984
Summary	0090264999	146,212.33	69.88	0.047794
Summary	0090265201	433,406.69	169.82	0.039183
Summary	0090265232	115,268.56	159.01	0.137947
Summary	0090265315	356,699.71	115.12	0.032274
Summary	0090265562	107,778.34	91.19	0.084609

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090266521	122,170.10	49.69	0.040673
Summary	0090266766	269,684.85	130.73	0.048475
Summary	0090266806	383,131.69	275.89	0.072009
Summary	0090267275	68,727.15	71.59	0.104166
Summary	0090267382	85,178.46	88.73	0.104170
Summary	0090267405	451,469.13	56.64	0.012546
Summary	0090267523	302,229.06	197.34	0.065295
Summary	0090267845	267,063.62	194.73	0.072915
Summary	0090268101	193,922.82	50.14	0.025856
Summary	0090268935	264,368.21	75.84	0.028687
Summary	0090269392	363,045.44	151.27	0.041667
Summary	0090269405	205,389.92	83.96	0.040878
Summary	0090269446	322,346.27	142.22	0.044120
Summary	0090269494	235,027.11	95.40	0.040591
Summary	0090269823	354,112.85	107.11	0.030247
Summary	0090270029	133,652.09	51.86	0.038802
Summary	0090270236	346,970.95	253.00	0.072917
Summary	0090270858	172,367.08	96.28	0.055858
Summary	0090271375	146,234.06	38.16	0.026095
Summary	0090271653	228,456.18	333.17	0.145835
Summary	0090271682	324,066.13	202.54	0.062500
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090272294	170,654.79	124.44	0.072919
Summary	0090272395	126,668.32	145.14	0.114583
Summary	0090272970	212,557.41	127.90	0.060172
Summary	0090273750	137,041.20	79.43	0.057961
Summary	0090273796	388,250.84	37.48	0.009654
Summary	0090273804	346,020.13	201.54	0.058245
Summary	0090274189	513,910.73	182.52	0.035516
Summary	0090274357	132,219.04	71.59	0.054145
Summary	0090274976	284,173.56	81.27	0.028599
Summary	0090275929	366,935.96	251.49	0.068538
Summary	0090275969	243,725.79	177.72	0.072918
Summary	0090276734	429,137.83	230.57	0.053729

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090276795	268,018.19	27.92	0.010417
Summary	0090277433	243,247.88	132.44	0.054447
Summary	0090277855	149,310.21	202.19	0.135416
Summary	0090279076	142,426.50	58.39	0.040997
Summary	0090282209	160,185.55	216.92	0.135418
Summary	0090282412	178,025.42	86.14	0.048386
Summary	0090282503	170,572.86	247.19	0.144918
Summary	0090283042	166,218.15	136.21	0.081947
Summary	0090283190	298,666.70	124.99	0.041849
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284152	166,791.07	121.62	0.072918
Summary	0090284993	218,977.38	234.34	0.107016
Summary	0090285447	217,992.46	217.52	0.099783
Summary	0090285580	299,836.16	281.10	0.093751
Summary	0090286161	263,771.93	247.29	0.093751
Summary	0090287025	334,000.90	109.33	0.032733
Summary	0090287503	430,419.12	363.40	0.084429
Summary	0090287740	260,833.26	217.36	0.083333
Summary	0090287857	133,734.75	89.91	0.067230
Summary	0090288511	419,288.65	251.10	0.059887
Summary	0090290043	246,800.04	85.56	0.034668
Summary	0090290801	73,048.51	11.27	0.015428
Summary	0090292404	253,394.33	32.14	0.012684
Summary	0090292495	309,277.57	179.62	0.058077
Summary	0090292586	370,207.85	164.65	0.044475
Summary	0090293071	96,168.07	33.79	0.035136
Summary	0090293218	218,206.14	181.84	0.083334
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293601	156,628.02	80.24	0.051230
Summary	0090293763	120,022.79	42.71	0.035585
Summary	0090293936	125,223.60	130.44	0.104166
Summary	0090293981	205,742.50	57.46	0.027928
Summary	0090293994	335,321.75	349.29	0.104166
Summary	0090296101	262,103.70	136.51	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090296711	123,681.29	60.01	0.048520
Summary	0090296755	169,042.38	59.25	0.035050
Summary	0090296944	195,578.56	210.52	0.107640
Summary	0090297649	292,589.88	106.08	0.036256
Summary	0090298094	142,028.60	133.15	0.093749
Summary	0090299105	257,523.07	321.90	0.124999
Summary	0090300736	173,351.48	163.76	0.094467
Summary	0090301066	212,725.89	243.75	0.114584
Summary	0090301350	409,287.35	134.33	0.032820
Summary	0090301675	513,383.03	226.49	0.044117
Summary	0090301913	198,293.66	128.66	0.064884
Summary	0090302103	448,365.46	373.64	0.083334
Summary	0090302203	424,738.37	278.37	0.065539
Summary	0090303136	277,675.99	115.70	0.041667
Summary	0090303296	141,260.90	103.55	0.073304
Summary	0090304297	393,414.29	286.86	0.072916
Summary	0090304397	212,836.25	100.99	0.047450
Summary	0090304624	260,146.41	102.61	0.039443
Summary	0090305900	342,244.91	586.84	0.171468
Summary	0090306413	295,430.16	160.37	0.054284
Summary	0090306673	76,579.32	60.57	0.079094
Summary	0090307068	130,746.15	80.73	0.061746
Summary	0090307127	314,189.55	77.31	0.024606
Summary	0090307432	423,076.82	352.56	0.083332
Summary	0090308673	366,913.66	305.76	0.083333
Summary	0090308919	85,620.82	14.44	0.016865
Summary	0090309123	259,655.42	405.71	0.156249
Summary	0090309137	139,564.40	109.95	0.078781
Summary	0090309325	88,049.12	47.56	0.054015
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	205,083.63	60.73	0.029612
Summary	0090310097	202,013.86	71.01	0.035151
Summary	0090310395	449,891.49	337.94	0.075116
Summary	0090310460	443,031.33	244.00	0.055075

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090310523	275,817.31	86.46	0.031347
Summary	0090311336	126,615.39	92.32	0.072914
Summary	0090312149	174,567.18	90.92	0.052083
Summary	0090312287	331,109.79	241.43	0.072915
Summary	0090312432	199,154.78	186.71	0.093751
Summary	0090313130	136,338.24	127.82	0.093752
Summary	0090313287	241,780.83	80.21	0.033175
Summary	0090314444	148,431.98	185.54	0.125000
Summary	0090314555	256,777.61	109.51	0.042648
Summary	0090314562	345,826.61	135.91	0.039300
Summary	0090314570	292,365.26	90.09	0.030814
Summary	0090314807	400,916.80	196.51	0.049015
Summary	0090315601	294,952.40	91.21	0.030924
Summary	0090316014	203,375.59	125.14	0.061531
Summary	0090317144	136,926.00	110.35	0.080591
Summary	0090317213	341,687.37	41.34	0.012099
Summary	0090319573	149,297.66	42.60	0.028534
Summary	0090320316	410,440.51	5.21	0.001269
Summary	0090320366	323,718.67	236.04	0.072915
Summary	0090320451	101,928.43	74.32	0.072914
Summary	0090320611	396,128.69	204.79	0.051698
Summary	0090321188	190,690.28	53.35	0.027977
Summary	0090321199	102,660.61	48.44	0.047185
Summary	0090321364	173,330.39	162.50	0.093752
Summary	0090321913	123,972.73	49.02	0.039541
Summary	0090322162	338,419.11	282.02	0.083335
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	400,400.95	583.92	0.145834
Summary	0090322616	122,197.47	39.01	0.031924
Summary	0090322690	201,408.44	148.87	0.073914
Summary	0090322845	230,418.48	159.57	0.069252
Summary	0090323507	89,160.63	158.29	0.177534
Summary	0090324365	208,708.48	178.27	0.085416
Summary	0090324420	153,952.07	52.23	0.033926

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090324649	239,713.56	305.65	0.127506
Summary	0090325321	410,620.97	193.05	0.047014
Summary	0090326514	282,551.22	57.47	0.020340
Summary	0090326719	105,941.83	60.39	0.057003
Summary	0090326972	271,740.90	226.45	0.083333
Summary	0090327204	289,121.94	161.61	0.055897
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	381,971.78	187.61	0.049116
Summary	0090328654	156,027.07	21.92	0.014049
Summary	0090329052	225,478.20	164.41	0.072916
Summary	0090329608	132,007.25	107.16	0.081177
Summary	0090330293	233,173.21	58.94	0.025277
Summary	0090331177	320,533.44	257.32	0.080279
Summary	0090331206	155,934.75	93.55	0.059993
Summary	0090331959	355,375.59	333.16	0.093749
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333220	318,055.43	114.72	0.036069
Summary	0090334523	132,869.82	61.45	0.046248
Summary	0090334645	374,697.59	468.37	0.124999
Summary	0090335262	416,003.68	173.10	0.041610
Summary	0090335339	166,688.89	29.10	0.017458
Summary	0090335725	159,604.28	42.37	0.026547
Summary	0090336343	165,862.17	207.33	0.125001
Summary	0090336428	183,566.85	248.58	0.135417
Summary	0090336430	276,364.09	131.34	0.047524
Summary	0090336556	372,741.69	411.03	0.110272
Summary	0090338070	426,966.48	116.15	0.027204
Summary	0090338343	307,581.82	192.24	0.062500
Summary	0090338629	310,702.31	116.99	0.037653
Summary	0090338852	188,424.71	68.91	0.036572
Summary	0090339222	252,279.69	30.05	0.011911
Summary	0090339280	454,129.24	567.66	0.125000
Summary	0090339465	275,591.32	258.37	0.093751
Summary	0090339862	174,529.38	45.76	0.026219

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090340023	325,540.03	203.46	0.062499
Summary	0090340182	440,680.21	229.52	0.052083
Summary	0090340553	78,078.82	32.05	0.041048
Summary	0090340620	131,291.80	37.06	0.028227
Summary	0090341593	244,101.95	359.08	0.147102
Summary	0090341617	222,210.53	94.47	0.042514
Summary	0090341740	254,854.47	111.49	0.043747
Summary	0090342442	71,297.17	59.41	0.083327
Summary	0090343181	83,821.60	69.85	0.083332
Summary	0090343195	108,391.54	67.74	0.062496
Summary	0090344632	427,431.56	222.62	0.052083
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345369	208,319.00	108.67	0.052165
Summary	0090345446	169,298.67	47.44	0.028021
Summary	0090345572	97,930.31	77.67	0.079312
Summary	0090345856	83,709.79	61.04	0.072919
Summary	0090346396	94,370.27	62.43	0.066154
Summary	0090347418	385,078.40	89.86	0.023336
Summary	0090347462	446,754.36	474.02	0.106103

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
7	1,139,791.95	(79,990.75)	(7.018)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090250985	131,908.00	28,672.38	21.737
0090258573	71,743.31	(40,734.83)	(56.779)
0090294461	199,430.03	7,125.67	3.573
0090301105	350,395.53	6,897.08	1.968
0090333568	105,284.85	(22,635.81)	(21.500)
0090342600	158,560.15	(39,755.88)	(25.073)
0090347217	122,470.08	(19,559.36)	(15.971)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
17	3,572,012.84	4,294.75	44,282.24	1.240

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090225086	345,982.62	18.00	(32,447.06)	(9.378)
0090228439	410,290.64	93.00	8,432.04	2.055
0090244178	174,815.22	(294.81)	2,851.73	1.631
0090246097	114,196.17	1,006.62	1,860.27	1.629
0090251152	236,166.62	(213.30)	(4,208.47)	(1.782)
0090257223	38,176.80	18.00	25,114.80	65.786
0090257524	317,042.70	1,518.74	(3,134.58)	(0.989)
0090263130	196,445.47	38.00	4,027.25	2.050
0090278722	62,388.58	18.00	901.09	1.444
0090281765	84,815.28	18.00	12,352.86	14.564
0090286060	374,007.53	11.00	54,343.34	14.530
0090297343	48,753.02	67.00	(134.57)	(0.276)
0090306620	73,323.25	1,902.50	6,465.67	8.818
0090311348	113,338.13	18.00	4,821.22	4.254
0090312347	121,859.59	18.00	25,712.29	21.100
0090318216	685,946.83	11.00	(21,244.80)	(3.097)
0090334031	174,464.39	47.00	(41,430.84)	(23.747)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
83	17,332,820.49	57,835.32	0.334

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090216552	313,918.32	(3,440.32)	(1.096)
0090219607	218,553.36	(27,669.04)	(12.660)
0090220111	283,197.98	10,740.53	3.793
0090221782	141,859.96	(22,759.59)	(16.044)
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	8,432.04	2.055
0090231119	92,112.85	1,321.45	1.435
0090233716	397,519.86	16,220.51	4.080
0090234565	322,692.99	(891.22)	(0.276)
0090234938	132,735.43	15,335.21	11.553
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090244178	174,815.22	2,851.73	1.631
0090245076	129,135.09	15.95	0.012
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	1,860.27	1.629

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(8,905.03)	(10.651)
0090250263	206,335.18	897.78	0.435
0090250985	131,908.00	28,672.38	21.737
0090251152	236,166.62	(4,208.47)	(1.782)
0090251628	82,366.19	2,169.30	2.634
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	25,114.80	65.786
0090257524	317,042.70	(3,134.58)	(0.989)
0090258573	71,743.31	(40,734.83)	(56.779)
0090263130	196,445.47	4,027.25	2.050
0090270252	386,393.52	(3,895.17)	(1.008)
0090272857	120,309.48	1,015.94	0.844
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
0090281475	69,794.15	9,290.27	13.311
0090281765	84,815.28	12,352.86	14.564
0090282561	221,416.73	3,647.87	1.648
0090285007	330,630.27	15,479.52	4.682
0090285655	517,964.96	11,596.07	2.239
0090286060	374,007.53	54,343.34	14.530
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090292294	88,337.71	(32,162.67)	(36.409)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090294461	199,430.03	7,125.67	3.573
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090300302	242,480.60	(48,960.29)	(20.191)
0090300612	339,534.01	7,627.45	2.246
0090301105	350,395.53	6,897.08	1.968
0090301438	231,559.41	(2,017.02)	(0.871)
0090305410	321,401.68	7,252.64	2.257
0090306620	73,323.25	6,465.67	8.818
0090308562	59,299.20	(177.35)	(0.299)
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	25,712.29	21.100
0090312494	331,443.37	(14,775.13)	(4.458)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090318216	685,946.83	(21,244.80)	(3.097)
0090321227	382,030.53	(80,265.59)	(21.010)
0090325915	127,782.00	5,858.07	4.584
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281
0090333124	316,629.71	10,040.63	3.171
0090333568	105,284.85	(22,635.81)	(21.500)
0090334031	174,464.39	(41,430.84)	(23.747)
0090338662	118,749.96	1,916.78	1.614
0090342600	158,560.15	(39,755.88)	(25.073)
0090343131	129,943.53	(8,128.37)	(6.255)
0090344274	371,042.80	(3,962.09)	(1.068)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)

Connecticut Avenue Securities

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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	24	4,711,804.79	(75,696.00)	(0.001 %)	0	0.00	0.00	0.000 %	24	4,711,804.79	(75,696.00)	(0.001 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090225086	351,000.00	4.750 %	AR	95.00	360	345,982.62	10/31/2020	18.00	(32,447.06)
Summary	0090228439	421,000.00	4.750 %	KS	95.00	360	410,290.64	07/31/2020	93.00	8,432.04
Summary	0090244178	181,000.00	4.125 %	MD	97.00	360	174,815.22	12/31/2020	(294.81)	2,851.73
Summary	0090246097	118,000.00	5.000 %	GA	91.00	360	114,196.17	07/31/2020	1,006.62	1,860.27
Summary	0090250985	138,000.00	3.875 %	WY	93.00	360	131,908.00	01/31/2021	28,672.38	28,672.38
Summary	0090251152	243,000.00	4.125 %	WA	97.00	360	236,166.62	03/31/2020	(213.30)	(4,208.47)
Summary	0090257223	39,000.00	4.750 %	NM	97.00	360	38,176.80	09/30/2020	18.00	25,114.80
Summary	0090257524	328,000.00	4.750 %	MD	97.00	360	317,042.70	10/31/2020	1,518.74	(3,134.58)
Summary	0090258573	74,000.00	4.000 %	MN	95.00	360	71,743.31	01/31/2021	(40,734.83)	(40,734.83)
Summary	0090263130	200,000.00	5.250 %	AZ	95.00	360	196,445.47	11/30/2020	38.00	4,027.25
Summary	0090278722	64,000.00	4.750 %	MI	95.00	360	62,388.58	11/30/2020	18.00	901.09
Summary	0090281765	86,000.00	4.125 %	IN	97.00	360	84,815.28	07/31/2020	18.00	12,352.86
Summary	0090286060	382,000.00	5.125 %	WA	95.00	360	374,007.53	10/31/2020	11.00	54,343.34
Summary	0090294461	208,000.00	4.250 %	MD	89.00	360	199,430.03	01/31/2021	7,125.67	7,125.67
Summary	0090297343	49,000.00	4.625 %	MI	95.00	360	48,753.02	10/31/2020	67.00	(134.57)
Summary	0090301105	361,000.00	4.125 %	SC	95.00	360	350,395.53	01/31/2021	6,897.08	6,897.08
Summary	0090306620	76,000.00	4.125 %	OH	95.00	360	73,323.25	12/31/2020	1,902.50	6,465.67
Summary	0090311348	114,000.00	4.500 %	IL	95.00	360	113,338.13	11/30/2020	18.00	4,821.22
Summary	0090312347	123,000.00	4.875 %	NC	95.00	360	121,859.59	10/31/2020	18.00	25,712.29
Summary	0090318216	721,000.00	4.250 %	HI	94.00	360	685,946.83	11/30/2020	11.00	(21,244.80)
Summary	0090333568	108,000.00	4.375 %	FL	97.00	360	105,284.85	01/31/2021	(22,635.81)	(22,635.81)
Summary	0090334031	178,000.00	4.375 %	NC	97.00	360	174,464.39	12/31/2020	47.00	(41,430.84)

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Connecticut Avenue Securities

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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	0090342600	161,000.00	4.375 %	CA	97.00	360	158,560.15	01/31/2021	(39,755.88)	(39,755.88)
Summary	0090347217	126,000.00	4.250 %	MI	97.00	360	122,470.08	01/31/2021	(19,559.36)	(19,559.36)

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

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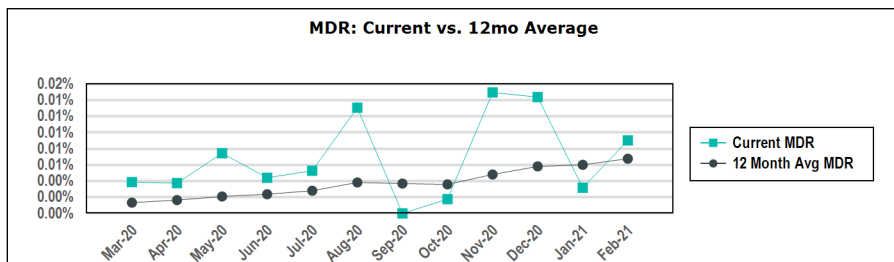
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Realized Loss Report - Collateral

Summary

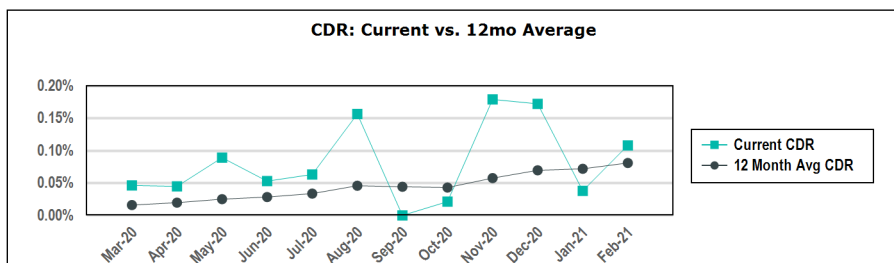
MDR

Current Month 0.009 %
3 Month Average 0.009 %
12 Month Average 0.007 %



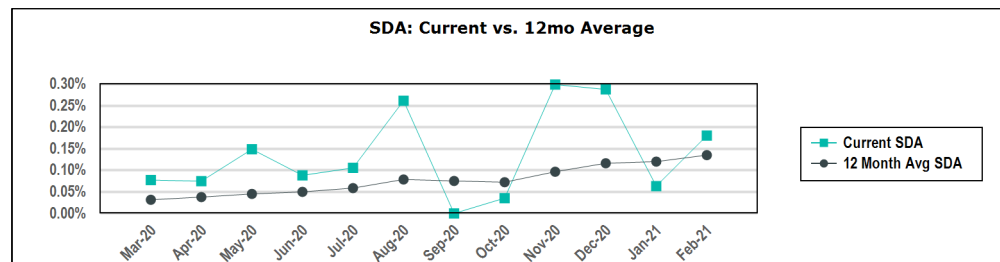
CDR

Current Month 0.108 %
3 Month Average 0.106 %
12 Month Average 0.081 %



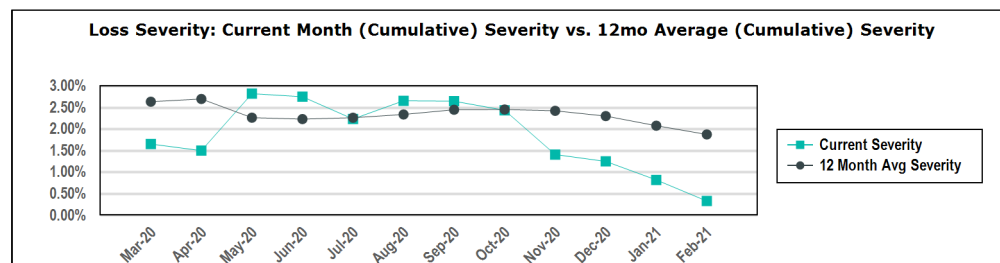
SDA

Current Month 0.181 %
3 Month Average 0.177 %
12 Month Average 0.135 %



Loss Severity

Current Month (Cumulative) 0.334 %
3 Month Average (Cumulative) 0.804 %
12 Month Average (Cumulative) 1.879 %



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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Prepayment Rates

Summary

SMM

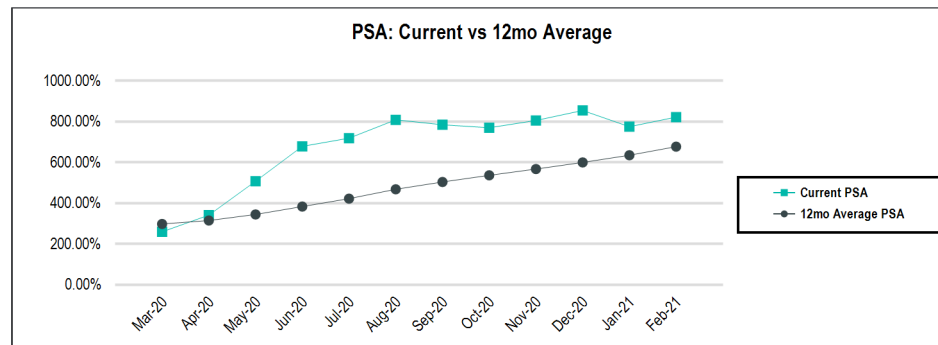
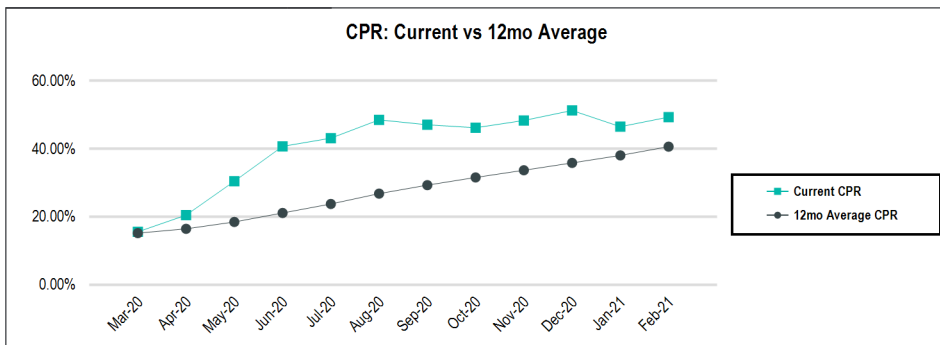
Current Month	5.511 %
3 Month Average	5.470 %
12 Month Average	4.375 %

CPR

Current Month	49.351 %
3 Month Average	49.055 %
12 Month Average	40.651 %

PSA

Current Month	822.520 %
3 Month Average	817.577 %
12 Month Average	677.518 %



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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Connecticut Avenue Securities

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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
144	27,050,518.59

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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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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