

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-Nov-2020
12-Nov-2020 2:49:55 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		11/24/2020	0.00000 %	14,231,558,542.53	0.00	823,112,159.13	0.00	13,408,446,383.40	823,112,159.13	0.00
2M-1	30711XC28	11/24/2020	0.79925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		11/24/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	11/24/2020	2.34925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		11/24/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	11/24/2020	2.34925 %	215,250,398.70	421,397.50	1,074,114.03	0.00	214,176,284.67	1,495,511.53	0.00
2M-BH		11/24/2020	0.00000 %	11,329,890.73	0.00	56,536.92	0.00	11,273,353.81	56,536.92	0.00
2M-2C	30711XC77	11/24/2020	2.34925 %	222,384,000.00	435,363.01	0.00	0.00	222,384,000.00	435,363.01	0.00
2M-CH		11/24/2020	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	11/24/2020	2.34925 %	437,634,398.70	856,760.51	1,074,114.03	0.00	436,560,284.67	1,930,874.54	0.00
2M-2H		11/24/2020	0.00000 %	23,035,264.73	0.00	56,536.92	0.00	22,978,727.81	56,536.92	0.00
2B-1	30711XC44	11/24/2020	4.14925 %	151,053,000.00	522,297.22	0.00	0.00	151,053,000.00	522,297.22	0.00
2B-1H		11/24/2020	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		11/24/2020	0.00000 %	132,222,993.02	0.00	0.00	(86,421.11)	132,309,414.13	0.00	194,006.87
2A-I1	30711XC93	11/24/2020	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	11/24/2020	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	11/24/2020	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	11/24/2020	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	11/24/2020	1.70000 %	0.00	304,938.06	0.00	0.00	0.00	304,938.06	0.00
2B-I2	30711XE34	11/24/2020	1.30000 %	0.00	233,187.93	0.00	0.00	0.00	233,187.93	0.00
2B-I3	30711XE59	11/24/2020	0.90000 %	0.00	161,437.80	0.00	0.00	0.00	161,437.80	0.00
2B-I4	30711XH98	11/24/2020	0.50000 %	0.00	89,687.67	0.00	0.00	0.00	89,687.67	0.00
2C-I1	30711XE83	11/24/2020	1.70000 %	0.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00
2C-I2	30711XF25	11/24/2020	1.30000 %	0.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00
2C-I3	30711XF41	11/24/2020	0.90000 %	0.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00
2C-I4	30711XF66	11/24/2020	0.50000 %	0.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00
2E-A1	30711XC85	11/24/2020	0.64925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	11/24/2020	1.04925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	11/24/2020	1.44925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	11/24/2020	1.84925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	11/24/2020	0.64925 %	215,250,398.70	116,459.43	1,074,114.03	0.00	214,176,284.67	1,190,573.46	0.00

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Series 2018-C02



Distribution Date: 25-Nov-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XE26	11/24/2020	1.04925 %	215,250,398.70	188,209.57	1,074,114.03	0.00	214,176,284.67	1,262,323.60	0.00
2E-B3	30711XE42	11/24/2020	1.44925 %	215,250,398.70	259,959.70	1,074,114.03	0.00	214,176,284.67	1,334,073.73	0.00
2E-B4	30711XE67	11/24/2020	1.84925 %	215,250,398.70	331,709.83	1,074,114.03	0.00	214,176,284.67	1,405,823.86	0.00
2E-C1	30711XE75	11/24/2020	0.64925 %	222,384,000.00	120,319.01	0.00	0.00	222,384,000.00	120,319.01	0.00
2E-C2	30711XE91	11/24/2020	1.04925 %	222,384,000.00	194,447.01	0.00	0.00	222,384,000.00	194,447.01	0.00
2E-C3	30711XF33	11/24/2020	1.44925 %	222,384,000.00	268,575.01	0.00	0.00	222,384,000.00	268,575.01	0.00
2E-C4	30711XF58	11/24/2020	1.84925 %	222,384,000.00	342,703.01	0.00	0.00	222,384,000.00	342,703.01	0.00
2E-D1	30711XF74	11/24/2020	0.64925 %	215,250,398.70	116,459.43	1,074,114.03	0.00	214,176,284.67	1,190,573.46	0.00
2E-D2	30711XF82	11/24/2020	1.04925 %	215,250,398.70	188,209.57	1,074,114.03	0.00	214,176,284.67	1,262,323.60	0.00
2E-D3	30711XF90	11/24/2020	1.44925 %	215,250,398.70	259,959.70	1,074,114.03	0.00	214,176,284.67	1,334,073.73	0.00
2E-D4	30711XG24	11/24/2020	1.84925 %	215,250,398.70	331,709.83	1,074,114.03	0.00	214,176,284.67	1,405,823.86	0.00
2E-D5	30711XG32	11/24/2020	2.34925 %	215,250,398.70	421,397.50	1,074,114.03	0.00	214,176,284.67	1,495,511.53	0.00
2E-F1	30711XG40	11/24/2020	0.64925 %	437,634,398.70	236,778.44	1,074,114.03	0.00	436,560,284.67	1,310,892.47	0.00
2E-F2	30711XG57	11/24/2020	1.04925 %	437,634,398.70	382,656.58	1,074,114.03	0.00	436,560,284.67	1,456,770.61	0.00
2E-F3	30711XG65	11/24/2020	1.44925 %	437,634,398.70	528,534.71	1,074,114.03	0.00	436,560,284.67	1,602,648.74	0.00
2E-F4	30711XG73	11/24/2020	1.84925 %	437,634,398.70	674,412.84	1,074,114.03	0.00	436,560,284.67	1,748,526.87	0.00
2E-F5	30711XG81	11/24/2020	2.34925 %	437,634,398.70	856,760.51	1,074,114.03	0.00	436,560,284.67	1,930,874.54	0.00
2X-1	30711XG99	11/24/2020	1.70000 %	0.00	304,938.06	0.00	0.00	0.00	304,938.06	0.00
2X-2	30711XH23	11/24/2020	1.30000 %	0.00	233,187.93	0.00	0.00	0.00	233,187.93	0.00
2X-3	30711XH31	11/24/2020	0.90000 %	0.00	161,437.80	0.00	0.00	0.00	161,437.80	0.00
2X-4	30711XH49	11/24/2020	0.50000 %	0.00	89,687.67	0.00	0.00	0.00	89,687.67	0.00
2Y-1	30711XH56	11/24/2020	1.70000 %	0.00	619,982.06	0.00	0.00	0.00	619,982.06	0.00
2Y-2	30711XH64	11/24/2020	1.30000 %	0.00	474,103.93	0.00	0.00	0.00	474,103.93	0.00
2Y-3	30711XH72	11/24/2020	0.90000 %	0.00	328,225.80	0.00	0.00	0.00	328,225.80	0.00
2Y-4	30711XH80	11/24/2020	0.50000 %	0.00	182,347.67	0.00	0.00	0.00	182,347.67	0.00
Totals				20,459,086,547.21	12,053,650.30	840,411,057.45	(86,421.11)	19,618,761,910.87	852,464,707.75	194,006.87

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

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Nov-2020
12-Nov-2020 2:49:56 PM

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	14,231,558,542.53	21,400,444.86	801,711,714.27	0.00	0.00	823,112,159.13	13,408,446,383.40	0.52980738	823,112,159.13
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	215,250,398.70	1,074,114.03	0.00	0.00	0.00	1,074,114.03	214,176,284.67	0.96309215	1,074,114.03
2M-BH	11,705,374.00	11,329,890.73	56,536.92	0.00	0.00	0.00	56,536.92	11,273,353.81	0.96309215	56,536.92
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	437,634,398.70	1,074,114.03	0.00	0.00	0.00	1,074,114.03	436,560,284.67	0.65436405	1,074,114.03
2M-2H	35,116,122.00	23,035,264.73	56,536.92	0.00	0.00	0.00	56,536.92	22,978,727.81	0.65436405	56,536.92
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	132,222,993.02	0.00	0.00	0.00	(86,421.11)	(86,421.11)	132,309,414.13	0.99853584	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	215,250,398.70	1,074,114.03	0.00	0.00	0.00	1,074,114.03	214,176,284.67	0.96309215	1,074,114.03
2E-B2	222,384,000.00	215,250,398.70	1,074,114.03	0.00	0.00	0.00	1,074,114.03	214,176,284.67	0.96309215	1,074,114.03
2E-B3	222,384,000.00	215,250,398.70	1,074,114.03	0.00	0.00	0.00	1,074,114.03	214,176,284.67	0.96309215	1,074,114.03

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Series 2018-C02



Distribution Date: 25-Nov-2020
12-Nov-2020 2:49:56 PM

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	215,250,398.70	1,074,114.03	0.00	0.00	0.00	1,074,114.03	214,176,284.67	0.96309215	1,074,114.03
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	215,250,398.70	1,074,114.03	0.00	0.00	0.00	1,074,114.03	214,176,284.67	0.48154607	1,074,114.03
2E-D2	444,768,000.00	215,250,398.70	1,074,114.03	0.00	0.00	0.00	1,074,114.03	214,176,284.67	0.48154607	1,074,114.03
2E-D3	444,768,000.00	215,250,398.70	1,074,114.03	0.00	0.00	0.00	1,074,114.03	214,176,284.67	0.48154607	1,074,114.03
2E-D4	444,768,000.00	215,250,398.70	1,074,114.03	0.00	0.00	0.00	1,074,114.03	214,176,284.67	0.48154607	1,074,114.03
2E-D5	444,768,000.00	215,250,398.70	1,074,114.03	0.00	0.00	0.00	1,074,114.03	214,176,284.67	0.48154607	1,074,114.03
2E-F1	444,768,000.00	437,634,398.70	1,074,114.03	0.00	0.00	0.00	1,074,114.03	436,560,284.67	0.98154607	1,074,114.03
2E-F2	444,768,000.00	437,634,398.70	1,074,114.03	0.00	0.00	0.00	1,074,114.03	436,560,284.67	0.98154607	1,074,114.03
2E-F3	444,768,000.00	437,634,398.70	1,074,114.03	0.00	0.00	0.00	1,074,114.03	436,560,284.67	0.98154607	1,074,114.03
2E-F4	444,768,000.00	437,634,398.70	1,074,114.03	0.00	0.00	0.00	1,074,114.03	436,560,284.67	0.98154607	1,074,114.03
2E-F5	444,768,000.00	437,634,398.70	1,074,114.03	0.00	0.00	0.00	1,074,114.03	436,560,284.67	0.98154607	1,074,114.03
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	20,459,086,547.21	38,699,343.18	801,711,714.27	0.00	(86,421.11)	840,324,636.34	19,618,761,910.87	0.57165491	840,411,057.45

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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	562.33097993	0.84559489	31.67800157	0.00000000	0.00000000	32.52359646	529.80738347	0.52980738	32.52359646
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	967.92214683	4.82999690	0.00000000	0.00000000	0.00000000	4.82999690	963.09214993	0.96309215	4.82999690
2M-BH	11,705,374.00	967.92214670	4.82999689	0.00000000	0.00000000	0.00000000	4.82999689	963.09214981	0.96309215	4.82999689
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	655.97404894	1.60999897	0.00000000	0.00000000	0.00000000	1.60999897	654.36404998	0.65436405	1.60999897
2M-2H	35,116,122.00	655.97404890	1.60999896	0.00000000	0.00000000	0.00000000	1.60999896	654.36404994	0.65436405	1.60999896
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	997.88361706	0.00000000	0.00000000	0.00000000	(0.65221795)	(0.65221795)	998.53583501	0.99853584	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	967.92214683	4.82999690	0.00000000	0.00000000	0.00000000	4.82999690	963.09214993	0.96309215	4.82999690
2E-B2	222,384,000.00	967.92214683	4.82999690	0.00000000	0.00000000	0.00000000	4.82999690	963.09214993	0.96309215	4.82999690
2E-B3	222,384,000.00	967.92214683	4.82999690	0.00000000	0.00000000	0.00000000	4.82999690	963.09214993	0.96309215	4.82999690

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Nov-2020
12-Nov-2020 2:49:56 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	222,384,000.00	967.92214683	4.82999690	0.00000000	0.00000000	0.00000000	4.82999690	963.09214993	0.96309215	4.82999690
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	483.96107341	2.41499845	0.00000000	0.00000000	0.00000000	2.41499845	481.54607496	0.48154607	2.41499845
2E-D2	444,768,000.00	483.96107341	2.41499845	0.00000000	0.00000000	0.00000000	2.41499845	481.54607496	0.48154607	2.41499845
2E-D3	444,768,000.00	483.96107341	2.41499845	0.00000000	0.00000000	0.00000000	2.41499845	481.54607496	0.48154607	2.41499845
2E-D4	444,768,000.00	483.96107341	2.41499845	0.00000000	0.00000000	0.00000000	2.41499845	481.54607496	0.48154607	2.41499845
2E-D5	444,768,000.00	483.96107341	2.41499845	0.00000000	0.00000000	0.00000000	2.41499845	481.54607496	0.48154607	2.41499845
2E-F1	444,768,000.00	983.96107341	2.41499845	0.00000000	0.00000000	0.00000000	2.41499845	981.54607496	0.98154607	2.41499845
2E-F2	444,768,000.00	983.96107341	2.41499845	0.00000000	0.00000000	0.00000000	2.41499845	981.54607496	0.98154607	2.41499845
2E-F3	444,768,000.00	983.96107341	2.41499845	0.00000000	0.00000000	0.00000000	2.41499845	981.54607496	0.98154607	2.41499845
2E-F4	444,768,000.00	983.96107341	2.41499845	0.00000000	0.00000000	0.00000000	2.41499845	981.54607496	0.98154607	2.41499845
2E-F5	444,768,000.00	983.96107341	2.41499845	0.00000000	0.00000000	0.00000000	2.41499845	981.54607496	0.98154607	2.41499845
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-Nov-2020
12-Nov-2020 2:49:56 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	14,231,558,542.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,408,446,383.40
2M-1	N/A	N/A	0.79925 %	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	2.34925 %	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	10/26/20 - 11/24/20	30	2.34925 %	215,250,398.70	421,397.50	0.00	0.00	0.00	0.00	421,397.50	0.00	214,176,284.67
2M-BH	N/A	N/A	0.00000 %	11,329,890.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,273,353.81
2M-2C	10/26/20 - 11/24/20	30	2.34925 %	222,384,000.00	435,363.01	0.00	0.00	0.00	0.00	435,363.01	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	10/26/20 - 11/24/20	30	2.34925 %	437,634,398.70	856,760.51	0.00	0.00	0.00	0.00	856,760.51	0.00	436,560,284.67
2M-2H	N/A	N/A	0.00000 %	23,035,264.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,978,727.81
2B-1	10/26/20 - 11/24/20	30	4.14925 %	151,053,000.00	522,297.22	0.00	0.00	0.00	0.00	522,297.22	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 %	132,222,993.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,309,414.13
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	10/26/20 - 11/24/20	30	1.70000 %	215,250,398.70	304,938.06	0.00	0.00	0.00	0.00	304,938.06	0.00	214,176,284.67
2B-I2	10/26/20 - 11/24/20	30	1.30000 %	215,250,398.70	233,187.93	0.00	0.00	0.00	0.00	233,187.93	0.00	214,176,284.67
2B-I3	10/26/20 - 11/24/20	30	0.90000 %	215,250,398.70	161,437.80	0.00	0.00	0.00	0.00	161,437.80	0.00	214,176,284.67
2B-I4	10/26/20 - 11/24/20	30	0.50000 %	215,250,398.70	89,687.67	0.00	0.00	0.00	0.00	89,687.67	0.00	214,176,284.67
2C-I1	10/26/20 - 11/24/20	30	1.70000 %	222,384,000.00	315,044.00	0.00	0.00	0.00	0.00	315,044.00	0.00	222,384,000.00
2C-I2	10/26/20 - 11/24/20	30	1.30000 %	222,384,000.00	240,916.00	0.00	0.00	0.00	0.00	240,916.00	0.00	222,384,000.00
2C-I3	10/26/20 - 11/24/20	30	0.90000 %	222,384,000.00	166,788.00	0.00	0.00	0.00	0.00	166,788.00	0.00	222,384,000.00
2C-I4	10/26/20 - 11/24/20	30	0.50000 %	222,384,000.00	92,660.00	0.00	0.00	0.00	0.00	92,660.00	0.00	222,384,000.00
2E-A1	N/A	N/A	0.64925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.04925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.44925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.84925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	10/26/20 - 11/24/20	30	0.64925 %	215,250,398.70	116,459.43	0.00	0.00	0.00	0.00	116,459.43	0.00	214,176,284.67
2E-B2	10/26/20 - 11/24/20	30	1.04925 %	215,250,398.70	188,209.57	0.00	0.00	0.00	0.00	188,209.57	0.00	214,176,284.67

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Nov-2020
12-Nov-2020 2:49:56 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	10/26/20 - 11/24/20	30	1.44925 %	215,250,398.70	259,959.70	0.00	0.00	0.00	0.00	259,959.70	0.00	214,176,284.67
2E-B4	10/26/20 - 11/24/20	30	1.84925 %	215,250,398.70	331,709.83	0.00	0.00	0.00	0.00	331,709.83	0.00	214,176,284.67
2E-C1	10/26/20 - 11/24/20	30	0.64925 %	222,384,000.00	120,319.01	0.00	0.00	0.00	0.00	120,319.01	0.00	222,384,000.00
2E-C2	10/26/20 - 11/24/20	30	1.04925 %	222,384,000.00	194,447.01	0.00	0.00	0.00	0.00	194,447.01	0.00	222,384,000.00
2E-C3	10/26/20 - 11/24/20	30	1.44925 %	222,384,000.00	268,575.01	0.00	0.00	0.00	0.00	268,575.01	0.00	222,384,000.00
2E-C4	10/26/20 - 11/24/20	30	1.84925 %	222,384,000.00	342,703.01	0.00	0.00	0.00	0.00	342,703.01	0.00	222,384,000.00
2E-D1	10/26/20 - 11/24/20	30	0.64925 %	215,250,398.70	116,459.43	0.00	0.00	0.00	0.00	116,459.43	0.00	214,176,284.67
2E-D2	10/26/20 - 11/24/20	30	1.04925 %	215,250,398.70	188,209.57	0.00	0.00	0.00	0.00	188,209.57	0.00	214,176,284.67
2E-D3	10/26/20 - 11/24/20	30	1.44925 %	215,250,398.70	259,959.70	0.00	0.00	0.00	0.00	259,959.70	0.00	214,176,284.67
2E-D4	10/26/20 - 11/24/20	30	1.84925 %	215,250,398.70	331,709.83	0.00	0.00	0.00	0.00	331,709.83	0.00	214,176,284.67
2E-D5	10/26/20 - 11/24/20	30	2.34925 %	215,250,398.70	421,397.50	0.00	0.00	0.00	0.00	421,397.50	0.00	214,176,284.67
2E-F1	10/26/20 - 11/24/20	30	0.64925 %	437,634,398.70	236,778.44	0.00	0.00	0.00	0.00	236,778.44	0.00	436,560,284.67
2E-F2	10/26/20 - 11/24/20	30	1.04925 %	437,634,398.70	382,656.58	0.00	0.00	0.00	0.00	382,656.58	0.00	436,560,284.67
2E-F3	10/26/20 - 11/24/20	30	1.44925 %	437,634,398.70	528,534.71	0.00	0.00	0.00	0.00	528,534.71	0.00	436,560,284.67
2E-F4	10/26/20 - 11/24/20	30	1.84925 %	437,634,398.70	674,412.84	0.00	0.00	0.00	0.00	674,412.84	0.00	436,560,284.67
2E-F5	10/26/20 - 11/24/20	30	2.34925 %	437,634,398.70	856,760.51	0.00	0.00	0.00	0.00	856,760.51	0.00	436,560,284.67
2X-1	10/26/20 - 11/24/20	30	1.70000 %	215,250,398.70	304,938.06	0.00	0.00	0.00	0.00	304,938.06	0.00	214,176,284.67
2X-2	10/26/20 - 11/24/20	30	1.30000 %	215,250,398.70	233,187.93	0.00	0.00	0.00	0.00	233,187.93	0.00	214,176,284.67
2X-3	10/26/20 - 11/24/20	30	0.90000 %	215,250,398.70	161,437.80	0.00	0.00	0.00	0.00	161,437.80	0.00	214,176,284.67
2X-4	10/26/20 - 11/24/20	30	0.50000 %	215,250,398.70	89,687.67	0.00	0.00	0.00	0.00	89,687.67	0.00	214,176,284.67
2Y-1	10/26/20 - 11/24/20	30	1.70000 %	437,634,398.70	619,982.06	0.00	0.00	0.00	0.00	619,982.06	0.00	436,560,284.67
2Y-2	10/26/20 - 11/24/20	30	1.30000 %	437,634,398.70	474,103.93	0.00	0.00	0.00	0.00	474,103.93	0.00	436,560,284.67
2Y-3	10/26/20 - 11/24/20	30	0.90000 %	437,634,398.70	328,225.80	0.00	0.00	0.00	0.00	328,225.80	0.00	436,560,284.67
2Y-4	10/26/20 - 11/24/20	30	0.50000 %	437,634,398.70	182,347.67	0.00	0.00	0.00	0.00	182,347.67	0.00	436,560,284.67
Totals					12,053,650.30	0.00	0.00	0.00	0.00	12,053,650.30	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
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Distribution Date: 25-Nov-2020
12-Nov-2020 2:49:56 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	25,308,153,117.00	0.00000 %	562.33097993	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	529.80738347
2M-1	188,817,000.00	0.79925 %	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	2.34925 %	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	2.34925 %	967.92214683	1.89490926	0.00000000	0.00000000	0.00000000	0.00000000	1.89490926	0.00000000	963.09214993
2M-BH	11,705,374.00	0.00000 %	967.92214670	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	963.09214981
2M-2C	222,384,000.00	2.34925 %	1000.00000000	1.95770833	0.00000000	0.00000000	0.00000000	0.00000000	1.95770833	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	2.34925 %	655.97404894	1.28420586	0.00000000	0.00000000	0.00000000	0.00000000	1.28420586	0.00000000	654.36404998
2M-2H	35,116,122.00	0.00000 %	655.97404890	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	654.36404994
2B-1	151,053,000.00	4.14925 %	1000.00000000	3.45770835	0.00000000	0.00000000	0.00000000	0.00000000	3.45770835	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 %	997.88361706	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.53583501
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 %	967.92214683	1.37122302	0.00000000	0.00000000	0.00000000	0.00000000	1.37122302	0.00000000	963.09214993
2B-I2	0.00	1.30000 %	967.92214683	1.04858232	0.00000000	0.00000000	0.00000000	0.00000000	1.04858232	0.00000000	963.09214993
2B-I3	0.00	0.90000 %	967.92214683	0.72594161	0.00000000	0.00000000	0.00000000	0.00000000	0.72594161	0.00000000	963.09214993
2B-I4	0.00	0.50000 %	967.92214683	0.40330091	0.00000000	0.00000000	0.00000000	0.00000000	0.40330091	0.00000000	963.09214993
2C-I1	0.00	1.70000 %	1000.00000000	1.41666667	0.00000000	0.00000000	0.00000000	0.00000000	1.41666667	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.75000000	0.00000000	0.00000000	0.00000000	0.00000000	0.75000000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.41666667	0.00000000	0.00000000	0.00000000	0.00000000	0.41666667	0.00000000	1000.00000000
2E-A1	222,384,000.00	0.64925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	222,384,000.00	1.04925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	222,384,000.00	1.44925 %	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	1.84925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	222,384,000.00	0.64925 %	967.92214683	0.52368619	0.00000000	0.00000000	0.00000000	0.00000000	0.52368619	0.00000000	963.09214993
2E-B2	222,384,000.00	1.04925 %	967.92214683	0.84632694	0.00000000	0.00000000	0.00000000	0.00000000	0.84632694	0.00000000	963.09214993
2E-B3	222,384,000.00	1.44925 %	967.92214683	1.16896764	0.00000000	0.00000000	0.00000000	0.00000000	1.16896764	0.00000000	963.09214993
2E-B4	222,384,000.00	1.84925 %	967.92214683	1.49160834	0.00000000	0.00000000	0.00000000	0.00000000	1.49160834	0.00000000	963.09214993
2E-C1	222,384,000.00	0.64925 %	1000.00000000	0.54104167	0.00000000	0.00000000	0.00000000	0.00000000	0.54104167	0.00000000	1000.00000000
2E-C2	222,384,000.00	1.04925 %	1000.00000000	0.87437500	0.00000000	0.00000000	0.00000000	0.00000000	0.87437500	0.00000000	1000.00000000
2E-C3	222,384,000.00	1.44925 %	1000.00000000	1.20770833	0.00000000	0.00000000	0.00000000	0.00000000	1.20770833	0.00000000	1000.00000000
2E-C4	222,384,000.00	1.84925 %	1000.00000000	1.54104167	0.00000000	0.00000000	0.00000000	0.00000000	1.54104167	0.00000000	1000.00000000
2E-D1	444,768,000.00	0.64925 %	483.96107341	0.26184310	0.00000000	0.00000000	0.00000000	0.00000000	0.26184310	0.00000000	481.54607496
2E-D2	444,768,000.00	1.04925 %	483.96107341	0.42316347	0.00000000	0.00000000	0.00000000	0.00000000	0.42316347	0.00000000	481.54607496
2E-D3	444,768,000.00	1.44925 %	483.96107341	0.58448382	0.00000000	0.00000000	0.00000000	0.00000000	0.58448382	0.00000000	481.54607496
2E-D4	444,768,000.00	1.84925 %	483.96107341	0.74580417	0.00000000	0.00000000	0.00000000	0.00000000	0.74580417	0.00000000	481.54607496
2E-D5	444,768,000.00	2.34925 %	483.96107341	0.94745463	0.00000000	0.00000000	0.00000000	0.00000000	0.94745463	0.00000000	481.54607496
2E-F1	444,768,000.00	0.64925 %	983.96107341	0.53236393	0.00000000	0.00000000	0.00000000	0.00000000	0.53236393	0.00000000	981.54607496
2E-F2	444,768,000.00	1.04925 %	983.96107341	0.86035097	0.00000000	0.00000000	0.00000000	0.00000000	0.86035097	0.00000000	981.54607496
2E-F3	444,768,000.00	1.44925 %	983.96107341	1.18833799	0.00000000	0.00000000	0.00000000	0.00000000	1.18833799	0.00000000	981.54607496
2E-F4	444,768,000.00	1.84925 %	983.96107341	1.51632501	0.00000000	0.00000000	0.00000000	0.00000000	1.51632501	0.00000000	981.54607496
2E-F5	444,768,000.00	2.34925 %	983.96107341	1.92630879	0.00000000	0.00000000	0.00000000	0.00000000	1.92630879	0.00000000	981.54607496
2X-1	0.00	1.70000 %	483.96107341	0.68561151	0.00000000	0.00000000	0.00000000	0.00000000	0.68561151	0.00000000	481.54607496
2X-2	0.00	1.30000 %	483.96107341	0.52429116	0.00000000	0.00000000	0.00000000	0.00000000	0.52429116	0.00000000	481.54607496
2X-3	0.00	0.90000 %	483.96107341	0.36297081	0.00000000	0.00000000	0.00000000	0.00000000	0.36297081	0.00000000	481.54607496
2X-4	0.00	0.50000 %	483.96107341	0.20165046	0.00000000	0.00000000	0.00000000	0.00000000	0.20165046	0.00000000	481.54607496
2Y-1	0.00	1.70000 %	983.96107341	1.39394484	0.00000000	0.00000000	0.00000000	0.00000000	1.39394484	0.00000000	981.54607496
2Y-2	0.00	1.30000 %	983.96107341	1.06595783	0.00000000	0.00000000	0.00000000	0.00000000	1.06595783	0.00000000	981.54607496
2Y-3	0.00	0.90000 %	983.96107341	0.73797081	0.00000000	0.00000000	0.00000000	0.00000000	0.73797081	0.00000000	981.54607496
2Y-4	0.00	0.50000 %	983.96107341	0.40998379	0.00000000	0.00000000	0.00000000	0.00000000	0.40998379	0.00000000	981.54607496

(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	2,385,917.31
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	86,421.11
Total Deposits	2,472,338.42
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,453,171.76
Total Withdrawals (Pool Distribution Amount)	2,472,338.42
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	824,156,388.97
Total Principal Reduction Cumulative	12,341,384,978.99
Scheduled Principal Current	22,531,095.81
Scheduled Principal Cumulative	1,156,723,920.42
Unscheduled Principal Current	801,711,714.27
Unscheduled Principal Cumulative	11,184,467,051.71
Senior Reduction Amount	823,112,159.13
Subordinate Reduction Amount	1,130,650.95
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	86,421.11
Modification Loss Amount	43,832.11
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	72282
Period Reference Pool Removal Loan Count	3222
Period Ending Loan Count	69060
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	14,159,298,913.94
Period PIF Loan Count Current	3214
PIF Loan Count Cumulative	42864
Period PIF Loan UPB Current	797,179,343.23
PIF Loan UPB Cumulative	10,905,421,313.96
Period Partial Prepayment Amount	4,253,530.89
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	143
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	26,640,269.19
Credit Event Amount Current	2,242,521.04
Credit Event Amount Cumulative	13,731,707.86
Total Active Modified Loan Count	414
Total Active Modified Loan UPB	96,690,714.34
Libor Rate	0.149250%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.981820%
Subordinate Percentage	5.018180%
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 %	5.020000 %	5.300000 %
2M-1	0.00	0.00	3.750000 %	5.020000 %	5.300000 %
2M-1H	0.00	0.00	3.750000 %	5.020000 %	5.300000 %
2M-2A	0.00	0.00	2.870000 %	5.020000 %	5.300000 %
2M-2B	0.00	0.00	1.980000 %	3.510000 %	3.710000 %
2M-2C	0.00	0.00	1.100000 %	1.940000 %	2.060000 %
2M-2	0.00	0.00	1.100000 %	1.940000 %	2.060000 %
2M-2H	0.00	0.00	1.100000 %	1.940000 %	2.060000 %
2B-1	0.00	0.00	0.500000 %	0.880000 %	0.930000 %
2B-1H	0.00	0.00	0.500000 %	0.880000 %	0.930000 %
2B-2H	0.00	86,421.11	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	938	192,875,765.73	1.358239 %	1.362184 %
60 Days	479	104,322,001.68	0.693600 %	0.736774 %
90 Days	493	106,266,360.37	0.713872 %	0.750506 %
120 Days	491	109,766,846.22	0.710976 %	0.775228 %
150 Days	877	204,986,150.91	1.269910 %	1.447714 %
180+ Days	1593	398,986,918.31	2.306690 %	2.817844 %
Totals	4871	1,117,204,043.22	7.053287 %	7.890250 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	306	74,194,508.41	43,832.11	0.059077

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214675	226,327.51	282.91	0.125000
Summary	0090214689	366,887.36	31.34	0.008542
Summary	0090215097	146,663.01	163.64	0.111576
Summary	0090215245	104,178.67	47.67	0.045758
Summary	0090215621	409,521.80	383.93	0.093751
Summary	0090215630	341,844.00	158.25	0.046293
Summary	0090215758	256,549.68	187.07	0.072918
Summary	0090215876	291,136.90	242.61	0.083332
Summary	0090216229	123,690.55	34.49	0.027884
Summary	0090216889	138,466.38	89.41	0.064572
Summary	0090217648	239,708.67	166.79	0.069580
Summary	0090217688	255,277.80	114.46	0.044837
Summary	0090218530	111,510.51	42.03	0.037692
Summary	0090219521	110,658.15	47.78	0.043178
Summary	0090219840	198,705.44	144.89	0.072917
Summary	0090220107	119,373.89	62.17	0.052080
Summary	0090220894	389,663.36	161.56	0.041461
Summary	0090221111	441,068.38	141.39	0.032056
Summary	0090221279	243,906.49	112.08	0.045952
Summary	0090221697	310,395.19	161.66	0.052082
Summary	0090222200	146,976.75	82.92	0.056417
Summary	0090222415	132,236.77	86.22	0.065201
Summary	0090222872	204,069.12	28.13	0.013785
Summary	0090223213	173,674.58	44.38	0.025554
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	75,756.43	63.13	0.083333
Summary	0090225884	38,208.67	62.58	0.163785
Summary	0090226109	58,063.85	18.07	0.031121
Summary	0090226122	397,978.52	198.65	0.049915
Summary	0090226180	315,091.93	183.73	0.058310
Summary	0090226539	236,710.14	271.23	0.114583
Summary	0090226843	245,422.20	332.34	0.135416
Summary	0090227067	144,798.49	105.58	0.072915
Summary	0090228235	156,692.43	109.56	0.069920
Summary	0090228658	238,848.84	149.28	0.062500
Summary	0090228868	613,113.57	619.61	0.101060
Summary	0090228929	340,364.34	177.44	0.052132
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	148,612.12	49.02	0.032985
Summary	0090230864	186,403.50	82.34	0.044173
Summary	0090230911	258,486.45	43.14	0.016689
Summary	0090231111	107,164.93	27.69	0.025839
Summary	0090231384	226,601.65	151.14	0.066699
Summary	0090231415	101,112.07	105.33	0.104172
Summary	0090231859	121,337.84	101.11	0.083329
Summary	0090232082	235,109.03	207.83	0.088397
Summary	0090232111	161,244.81	105.28	0.065292
Summary	0090232180	174,904.25	45.08	0.025774
Summary	0090233039	156,598.80	74.84	0.047791
Summary	0090234185	114,496.04	25.71	0.022455
Summary	0090234671	216,004.48	108.33	0.050152
Summary	0090234879	139,411.41	130.70	0.093751
Summary	0090236080	394,126.10	407.26	0.103332
Summary	0090236659	177,423.23	66.87	0.037690
Summary	0090236719	189,209.58	81.61	0.043132
Summary	0090237593	542,701.45	765.26	0.141009
Summary	0090237769	411,731.48	231.84	0.056309

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090237942	375,605.19	430.38	0.114583
Summary	0090238145	141,691.71	191.87	0.135414
Summary	0090238371	137,936.57	129.32	0.093753
Summary	0090238794	178,220.27	167.08	0.093749
Summary	0090239193	197,732.95	102.99	0.052085
Summary	0090239270	270,937.85	197.56	0.072917
Summary	0090239356	158,202.92	49.52	0.031302
Summary	0090239554	219,406.59	182.84	0.083334
Summary	0090239739	134,948.28	21.21	0.015717
Summary	0090240191	294,740.09	275.54	0.093486
Summary	0090242469	167,855.26	244.79	0.145834
Summary	0090242560	79,563.59	99.45	0.124994
Summary	0090243681	238,080.32	148.80	0.062500
Summary	0090243837	200,451.80	57.17	0.028521
Summary	0090244155	133,269.01	61.81	0.046380
Summary	0090244931	323,830.83	11.19	0.003456
Summary	0090245010	185,933.70	118.79	0.063888
Summary	0090245849	156,871.02	72.05	0.045929
Summary	0090246465	328,332.51	79.45	0.024198
Summary	0090246493	101,658.78	74.13	0.072920
Summary	0090246602	100,036.51	32.64	0.032628
Summary	0090246711	258,018.88	295.65	0.114585
Summary	0090246796	269,272.39	90.38	0.033565
Summary	0090247207	311,537.09	19.79	0.006352
Summary	0090247417	387,981.86	242.49	0.062500
Summary	0090248695	270,604.51	34.18	0.012631
Summary	0090248866	400,305.43	148.67	0.037139
Summary	0090248974	246,058.58	84.93	0.034516
Summary	0090248991	279,407.95	174.63	0.062500
Summary	0090249593	411,312.66	342.76	0.083333
Summary	0090250534	464,487.14	361.91	0.077916
Summary	0090251184	82,831.00	17.94	0.021659
Summary	0090251648	363,125.22	84.40	0.023243
Summary	0090251673	247,298.97	76.11	0.030777

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090251894	80,439.13	25.83	0.032111
Summary	0090252060	317,621.88	156.51	0.049276
Summary	0090252563	106,679.37	31.12	0.029172
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	357,107.13	67.88	0.019008
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253311	246,473.32	72.87	0.029565
Summary	0090253319	243,539.65	202.95	0.083333
Summary	0090253445	404,176.03	221.59	0.054825
Summary	0090253580	167,705.26	157.22	0.093748
Summary	0090254179	107,496.57	36.30	0.033769
Summary	0090254831	205,733.09	157.79	0.076696
Summary	0090254914	356,439.99	148.52	0.041668
Summary	0090256109	168,143.29	92.25	0.054864
Summary	0090256639	177,038.14	44.93	0.025379
Summary	0090257345	189,906.22	21.87	0.011516
Summary	0090258756	166,279.83	70.86	0.042615
Summary	0090260003	145,396.23	55.62	0.038254
Summary	0090260518	272,903.81	149.11	0.054638
Summary	0090261619	271,646.02	172.60	0.063539
Summary	0090261935	532,765.54	191.97	0.036033
Summary	0090262186	342,667.56	226.80	0.066187
Summary	0090263502	355,616.18	185.22	0.052084
Summary	0090263509	386,542.72	27.12	0.007016
Summary	0090264027	140,806.52	108.48	0.077042
Summary	0090264155	234,467.83	142.49	0.060772
Summary	0090264295	317,160.03	130.54	0.041159
Summary	0090264444	55,164.14	41.61	0.075429
Summary	0090264923	412,844.89	239.32	0.057969
Summary	0090264999	146,212.33	69.88	0.047794
Summary	0090265201	434,847.46	169.97	0.039087
Summary	0090265232	115,581.16	39.18	0.033898
Summary	0090265315	356,699.71	115.12	0.032274
Summary	0090265562	100,817.60	88.29	0.087574

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090266521	122,514.16	49.80	0.040648
Summary	0090266766	269,684.85	130.73	0.048475
Summary	0090266806	383,131.69	275.89	0.072009
Summary	0090267275	68,788.44	71.65	0.104160
Summary	0090267382	85,412.67	88.97	0.104165
Summary	0090267405	452,560.99	56.64	0.012515
Summary	0090267523	302,229.06	197.34	0.065295
Summary	0090267845	267,309.37	194.91	0.072916
Summary	0090268101	194,387.82	50.14	0.025794
Summary	0090268935	264,368.21	75.84	0.028687
Summary	0090269392	364,098.14	151.71	0.041667
Summary	0090269405	205,928.46	84.12	0.040849
Summary	0090269446	323,185.28	142.48	0.044086
Summary	0090269494	235,423.93	95.48	0.040557
Summary	0090269823	354,950.21	107.11	0.030176
Summary	0090270029	133,977.54	51.92	0.038753
Summary	0090270858	172,618.86	96.35	0.055817
Summary	0090271375	146,556.71	38.16	0.026038
Summary	0090271653	229,101.27	334.11	0.145835
Summary	0090271682	313,775.83	196.11	0.062500
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090272970	212,846.53	127.99	0.060133
Summary	0090273750	137,726.53	79.71	0.057876
Summary	0090273796	389,172.29	37.48	0.009631
Summary	0090273804	346,020.13	201.54	0.058245
Summary	0090274189	513,910.73	182.52	0.035516
Summary	0090274357	132,407.13	71.61	0.054083
Summary	0090274976	284,939.68	81.43	0.028578
Summary	0090275929	368,030.06	252.17	0.068519
Summary	0090275969	243,946.74	177.88	0.072918
Summary	0090276734	429,137.83	230.57	0.053729
Summary	0090276795	268,018.19	27.92	0.010417
Summary	0090277433	243,905.18	132.71	0.054410
Summary	0090279076	142,742.16	58.39	0.040906

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090281566	393,970.76	328.31	0.083334
Summary	0090282209	160,629.71	217.52	0.135417
Summary	0090282412	170,245.74	83.71	0.049170
Summary	0090282503	170,915.80	247.41	0.144755
Summary	0090283042	166,513.86	136.40	0.081915
Summary	0090283190	299,101.48	125.03	0.041802
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284152	167,255.83	121.96	0.072918
Summary	0090284993	219,505.23	234.67	0.106909
Summary	0090285447	218,600.57	217.52	0.099506
Summary	0090285580	300,593.72	281.81	0.093751
Summary	0090287025	334,000.90	109.33	0.032733
Summary	0090287503	431,549.53	364.22	0.084398
Summary	0090287740	260,833.26	217.36	0.083333
Summary	0090287857	134,681.57	89.91	0.066757
Summary	0090288511	420,349.21	251.66	0.059869
Summary	0090290043	247,172.06	85.56	0.034616
Summary	0090290801	73,220.80	11.27	0.015392
Summary	0090292404	254,072.75	32.14	0.012650
Summary	0090292495	309,277.57	179.62	0.058077
Summary	0090292586	371,228.01	165.07	0.044466
Summary	0090293071	96,398.07	33.82	0.035084
Summary	0090293218	218,686.11	182.24	0.083334
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293601	156,628.02	80.24	0.051230
Summary	0090293763	120,311.33	42.77	0.035549
Summary	0090293936	125,563.76	130.80	0.104170
Summary	0090293942	174,436.14	103.41	0.059282
Summary	0090293981	206,219.44	57.46	0.027864
Summary	0090293994	336,251.27	350.26	0.104166
Summary	0090294492	305,183.66	140.58	0.046064
Summary	0090296711	123,876.92	60.09	0.048508
Summary	0090296755	169,504.68	59.39	0.035037
Summary	0090296944	196,022.78	210.75	0.107513

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090297649	293,112.14	106.25	0.036249
Summary	0090298094	142,386.52	133.49	0.093752
Summary	0090299105	259,382.41	324.23	0.125001
Summary	0090301066	213,345.13	244.46	0.114584
Summary	0090301350	409,287.35	134.33	0.032820
Summary	0090301675	513,383.03	226.49	0.044117
Summary	0090301913	198,727.04	128.88	0.064853
Summary	0090302103	449,603.31	374.67	0.083333
Summary	0090303136	277,675.99	115.70	0.041667
Summary	0090303296	141,652.37	103.84	0.073306
Summary	0090304297	394,688.66	287.79	0.072916
Summary	0090304397	213,363.89	101.15	0.047407
Summary	0090304624	259,775.64	102.61	0.039499
Summary	0090305900	343,002.36	587.71	0.171343
Summary	0090306413	296,126.80	160.66	0.054254
Summary	0090306673	76,760.91	60.67	0.079038
Summary	0090307068	131,050.86	80.89	0.061724
Summary	0090307127	314,954.65	77.31	0.024546
Summary	0090307432	423,076.82	352.56	0.083332
Summary	0090308919	86,119.81	14.44	0.016767
Summary	0090309137	139,906.19	110.16	0.078738
Summary	0090309325	88,049.12	47.56	0.054015
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	205,603.14	60.83	0.029586
Summary	0090310097	202,384.10	71.13	0.035146
Summary	0090310395	449,891.49	337.94	0.075116
Summary	0090310460	443,031.33	244.00	0.055075
Summary	0090310523	276,640.96	86.46	0.031254
Summary	0090311336	126,964.94	92.58	0.072918
Summary	0090312149	176,562.24	91.96	0.052084
Summary	0090312432	199,154.78	186.71	0.093751
Summary	0090313130	136,338.24	127.82	0.093752
Summary	0090313287	242,326.78	80.21	0.033100
Summary	0090314555	256,777.61	109.51	0.042648

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090314562	346,667.34	136.08	0.039254
Summary	0090314570	292,836.41	90.09	0.030765
Summary	0090314807	401,633.20	196.81	0.049002
Summary	0090315601	295,650.62	91.28	0.030874
Summary	0090316014	203,838.84	125.34	0.061490
Summary	0090317144	137,876.39	110.94	0.080463
Summary	0090317213	341,687.37	41.34	0.012099
Summary	0090319573	149,167.89	42.57	0.028538
Summary	0090320316	411,539.71	5.21	0.001266
Summary	0090320366	324,336.29	236.50	0.072918
Summary	0090320451	102,231.53	74.54	0.072913
Summary	0090320611	396,128.69	204.79	0.051698
Summary	0090321188	191,672.84	53.55	0.027938
Summary	0090321199	102,900.19	48.51	0.047143
Summary	0090321364	173,819.81	162.96	0.093752
Summary	0090321913	124,239.08	49.07	0.039496
Summary	0090322162	339,380.36	282.82	0.083334
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	401,536.06	585.57	0.145832
Summary	0090322616	122,197.47	39.01	0.031924
Summary	0090322690	201,408.44	148.87	0.073914
Summary	0090322845	231,041.97	159.96	0.069234
Summary	0090323130	114,235.93	43.51	0.038088
Summary	0090323507	89,377.68	158.58	0.177427
Summary	0090324420	154,353.32	52.31	0.033890
Summary	0090324649	239,713.56	305.65	0.127506
Summary	0090325321	411,492.59	193.05	0.046915
Summary	0090326514	282,551.22	57.47	0.020340
Summary	0090326719	106,228.36	60.54	0.056990
Summary	0090326972	272,233.81	226.86	0.083333
Summary	0090327204	289,568.99	161.79	0.055873
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	385,539.72	189.10	0.049048
Summary	0090328654	156,027.07	21.92	0.014049

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090329052	226,103.25	164.87	0.072918
Summary	0090329445	152,700.23	127.25	0.083333
Summary	0090329608	132,007.25	107.16	0.081177
Summary	0090330293	233,739.08	58.94	0.025216
Summary	0090331177	321,098.39	257.67	0.080246
Summary	0090331206	156,685.02	93.86	0.059904
Summary	0090331959	355,375.59	333.16	0.093749
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333220	318,792.38	114.72	0.035986
Summary	0090334523	133,369.33	61.68	0.046248
Summary	0090335262	417,236.16	173.10	0.041487
Summary	0090335339	167,269.30	29.10	0.017397
Summary	0090335725	159,984.94	42.37	0.026484
Summary	0090336343	166,338.15	207.92	0.124998
Summary	0090336428	183,566.85	248.58	0.135417
Summary	0090336430	276,364.09	131.34	0.047524
Summary	0090336556	373,009.32	411.17	0.110230
Summary	0090338070	427,872.06	116.15	0.027146
Summary	0090338629	311,465.09	117.15	0.037613
Summary	0090338852	189,076.85	69.11	0.036551
Summary	0090339222	252,485.48	30.05	0.011902
Summary	0090339280	455,432.10	569.29	0.125000
Summary	0090339465	276,385.28	259.11	0.093750
Summary	0090339862	174,529.38	45.76	0.026219
Summary	0090340023	326,467.43	204.04	0.062499
Summary	0090340182	442,182.52	230.30	0.052083
Summary	0090340553	78,196.70	32.05	0.040986
Summary	0090340620	131,614.12	37.06	0.028158
Summary	0090341593	244,574.58	359.37	0.146937
Summary	0090341617	222,693.83	94.52	0.042444
Summary	0090341740	255,020.30	111.50	0.043722
Summary	0090342442	71,494.02	59.58	0.083336
Summary	0090343181	84,049.76	70.04	0.083332
Summary	0090343195	108,391.54	67.74	0.062496

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090344632	429,015.75	223.45	0.052084
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345369	208,923.64	108.99	0.052167
Summary	0090345446	169,544.24	47.44	0.027981
Summary	0090345572	98,168.07	77.67	0.079119
Summary	0090345856	83,939.98	61.21	0.072921
Summary	0090346396	94,543.36	62.52	0.066128
Summary	0090347418	385,388.05	89.86	0.023317
Summary	0090347462	447,884.05	474.96	0.106045

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
8	2,242,521.04	(44,913.29)	(2.003)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090225086	345,982.62	(32,465.06)	(9.383)
0090257524	317,042.70	(4,653.32)	(1.468)
0090286060	374,007.53	54,323.34	14.525
0090297343	48,753.02	(201.57)	(0.413)
0090305410	321,401.68	8,233.06	2.562
0090312347	121,859.59	25,692.08	21.083
0090312494	331,443.37	(14,777.34)	(4.458)
0090321227	382,030.53	(81,064.48)	(21.219)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
8	1,231,878.74	(41,507.82)	(2,198.62)	(0.178)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090219607	218,553.36	2.26	(27,669.04)	(12.660)
0090228399	219,405.49	4,922.32	2,200.91	1.003
0090228439	410,290.64	(46,469.68)	8,339.04	2.032
0090231119	92,112.85	2.26	1,321.45	1.435
0090257223	38,176.80	2.25	25,095.03	65.734
0090281765	84,815.28	26.00	12,334.86	14.543
0090292294	88,337.71	2.25	(32,162.67)	(36.409)
0090316925	80,186.61	4.52	8,341.80	10.403

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
66	13,731,707.86	194,006.87	1.413

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	(32,465.06)	(9.383)
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	8,339.04	2.032
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	4,429.64	0.988
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090245076	129,135.09	15.95	0.012
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	853.65	0.748
0090246214	156,896.87	(2,274.06)	(1.449)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090246579	271,342.62	164.35	0.061
0090250263	206,335.18	897.78	0.435
0090251152	236,166.62	(3,772.87)	(1.598)
0090251628	82,366.19	2,486.82	3.019
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	25,095.03	65.734
0090257524	317,042.70	(4,653.32)	(1.468)
0090270252	386,393.52	(3,895.17)	(1.008)
0090272857	120,309.48	1,015.94	0.844
0090276273	83,979.99	5,641.96	6.718
0090281475	69,794.15	5,339.01	7.650
0090281765	84,815.28	12,334.86	14.543
0090282561	221,416.73	3,647.87	1.648
0090285007	330,630.27	15,479.52	4.682
0090286060	374,007.53	54,323.34	14.525
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	2,996.22	0.858
0090292294	88,337.71	(32,162.67)	(36.409)
0090297343	48,753.02	(201.57)	(0.413)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090300302	242,480.60	(48,960.29)	(20.191)
0090300612	339,534.01	19,235.27	5.665
0090301438	231,559.41	(2,017.02)	(0.871)
0090305410	321,401.68	8,233.06	2.562
0090308562	59,299.20	(177.35)	(0.299)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090312347	121,859.59	25,692.08	21.083
0090312494	331,443.37	(14,777.34)	(4.458)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	8,341.80	10.403
0090321227	382,030.53	(81,064.48)	(21.219)
0090325915	127,782.00	5,858.07	4.584
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	2,342.59	0.696
0090332242	112,435.16	12,684.26	11.281
0090333124	316,629.71	10,040.63	3.171
0090338662	118,749.96	1,916.78	1.614
0090343131	129,943.53	(8,128.37)	(6.255)
0090344274	371,042.80	(4,017.09)	(1.083)
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,350.33	4.899

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	16	3,474,399.78	(86,421.11)	(0.001 %)	0	0.00	0.00	0.000 %	16	3,474,399.78	(86,421.11)	(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	0090219607	223,000.00	4.875 %	AZ	97.00	360	218,553.36	07/31/2020	2.26	(27,669.04)
Summary	0090225086	351,000.00	4.750 %	AR	95.00	360	345,982.62	10/31/2020	(32,465.06)	(32,465.06)
Summary	0090228399	221,000.00	4.750 %	CA	90.00	360	219,405.49	11/30/2019	4,922.32	2,200.91
Summary	0090228439	421,000.00	4.750 %	KS	95.00	360	410,290.64	07/31/2020	(46,469.68)	8,339.04
Summary	0090231119	95,000.00	4.625 %	SC	95.00	360	92,112.85	07/31/2020	2.26	1,321.45
Summary	0090257223	39,000.00	4.750 %	NM	97.00	360	38,176.80	09/30/2020	2.25	25,095.03
Summary	0090257524	328,000.00	4.750 %	MD	97.00	360	317,042.70	10/31/2020	(4,653.32)	(4,653.32)
Summary	0090281765	86,000.00	4.125 %	IN	97.00	360	84,815.28	07/31/2020	26.00	12,334.86
Summary	0090286060	382,000.00	5.125 %	WA	95.00	360	374,007.53	10/31/2020	54,323.34	54,323.34
Summary	0090292294	89,000.00	4.500 %	MN	88.00	360	88,337.71	04/30/2020	2.25	(32,162.67)
Summary	0090297343	49,000.00	4.625 %	MI	95.00	360	48,753.02	10/31/2020	(201.57)	(201.57)
Summary	0090305410	323,000.00	4.875 %	FL	95.00	360	321,401.68	10/31/2020	8,233.06	8,233.06
Summary	0090312347	123,000.00	4.875 %	NC	95.00	360	121,859.59	10/31/2020	25,692.08	25,692.08
Summary	0090312494	337,000.00	4.375 %	FL	95.00	360	331,443.37	10/31/2020	(14,777.34)	(14,777.34)
Summary	0090316925	82,000.00	4.000 %	KY	85.00	360	80,186.61	07/31/2020	4.52	8,341.80
Summary	0090321227	390,000.00	4.000 %	CA	95.00	360	382,030.53	10/31/2020	(81,064.48)	(81,064.48)

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

* This data is currently not provided for reporting.

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

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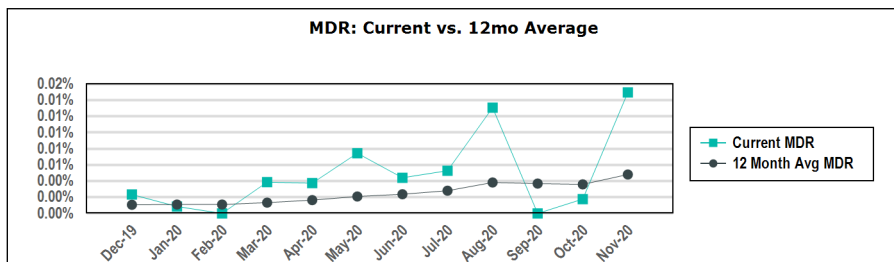
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Realized Loss Report - Collateral

Summary

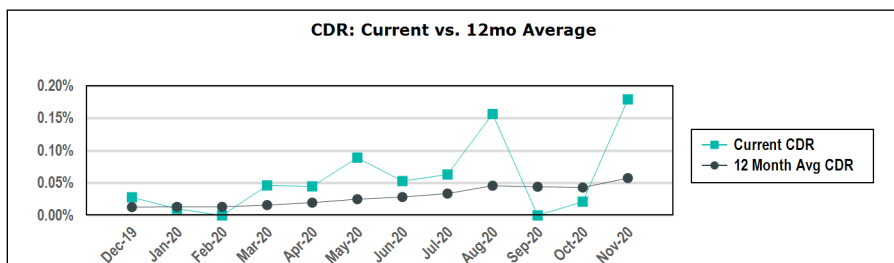
MDR

Current Month 0.015 %
3 Month Average 0.006 %
12 Month Average 0.005 %



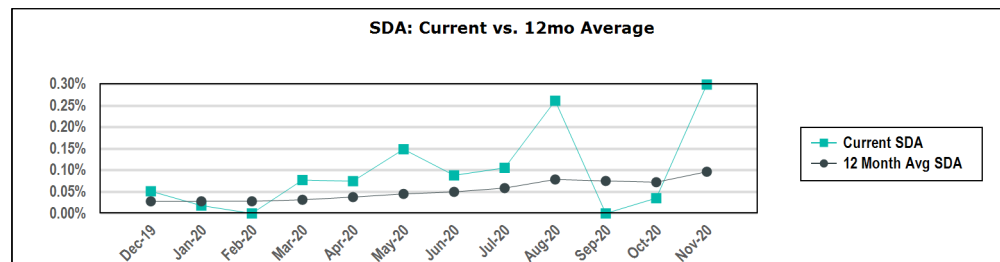
CDR

Current Month 0.179 %
3 Month Average 0.067 %
12 Month Average 0.058 %



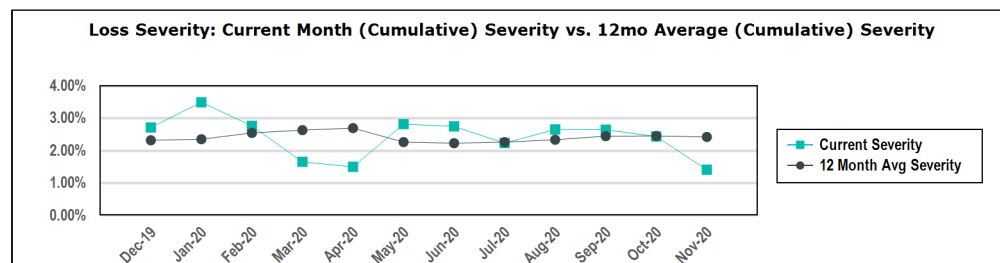
SDA

Current Month 0.299 %
3 Month Average 0.112 %
12 Month Average 0.097 %



Loss Severity

Current Month (Cumulative) 1.413 %
3 Month Average (Cumulative) 2.168 %
12 Month Average (Cumulative) 2.428 %



Calculation Methodology:

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

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

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

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

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

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Prepayment Rates

Summary

SMM

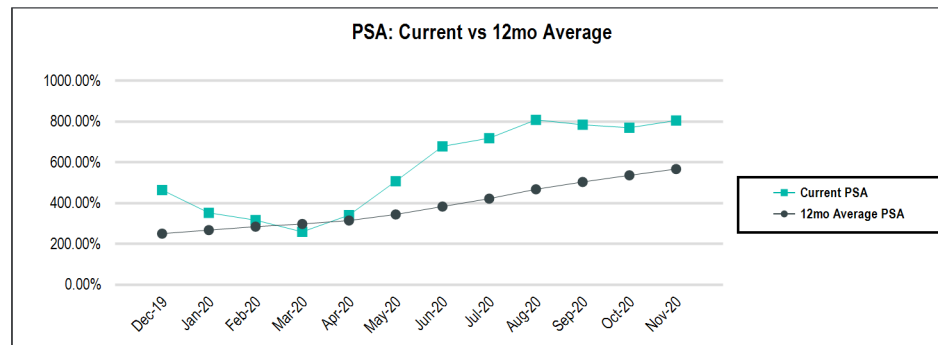
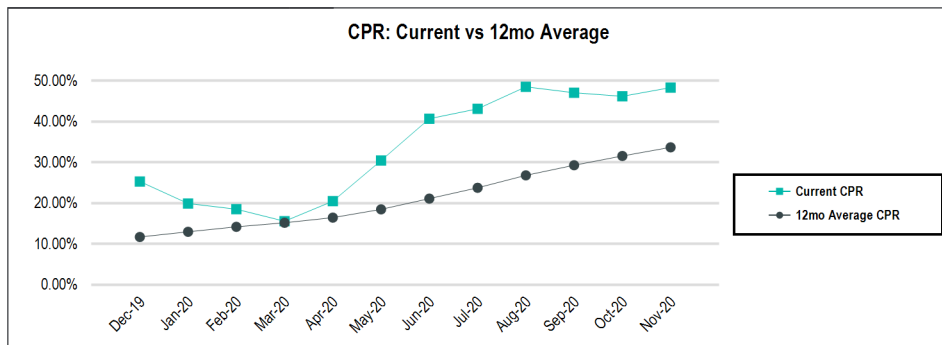
Current Month	5.358 %
3 Month Average	5.188 %
12 Month Average	3.502 %

CPR

Current Month	48.358 %
3 Month Average	47.224 %
12 Month Average	33.707 %

PSA

Current Month	805.973 %
3 Month Average	787.058 %
12 Month Average	567.733 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
143	26,640,269.19

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Accrual Period

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

Business Day

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

Closing Date

March 14, 2018