

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2023
04-Aug-2023 1:01:02 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		08/24/2023	0.00000 %	4,637,062,947.15	0.00	49,796,564.72	0.00	4,587,266,382.43	49,796,564.72	0.00
2M-1	30711XC28	08/24/2023	5.83349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/24/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	08/24/2023	7.38349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		08/24/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	08/24/2023	7.38349 %	4,981,895.24	31,674.92	510,099.32	0.00	4,471,795.92	541,774.24	0.00
2M-BH		08/24/2023	0.00000 %	56,435,712.73	0.00	5,778,487.35	0.00	50,657,225.38	5,778,487.35	0.00
2M-2C	30711XC77	08/24/2023	7.38349 %	18,988,182.33	120,726.96	0.00	0.00	18,988,182.33	120,726.96	0.00
2M-CH		08/24/2023	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	08/24/2023	7.38349 %	23,970,077.57	152,401.88	510,099.32	0.00	23,459,978.25	662,501.20	0.00
2M-2H		08/24/2023	0.00000 %	271,536,904.40	0.00	5,778,487.35	0.00	265,758,417.05	5,778,487.35	0.00
2B-1	30711XC44	08/24/2023	9.18349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		08/24/2023	0.00000 %	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		08/24/2023	0.00000 %	131,084,923.89	0.00	0.00	(166.17)	131,085,090.06	0.00	1,418,330.94
2A-I1	30711XC93	08/24/2023	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	08/24/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	08/24/2023	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	08/24/2023	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	08/24/2023	1.70000 %	0.00	7,292.94	0.00	0.00	0.00	7,292.94	0.00
2B-I2	30711XE34	08/24/2023	1.30000 %	0.00	5,576.95	0.00	0.00	0.00	5,576.95	0.00
2B-I3	30711XE59	08/24/2023	0.90000 %	0.00	3,860.97	0.00	0.00	0.00	3,860.97	0.00
2B-I4	30711XH98	08/24/2023	0.50000 %	0.00	2,144.98	0.00	0.00	0.00	2,144.98	0.00
2C-I1	30711XE83	08/24/2023	1.70000 %	0.00	27,796.59	0.00	0.00	0.00	27,796.59	0.00
2C-I2	30711XF25	08/24/2023	1.30000 %	0.00	21,256.22	0.00	0.00	0.00	21,256.22	0.00
2C-I3	30711XF41	08/24/2023	0.90000 %	0.00	14,715.84	0.00	0.00	0.00	14,715.84	0.00
2C-I4	30711XF66	08/24/2023	0.50000 %	0.00	8,175.47	0.00	0.00	0.00	8,175.47	0.00
2E-A1	30711XC85	08/24/2023	5.68349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	08/24/2023	6.08349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	08/24/2023	6.48349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	08/24/2023	6.88349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	08/24/2023	5.68349 %	4,981,895.24	24,381.98	510,099.32	0.00	4,471,795.92	534,481.30	0.00

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2023
 04-Aug-2023 1:01:02 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
2E-B2	30711XE26	08/24/2023	6.08349 %	4,981,895.24	26,097.96	510,099.32	0.00	4,471,795.92	536,197.28	0.00
2E-B3	30711XE42	08/24/2023	6.48349 %	4,981,895.24	27,813.95	510,099.32	0.00	4,471,795.92	537,913.27	0.00
2E-B4	30711XE67	08/24/2023	6.88349 %	4,981,895.24	29,529.93	510,099.32	0.00	4,471,795.92	539,629.25	0.00
2E-C1	30711XE75	08/24/2023	5.68349 %	18,988,182.33	92,930.37	0.00	0.00	18,988,182.33	92,930.37	0.00
2E-C2	30711XE91	08/24/2023	6.08349 %	18,988,182.33	99,470.75	0.00	0.00	18,988,182.33	99,470.75	0.00
2E-C3	30711XF33	08/24/2023	6.48349 %	18,988,182.33	106,011.12	0.00	0.00	18,988,182.33	106,011.12	0.00
2E-C4	30711XF58	08/24/2023	6.88349 %	18,988,182.33	112,551.50	0.00	0.00	18,988,182.33	112,551.50	0.00
2E-D1	30711XF74	08/24/2023	5.68349 %	4,981,895.24	24,381.98	510,099.32	0.00	4,471,795.92	534,481.30	0.00
2E-D2	30711XF82	08/24/2023	6.08349 %	4,981,895.24	26,097.96	510,099.32	0.00	4,471,795.92	536,197.28	0.00
2E-D3	30711XF90	08/24/2023	6.48349 %	4,981,895.24	27,813.95	510,099.32	0.00	4,471,795.92	537,913.27	0.00
2E-D4	30711XG24	08/24/2023	6.88349 %	4,981,895.24	29,529.93	510,099.32	0.00	4,471,795.92	539,629.25	0.00
2E-D5	30711XG32	08/24/2023	7.38349 %	4,981,895.24	31,674.92	510,099.32	0.00	4,471,795.92	541,774.24	0.00
2E-F1	30711XG40	08/24/2023	5.68349 %	23,970,077.57	117,312.35	510,099.32	0.00	23,459,978.25	627,411.67	0.00
2E-F2	30711XG57	08/24/2023	6.08349 %	23,970,077.57	125,568.71	510,099.32	0.00	23,459,978.25	635,668.03	0.00
2E-F3	30711XG65	08/24/2023	6.48349 %	23,970,077.57	133,825.07	510,099.32	0.00	23,459,978.25	643,924.39	0.00
2E-F4	30711XG73	08/24/2023	6.88349 %	23,970,077.57	142,081.43	510,099.32	0.00	23,459,978.25	652,180.75	0.00
2E-F5	30711XG81	08/24/2023	7.38349 %	23,970,077.57	152,401.88	510,099.32	0.00	23,459,978.25	662,501.20	0.00
2X-1	30711XG99	08/24/2023	1.70000 %	0.00	7,292.94	0.00	0.00	0.00	7,292.94	0.00
2X-2	30711XH23	08/24/2023	1.30000 %	0.00	5,576.95	0.00	0.00	0.00	5,576.95	0.00
2X-3	30711XH31	08/24/2023	0.90000 %	0.00	3,860.97	0.00	0.00	0.00	3,860.97	0.00
2X-4	30711XH49	08/24/2023	0.50000 %	0.00	2,144.98	0.00	0.00	0.00	2,144.98	0.00
2Y-1	30711XH56	08/24/2023	1.70000 %	0.00	35,089.53	0.00	0.00	0.00	35,089.53	0.00
2Y-2	30711XH64	08/24/2023	1.30000 %	0.00	26,833.17	0.00	0.00	0.00	26,833.17	0.00
2Y-3	30711XH72	08/24/2023	0.90000 %	0.00	18,576.81	0.00	0.00	0.00	18,576.81	0.00
2Y-4	30711XH80	08/24/2023	0.50000 %	0.00	10,320.45	0.00	0.00	0.00	10,320.45	0.00
Totals				5,758,806,112.31	1,834,795.26	69,515,128.54	(166.17)	5,689,291,149.94	71,349,923.80	1,418,330.94

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2023
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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-Aug-2023
 04-Aug-2023 1:01:02 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	4,637,062,947.15	9,467,445.00	40,329,119.72	0.00	0.00	49,796,564.72	4,587,266,382.43	0.18125647	49,796,564.72
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	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	18,988,182.33	4,981,895.24	96,981.66	413,117.66	0.00	0.00	510,099.32	4,471,795.92	0.23550416	510,099.32
2M-BH	215,101,191.67	56,435,712.73	1,098,623.85	4,679,863.50	0.00	0.00	5,778,487.35	50,657,225.38	0.23550416	5,778,487.35
2M-2C	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2M-CH	215,101,191.67	215,101,191.67	0.00	0.00	0.00	0.00	0.00	215,101,191.67	1.00000000	0.00
2M-2	56,964,547.00	23,970,077.57	96,981.66	413,117.66	0.00	0.00	510,099.32	23,459,978.25	0.41183472	510,099.32
2M-2H	645,303,575.00	271,536,904.40	1,098,623.85	4,679,863.50	0.00	0.00	5,778,487.35	265,758,417.05	0.41183472	5,778,487.35
2B-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-1H	159,004,103.00	159,004,103.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00	1.00000000	0.00
2B-2H	132,503,421.00	131,084,923.89	0.00	0.00	0.00	(166.17)	(166.17)	131,085,090.06	0.98929589	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	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	18,988,182.33	4,981,895.24	96,981.66	413,117.66	0.00	0.00	510,099.32	4,471,795.92	0.23550416	510,099.32
2E-B2	18,988,182.33	4,981,895.24	96,981.66	413,117.66	0.00	0.00	510,099.32	4,471,795.92	0.23550416	510,099.32
2E-B3	18,988,182.33	4,981,895.24	96,981.66	413,117.66	0.00	0.00	510,099.32	4,471,795.92	0.23550416	510,099.32

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Series 2018-C02



Distribution Date: 25-Aug-2023
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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	18,988,182.33	4,981,895.24	96,981.66	413,117.66	0.00	0.00	510,099.32	4,471,795.92	0.23550416	510,099.32
2E-C1	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C2	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C3	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C4	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-D1	37,976,364.67	4,981,895.24	96,981.66	413,117.66	0.00	0.00	510,099.32	4,471,795.92	0.11775208	510,099.32
2E-D2	37,976,364.67	4,981,895.24	96,981.66	413,117.66	0.00	0.00	510,099.32	4,471,795.92	0.11775208	510,099.32
2E-D3	37,976,364.67	4,981,895.24	96,981.66	413,117.66	0.00	0.00	510,099.32	4,471,795.92	0.11775208	510,099.32
2E-D4	37,976,364.67	4,981,895.24	96,981.66	413,117.66	0.00	0.00	510,099.32	4,471,795.92	0.11775208	510,099.32
2E-D5	37,976,364.67	4,981,895.24	96,981.66	413,117.66	0.00	0.00	510,099.32	4,471,795.92	0.11775208	510,099.32
2E-F1	37,976,364.67	23,970,077.57	96,981.66	413,117.66	0.00	0.00	510,099.32	23,459,978.25	0.61775208	510,099.32
2E-F2	37,976,364.67	23,970,077.57	96,981.66	413,117.66	0.00	0.00	510,099.32	23,459,978.25	0.61775208	510,099.32
2E-F3	37,976,364.67	23,970,077.57	96,981.66	413,117.66	0.00	0.00	510,099.32	23,459,978.25	0.61775208	510,099.32
2E-F4	37,976,364.67	23,970,077.57	96,981.66	413,117.66	0.00	0.00	510,099.32	23,459,978.25	0.61775208	510,099.32
2E-F5	37,976,364.67	23,970,077.57	96,981.66	413,117.66	0.00	0.00	510,099.32	23,459,978.25	0.61775208	510,099.32
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	27,810,573,848.66	5,758,806,112.31	13,216,399.26	56,298,729.28	0.00	(166.17)	69,514,962.37	5,689,291,149.94	0.20457295	69,515,128.54

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$610,187,453 as a result of the CAS 2018-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted in the amount of \$151,053,000.00 as a result of the CAS 2018-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Series 2018-C02



Distribution Date: 25-Aug-2023
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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	183.22407509	0.37408676	1.59352283	0.00000000	0.00000000	1.96760959	181.25646550	0.18125647	1.96760959
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	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	262.36820110	5.10747466	21.75656694	0.00000000	0.00000000	26.86404160	235.50415950	0.23550416	26.86404160
2M-BH	215,101,191.67	262.36820118	5.10747449	21.75656705	0.00000000	0.00000000	26.86404155	235.50415963	0.23550416	26.86404155
2M-2C	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	215,101,191.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	56,964,547.00	420.78940029	1.70249155	7.25218898	0.00000000	0.00000000	8.95468053	411.83471976	0.41183472	8.95468053
2M-2H	645,303,575.00	420.78940040	1.70249150	7.25218902	0.00000000	0.00000000	8.95468052	411.83471988	0.41183472	8.95468052
2B-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	159,004,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	989.29463783	0.00000000	0.00000000	0.00000000	(0.00125408)	(0.00125408)	989.29589192	0.98929589	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	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	262.36820110	5.10747466	21.75656694	0.00000000	0.00000000	26.86404160	235.50415950	0.23550416	26.86404160
2E-B2	18,988,182.33	262.36820110	5.10747466	21.75656694	0.00000000	0.00000000	26.86404160	235.50415950	0.23550416	26.86404160
2E-B3	18,988,182.33	262.36820110	5.10747466	21.75656694	0.00000000	0.00000000	26.86404160	235.50415950	0.23550416	26.86404160

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2023
04-Aug-2023 1:01:02 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	18,988,182.33	262.36820110	5.10747466	21.75656694	0.00000000	0.00000000	26.86404160	235.50415950	0.23550416	26.86404160
2E-C1	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	37,976,364.67	131.18410051	2.55373733	10.87828347	0.00000000	0.00000000	13.43202080	117.75207972	0.11775208	13.43202080
2E-D2	37,976,364.67	131.18410051	2.55373733	10.87828347	0.00000000	0.00000000	13.43202080	117.75207972	0.11775208	13.43202080
2E-D3	37,976,364.67	131.18410051	2.55373733	10.87828347	0.00000000	0.00000000	13.43202080	117.75207972	0.11775208	13.43202080
2E-D4	37,976,364.67	131.18410051	2.55373733	10.87828347	0.00000000	0.00000000	13.43202080	117.75207972	0.11775208	13.43202080
2E-D5	37,976,364.67	131.18410051	2.55373733	10.87828347	0.00000000	0.00000000	13.43202080	117.75207972	0.11775208	13.43202080
2E-F1	37,976,364.67	631.18410038	2.55373733	10.87828347	0.00000000	0.00000000	13.43202080	617.75207959	0.61775208	13.43202080
2E-F2	37,976,364.67	631.18410038	2.55373733	10.87828347	0.00000000	0.00000000	13.43202080	617.75207959	0.61775208	13.43202080
2E-F3	37,976,364.67	631.18410038	2.55373733	10.87828347	0.00000000	0.00000000	13.43202080	617.75207959	0.61775208	13.43202080
2E-F4	37,976,364.67	631.18410038	2.55373733	10.87828347	0.00000000	0.00000000	13.43202080	617.75207959	0.61775208	13.43202080
2E-F5	37,976,364.67	631.18410038	2.55373733	10.87828347	0.00000000	0.00000000	13.43202080	617.75207959	0.61775208	13.43202080
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.

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2023
 04-Aug-2023 1:01:02 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 %	4,637,062,947.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,587,266,382.43
2M-1	N/A	N/A	5.83349 %	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	7.38349 %	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	07/25/23 - 08/24/23	31	7.38349 %	4,981,895.24	31,674.92	0.00	0.00	0.00	0.00	31,674.92	0.00	4,471,795.92
2M-BH	N/A	N/A	0.00000 %	56,435,712.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	50,657,225.38
2M-2C	07/25/23 - 08/24/23	31	7.38349 %	18,988,182.33	120,726.96	0.00	0.00	0.00	0.00	120,726.96	0.00	18,988,182.33
2M-CH	N/A	N/A	0.00000 %	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,101,191.67
2M-2	07/25/23 - 08/24/23	31	7.38349 %	23,970,077.57	152,401.88	0.00	0.00	0.00	0.00	152,401.88	0.00	23,459,978.25
2M-2H	N/A	N/A	0.00000 %	271,536,904.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	265,758,417.05
2B-1	N/A	N/A	9.18349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H	N/A	N/A	0.00000 %	159,004,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00
2B-2H	N/A	N/A	0.00000 %	131,084,923.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	131,085,090.06
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	07/25/23 - 08/24/23	31	1.70000 %	4,981,895.24	7,292.94	0.00	0.00	0.00	0.00	7,292.94	0.00	4,471,795.92
2B-I2	07/25/23 - 08/24/23	31	1.30000 %	4,981,895.24	5,576.95	0.00	0.00	0.00	0.00	5,576.95	0.00	4,471,795.92
2B-I3	07/25/23 - 08/24/23	31	0.90000 %	4,981,895.24	3,860.97	0.00	0.00	0.00	0.00	3,860.97	0.00	4,471,795.92
2B-I4	07/25/23 - 08/24/23	31	0.50000 %	4,981,895.24	2,144.98	0.00	0.00	0.00	0.00	2,144.98	0.00	4,471,795.92
2C-I1	07/25/23 - 08/24/23	31	1.70000 %	18,988,182.33	27,796.59	0.00	0.00	0.00	0.00	27,796.59	0.00	18,988,182.33
2C-I2	07/25/23 - 08/24/23	31	1.30000 %	18,988,182.33	21,256.22	0.00	0.00	0.00	0.00	21,256.22	0.00	18,988,182.33
2C-I3	07/25/23 - 08/24/23	31	0.90000 %	18,988,182.33	14,715.84	0.00	0.00	0.00	0.00	14,715.84	0.00	18,988,182.33
2C-I4	07/25/23 - 08/24/23	31	0.50000 %	18,988,182.33	8,175.47	0.00	0.00	0.00	0.00	8,175.47	0.00	18,988,182.33
2E-A1	N/A	N/A	5.68349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.08349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.48349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.88349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	07/25/23 - 08/24/23	31	5.68349 %	4,981,895.24	24,381.98	0.00	0.00	0.00	0.00	24,381.98	0.00	4,471,795.92
2E-B2	07/25/23 - 08/24/23	31	6.08349 %	4,981,895.24	26,097.96	0.00	0.00	0.00	0.00	26,097.96	0.00	4,471,795.92

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Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2023
04-Aug-2023 1:01:02 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	07/25/23 - 08/24/23	31	6.48349 %	4,981,895.24	27,813.95	0.00	0.00	0.00	0.00	27,813.95	0.00	4,471,795.92
2E-B4	07/25/23 - 08/24/23	31	6.88349 %	4,981,895.24	29,529.93	0.00	0.00	0.00	0.00	29,529.93	0.00	4,471,795.92
2E-C1	07/25/23 - 08/24/23	31	5.68349 %	18,988,182.33	92,930.37	0.00	0.00	0.00	0.00	92,930.37	0.00	18,988,182.33
2E-C2	07/25/23 - 08/24/23	31	6.08349 %	18,988,182.33	99,470.75	0.00	0.00	0.00	0.00	99,470.75	0.00	18,988,182.33
2E-C3	07/25/23 - 08/24/23	31	6.48349 %	18,988,182.33	106,011.12	0.00	0.00	0.00	0.00	106,011.12	0.00	18,988,182.33
2E-C4	07/25/23 - 08/24/23	31	6.88349 %	18,988,182.33	112,551.50	0.00	0.00	0.00	0.00	112,551.50	0.00	18,988,182.33
2E-D1	07/25/23 - 08/24/23	31	5.68349 %	4,981,895.24	24,381.98	0.00	0.00	0.00	0.00	24,381.98	0.00	4,471,795.92
2E-D2	07/25/23 - 08/24/23	31	6.08349 %	4,981,895.24	26,097.96	0.00	0.00	0.00	0.00	26,097.96	0.00	4,471,795.92
2E-D3	07/25/23 - 08/24/23	31	6.48349 %	4,981,895.24	27,813.95	0.00	0.00	0.00	0.00	27,813.95	0.00	4,471,795.92
2E-D4	07/25/23 - 08/24/23	31	6.88349 %	4,981,895.24	29,529.93	0.00	0.00	0.00	0.00	29,529.93	0.00	4,471,795.92
2E-D5	07/25/23 - 08/24/23	31	7.38349 %	4,981,895.24	31,674.92	0.00	0.00	0.00	0.00	31,674.92	0.00	4,471,795.92
2E-F1	07/25/23 - 08/24/23	31	5.68349 %	23,970,077.57	117,312.35	0.00	0.00	0.00	0.00	117,312.35	0.00	23,459,978.25
2E-F2	07/25/23 - 08/24/23	31	6.08349 %	23,970,077.57	125,568.71	0.00	0.00	0.00	0.00	125,568.71	0.00	23,459,978.25
2E-F3	07/25/23 - 08/24/23	31	6.48349 %	23,970,077.57	133,825.07	0.00	0.00	0.00	0.00	133,825.07	0.00	23,459,978.25
2E-F4	07/25/23 - 08/24/23	31	6.88349 %	23,970,077.57	142,081.43	0.00	0.00	0.00	0.00	142,081.43	0.00	23,459,978.25
2E-F5	07/25/23 - 08/24/23	31	7.38349 %	23,970,077.57	152,401.88	0.00	0.00	0.00	0.00	152,401.88	0.00	23,459,978.25
2X-1	07/25/23 - 08/24/23	31	1.70000 %	4,981,895.24	7,292.94	0.00	0.00	0.00	0.00	7,292.94	0.00	4,471,795.92
2X-2	07/25/23 - 08/24/23	31	1.30000 %	4,981,895.24	5,576.95	0.00	0.00	0.00	0.00	5,576.95	0.00	4,471,795.92
2X-3	07/25/23 - 08/24/23	31	0.90000 %	4,981,895.24	3,860.97	0.00	0.00	0.00	0.00	3,860.97	0.00	4,471,795.92
2X-4	07/25/23 - 08/24/23	31	0.50000 %	4,981,895.24	2,144.98	0.00	0.00	0.00	0.00	2,144.98	0.00	4,471,795.92
2Y-1	07/25/23 - 08/24/23	31	1.70000 %	23,970,077.58	35,089.53	0.00	0.00	0.00	0.00	35,089.53	0.00	23,459,978.26
2Y-2	07/25/23 - 08/24/23	31	1.30000 %	23,970,077.58	26,833.17	0.00	0.00	0.00	0.00	26,833.17	0.00	23,459,978.26
2Y-3	07/25/23 - 08/24/23	31	0.90000 %	23,970,077.58	18,576.81	0.00	0.00	0.00	0.00	18,576.81	0.00	23,459,978.26
2Y-4	07/25/23 - 08/24/23	31	0.50000 %	23,970,077.58	10,320.45	0.00	0.00	0.00	0.00	10,320.45	0.00	23,459,978.26
Totals					1,834,795.26	0.00	0.00	0.00	0.00	1,834,795.26	0.00	

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

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2023
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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
2A-H	25,308,153,117.00	0.00000 %	183.22407509	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	181.25646550
2M-1	188,817,000.00	5.83349 %	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	18,988,182.33	7.38349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	7.38349 %	262.36820110	1.66813861	0.00000000	0.00000000	0.00000000	0.00000000	1.66813861	0.00000000	235.50415950
2M-BH	215,101,191.67	0.00000 %	262.36820118	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	235.50415963
2M-2C	18,988,182.33	7.38349 %	1000.00000000	6.35800510	0.00000000	0.00000000	0.00000000	0.00000000	6.35800510	0.00000000	1000.00000000
2M-CH	215,101,191.67	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	56,964,547.00	7.38349 %	420.78940029	2.67538123	0.00000000	0.00000000	0.00000000	0.00000000	2.67538123	0.00000000	411.83471976
2M-2H	645,303,575.00	0.00000 %	420.78940040	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	411.83471988
2B-1	0.00	9.18349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	159,004,103.00	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 %	989.29463783	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	989.29589192
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 %	262.36820110	0.38407784	0.00000000	0.00000000	0.00000000	0.00000000	0.38407784	0.00000000	235.50415950
2B-I2	0.00	1.30000 %	262.36820110	0.29370636	0.00000000	0.00000000	0.00000000	0.00000000	0.29370636	0.00000000	235.50415950
2B-I3	0.00	0.90000 %	262.36820110	0.20333542	0.00000000	0.00000000	0.00000000	0.00000000	0.20333542	0.00000000	235.50415950
2B-I4	0.00	0.50000 %	262.36820110	0.11296395	0.00000000	0.00000000	0.00000000	0.00000000	0.11296395	0.00000000	235.50415950
2C-I1	0.00	1.70000 %	1000.00000000	1.46388893	0.00000000	0.00000000	0.00000000	0.00000000	1.46388893	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.11944470	0.00000000	0.00000000	0.00000000	0.00000000	1.11944470	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.77499993	0.00000000	0.00000000	0.00000000	0.00000000	0.77499993	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.43055569	0.00000000	0.00000000	0.00000000	0.00000000	0.43055569	0.00000000	1000.00000000
2E-A1	18,988,182.33	5.68349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	6.08349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	6.48349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2023
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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	18,988,182.33	6.88349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	5.68349 %	262.36820110	1.28406077	0.00000000	0.00000000	0.00000000	0.00000000	1.28406077	0.00000000	235.50415950
2E-B2	18,988,182.33	6.08349 %	262.36820110	1.37443171	0.00000000	0.00000000	0.00000000	0.00000000	1.37443171	0.00000000	235.50415950
2E-B3	18,988,182.33	6.48349 %	262.36820110	1.46480319	0.00000000	0.00000000	0.00000000	0.00000000	1.46480319	0.00000000	235.50415950
2E-B4	18,988,182.33	6.88349 %	262.36820110	1.55517413	0.00000000	0.00000000	0.00000000	0.00000000	1.55517413	0.00000000	235.50415950
2E-C1	18,988,182.33	5.68349 %	1000.00000000	4.89411616	0.00000000	0.00000000	0.00000000	0.00000000	4.89411616	0.00000000	1000.00000000
2E-C2	18,988,182.33	6.08349 %	1000.00000000	5.23856093	0.00000000	0.00000000	0.00000000	0.00000000	5.23856093	0.00000000	1000.00000000
2E-C3	18,988,182.33	6.48349 %	1000.00000000	5.58300516	0.00000000	0.00000000	0.00000000	0.00000000	5.58300516	0.00000000	1000.00000000
2E-C4	18,988,182.33	6.88349 %	1000.00000000	5.92744993	0.00000000	0.00000000	0.00000000	0.00000000	5.92744993	0.00000000	1000.00000000
2E-D1	37,976,364.67	5.68349 %	131.18410051	0.64203038	0.00000000	0.00000000	0.00000000	0.00000000	0.64203038	0.00000000	117.75207972
2E-D2	37,976,364.67	6.08349 %	131.18410051	0.68721586	0.00000000	0.00000000	0.00000000	0.00000000	0.68721586	0.00000000	117.75207972
2E-D3	37,976,364.67	6.48349 %	131.18410051	0.73240159	0.00000000	0.00000000	0.00000000	0.00000000	0.73240159	0.00000000	117.75207972
2E-D4	37,976,364.67	6.88349 %	131.18410051	0.77758707	0.00000000	0.00000000	0.00000000	0.00000000	0.77758707	0.00000000	117.75207972
2E-D5	37,976,364.67	7.38349 %	131.18410051	0.83406930	0.00000000	0.00000000	0.00000000	0.00000000	0.83406930	0.00000000	117.75207972
2E-F1	37,976,364.67	5.68349 %	631.18410038	3.08908846	0.00000000	0.00000000	0.00000000	0.00000000	3.08908846	0.00000000	617.75207959
2E-F2	37,976,364.67	6.08349 %	631.18410038	3.30649632	0.00000000	0.00000000	0.00000000	0.00000000	3.30649632	0.00000000	617.75207959
2E-F3	37,976,364.67	6.48349 %	631.18410038	3.52390417	0.00000000	0.00000000	0.00000000	0.00000000	3.52390417	0.00000000	617.75207959
2E-F4	37,976,364.67	6.88349 %	631.18410038	3.74131203	0.00000000	0.00000000	0.00000000	0.00000000	3.74131203	0.00000000	617.75207959
2E-F5	37,976,364.67	7.38349 %	631.18410038	4.01307185	0.00000000	0.00000000	0.00000000	0.00000000	4.01307185	0.00000000	617.75207959
2X-1	0.00	1.70000 %	131.18410051	0.19203892	0.00000000	0.00000000	0.00000000	0.00000000	0.19203892	0.00000000	117.75207972
2X-2	0.00	1.30000 %	131.18410051	0.14685318	0.00000000	0.00000000	0.00000000	0.00000000	0.14685318	0.00000000	117.75207972
2X-3	0.00	0.90000 %	131.18410051	0.10166771	0.00000000	0.00000000	0.00000000	0.00000000	0.10166771	0.00000000	117.75207972
2X-4	0.00	0.50000 %	131.18410051	0.05648197	0.00000000	0.00000000	0.00000000	0.00000000	0.05648197	0.00000000	117.75207972
2Y-1	0.00	1.70000 %	631.18410064	0.92398339	0.00000000	0.00000000	0.00000000	0.00000000	0.92398339	0.00000000	617.75207985
2Y-2	0.00	1.30000 %	631.18410064	0.70657553	0.00000000	0.00000000	0.00000000	0.00000000	0.70657553	0.00000000	617.75207985
2Y-3	0.00	0.90000 %	631.18410064	0.48916767	0.00000000	0.00000000	0.00000000	0.00000000	0.48916767	0.00000000	617.75207985
2Y-4	0.00	0.50000 %	631.18410064	0.27175982	0.00000000	0.00000000	0.00000000	0.00000000	0.27175982	0.00000000	617.75207985

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

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

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 Computershare Trust Company, N.A.
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	681,501.69
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	166.17
Total Deposits	681,667.86
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	662,501.20
Total Withdrawals (Pool Distribution Amount)	681,667.86
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	56,084,985.22
Total Principal Reduction Cumulative	21,334,109,922.07
Scheduled Principal Current	10,663,050.51
Scheduled Principal Cumulative	1,578,579,379.62
Unscheduled Principal Current	45,422,100.88
Unscheduled Principal Cumulative	19,754,112,210.59
Senior Reduction Amount	49,796,564.72
Subordinate Reduction Amount	6,288,586.67
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	166.17
Modification Loss Amount	148,876.42
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	94,345.02
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	30229
Period Reference Pool Removal Loan Count	268
Period Ending Loan Count	29961
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	5,166,573,970.86
Period PIF Loan Count Current	268
PIF Loan Count Cumulative	81833
Period PIF Loan UPB Current	42,915,086.16
PIF Loan UPB Cumulative	19,361,852,843.55
Period Partial Prepayment Amount	2,644,175.52
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	151
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,410,675.52
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	36,054,446.15
Total Active Modified Loan Count	877
Total Active Modified Loan UPB	210,963,382.81
Adjusted SOFR	5.183490%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.787397%
Subordinate Percentage	11.212603%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.500000 %	11.210000 %	11.210000 %
2M-1	0.00	0.00	3.750000 %	11.210000 %	11.210000 %
2M-1H	0.00	0.00	3.750000 %	11.210000 %	11.210000 %
2M-2A	0.00	0.00	2.870000 %	11.210000 %	11.210000 %
2M-2B	0.00	0.00	1.980000 %	10.040000 %	10.150000 %
2M-2C	0.00	0.00	1.100000 %	5.550000 %	5.610000 %
2M-2	0.00	0.00	1.100000 %	5.550000 %	5.610000 %
2M-2H	0.00	0.00	1.100000 %	5.550000 %	5.610000 %
2B-1	0.00	0.00	0.500000 %	2.510000 %	2.540000 %
2B-1H	0.00	0.00	0.500000 %	2.510000 %	2.540000 %
2B-2H	0.00	166.17	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	505	89,679,016.61	1.685525 %	1.735754 %
60 Days	152	28,927,479.20	0.507326 %	0.559897 %
90 Days	59	10,342,159.90	0.196923 %	0.200174 %
120 Days	47	9,058,688.96	0.156871 %	0.175333 %
150 Days	33	7,598,006.63	0.110143 %	0.147061 %
180+ Days	234	43,679,205.46	0.781015 %	0.845419 %
Totals	1030	189,284,556.76	3.437802 %	3.663638 %

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Distribution Date: 25-Aug-2023
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	572	145,065,377.04	148,876.42	0.102627

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	157,264.61	163.82	0.104168
Summary	0090214675	217,926.56	272.41	0.125001
Summary	0090214693	418,627.87	419.04	0.100098
Summary	0090215245	101,418.18	47.39	0.046727
Summary	0090215258	242,734.33	227.56	0.093749
Summary	0090215621	396,977.04	372.17	0.093751
Summary	0090215691	168,436.22	78.80	0.046783
Summary	0090215714	419,784.95	393.55	0.093750
Summary	0090215723	386,221.33	523.01	0.135417
Summary	0090216012	331,883.83	308.38	0.092918
Summary	0090216141	301,088.10	564.54	0.187500
Summary	0090216543	214,548.43	154.65	0.072082
Summary	0090216868	210,994.58	152.09	0.072082
Summary	0090216889	135,237.29	87.39	0.064620
Summary	0090216903	213,099.52	266.37	0.124998
Summary	0090216958	131,720.59	164.65	0.124999
Summary	0090217505	413,336.19	129.17	0.031251
Summary	0090217638	239,565.49	10.39	0.004337
Summary	0090217648	237,315.94	165.29	0.069650
Summary	0090217688	248,251.61	111.53	0.044926
Summary	0090217928	298,302.17	186.44	0.062500
Summary	0090217980	255,465.63	159.67	0.062502
Summary	0090218066	207,469.18	260.99	0.125797
Summary	0090218935	271,421.68	33.77	0.012442
Summary	0090219266	171,968.82	172.07	0.100059

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219293	181,234.91	264.30	0.145833
Summary	0090219305	324,443.77	473.15	0.145834
Summary	0090219840	192,152.37	140.11	0.072916
Summary	0090219896	348,524.97	726.09	0.208332
Summary	0090220107	115,583.55	60.20	0.052084
Summary	0090220188	391,492.15	815.61	0.208334
Summary	0090220321	208,109.85	325.17	0.156249
Summary	0090220322	271,637.84	19.75	0.007271
Summary	0090220417	269,104.91	252.29	0.093752
Summary	0090220470	417,654.98	478.56	0.114583
Summary	0090221111	426,754.49	136.91	0.032082
Summary	0090221174	134,499.23	89.80	0.066766
Summary	0090221834	166,328.78	294.54	0.177083
Summary	0090221888	71,037.31	103.60	0.145839
Summary	0090221941	339,534.90	389.05	0.114583
Summary	0090222064	449,781.54	468.52	0.104166
Summary	0090222107	123,935.55	154.92	0.125000
Summary	0090222200	141,880.61	80.04	0.056414
Summary	0090222714	191,665.19	239.58	0.124999
Summary	0090222855	431,389.56	314.55	0.072916
Summary	0090223201	331,828.02	449.35	0.135417
Summary	0090223213	168,831.29	43.37	0.025688
Summary	0090223460	176,961.54	202.77	0.114584
Summary	0090223681	186,321.09	49.62	0.026631
Summary	0090223694	108,617.67	113.14	0.104164
Summary	0090223706	196,670.64	245.84	0.125001
Summary	0090223719	431,651.70	809.35	0.187501
Summary	0090223840	260,591.79	177.54	0.068130
Summary	0090223903	71,811.18	59.84	0.083330
Summary	0090224377	166,737.85	156.32	0.093752
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224881	138,501.19	43.28	0.031249
Summary	0090225915	114,472.11	143.09	0.125000
Summary	0090225924	204,388.37	317.65	0.155415

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Series 2018-C02



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090226077	177,692.69	351.68	0.197915
Summary	0090226539	229,029.21	262.43	0.114584
Summary	0090226843	241,033.87	326.40	0.135417
Summary	0090227022	125,557.08	13.08	0.010418
Summary	0090227067	140,021.03	102.10	0.072918
Summary	0090227219	360,327.60	375.34	0.104166
Summary	0090228006	148,466.69	201.05	0.135418
Summary	0090228048	172,813.09	234.02	0.135418
Summary	0090228235	152,529.60	107.39	0.070406
Summary	0090228260	201,041.65	230.36	0.114583
Summary	0090228676	319,302.60	332.61	0.104168
Summary	0090228868	666,660.31	1,258.37	0.188757
Summary	0090229095	295,132.99	215.20	0.072916
Summary	0090229165	215,665.91	359.44	0.166665
Summary	0090229212	228,643.04	150.15	0.065670
Summary	0090229562	438,971.13	487.63	0.111085
Summary	0090229768	189,952.60	82.67	0.043521
Summary	0090230204	226,741.48	174.36	0.076898
Summary	0090230573	208,451.68	260.56	0.124998
Summary	0090230739	116,772.18	158.13	0.135418
Summary	0090230781	154,522.33	95.53	0.061823
Summary	0090230815	157,074.77	147.26	0.093752
Summary	0090230864	180,301.17	79.80	0.044259
Summary	0090230911	250,133.18	42.27	0.016899
Summary	0090230932	218,743.90	147.91	0.067618
Summary	0090231111	111,518.81	27.69	0.024830
Summary	0090231384	219,644.22	148.24	0.067491
Summary	0090231554	79,798.00	133.00	0.166671
Summary	0090231693	384,558.59	394.53	0.102593
Summary	0090231859	116,119.90	96.77	0.083336
Summary	0090232058	426,800.58	133.38	0.031251
Summary	0090232111	156,592.75	102.38	0.065380
Summary	0090232180	170,236.45	45.08	0.026481
Summary	0090232293	49,969.96	93.69	0.187493

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 Computershare Trust Company, N.A.
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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090232483	138,936.24	173.67	0.125000
Summary	0090232752	317,231.63	264.36	0.083333
Summary	0090232800	343,165.62	500.45	0.145833
Summary	0090232860	126,266.42	131.53	0.104169
Summary	0090233039	158,099.12	75.00	0.047439
Summary	0090233491	371,386.78	154.74	0.041665
Summary	0090233560	608,940.57	888.04	0.145834
Summary	0090233832	351,769.07	439.71	0.125000
Summary	0090233914	178,447.91	316.00	0.177082
Summary	0090234156	106,635.91	176.36	0.165385
Summary	0090234414	135,186.26	112.66	0.083337
Summary	0090234671	214,560.75	108.18	0.050419
Summary	0090235100	239,163.80	124.56	0.052081
Summary	0090235302	319,080.39	232.66	0.072916
Summary	0090235541	259,941.41	243.70	0.093752
Summary	0090235617	123,504.72	167.25	0.135420
Summary	0090235628	243,072.26	428.41	0.176248
Summary	0090236080	381,612.48	394.33	0.103333
Summary	0090236659	172,980.95	66.87	0.038657
Summary	0090237010	414,380.14	492.08	0.118751
Summary	0090237386	260,194.53	352.35	0.135418
Summary	0090237466	400,915.97	584.67	0.145834
Summary	0090237769	440,497.51	246.82	0.056032
Summary	0090237942	363,315.60	416.30	0.114584
Summary	0090237996	416,667.21	323.13	0.077551
Summary	0090238418	292,184.01	121.74	0.041666
Summary	0090238794	172,515.80	161.73	0.093748
Summary	0090239050	422,883.29	528.60	0.124999
Summary	0090239065	355,294.58	259.07	0.072917
Summary	0090239193	207,311.53	286.83	0.138357
Summary	0090239356	154,091.04	49.52	0.032137
Summary	0090239376	58,914.56	55.23	0.093746
Summary	0090239554	229,880.12	191.57	0.083335
Summary	0090239580	147,503.14	153.65	0.104167

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Distribution Date: 25-Aug-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090239739	130,721.12	21.21	0.016225
Summary	0090240181	134,590.26	182.26	0.135418
Summary	0090240191	286,739.08	271.37	0.094640
Summary	0090240373	310,474.62	614.48	0.197916
Summary	0090240649	146,177.87	137.04	0.093749
Summary	0090240879	346,381.07	360.81	0.104166
Summary	0090240915	173,286.99	198.56	0.114584
Summary	0090241200	227,164.09	95.60	0.042084
Summary	0090241532	658,700.94	617.53	0.093750
Summary	0090241630	179,810.79	262.22	0.145831
Summary	0090241846	188,094.39	195.93	0.104166
Summary	0090241928	92,869.45	145.11	0.156252
Summary	0090242090	403,488.50	378.27	0.093750
Summary	0090242269	418,138.26	479.12	0.114584
Summary	0090242442	156,578.03	179.41	0.114582
Summary	0090242469	162,304.38	236.69	0.145831
Summary	0090242560	77,089.27	96.36	0.124998
Summary	0090242572	174,932.44	90.59	0.051786
Summary	0090242661	345,265.11	215.79	0.062500
Summary	0090242835	406,124.11	592.26	0.145832
Summary	0090242997	409,887.52	426.97	0.104168
Summary	0090243396	327,183.43	340.82	0.104168
Summary	0090243477	104,373.55	119.59	0.114579
Summary	0090243658	432,356.27	630.52	0.145833
Summary	0090243679	335,301.20	500.38	0.149233
Summary	0090243681	230,167.05	143.85	0.062498
Summary	0090244155	130,091.09	61.48	0.047259
Summary	0090245010	181,283.61	116.85	0.064457
Summary	0090245579	286,854.06	225.83	0.078726
Summary	0090245849	152,293.37	70.62	0.046371
Summary	0090246595	328,460.33	239.50	0.072916
Summary	0090246834	310,112.40	646.07	0.208334
Summary	0090247205	364,053.47	379.22	0.104166
Summary	0090247207	301,083.77	294.22	0.097720

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090247265	314,179.09	458.18	0.145834
Summary	0090247921	278,956.45	348.70	0.125002
Summary	0090247933	120,106.90	112.60	0.093750
Summary	0090248046	336,050.99	522.28	0.155417
Summary	0090248187	170,865.84	213.58	0.124999
Summary	0090248191	323,775.32	438.45	0.135418
Summary	0090248419	311,070.69	226.82	0.072916
Summary	0090248461	226,208.82	259.20	0.114584
Summary	0090248695	262,257.49	34.18	0.013033
Summary	0090249259	202,821.44	232.40	0.114584
Summary	0090249587	445,694.67	603.54	0.135416
Summary	0090249608	410,058.12	555.29	0.135417
Summary	0090249621	122,299.29	152.87	0.124997
Summary	0090249733	361,574.58	338.98	0.093751
Summary	0090249860	437,918.27	547.40	0.125000
Summary	0090250288	211,419.00	264.27	0.124998
Summary	0090250319	131,642.82	191.98	0.145834
Summary	0090250534	482,579.64	376.01	0.077917
Summary	0090250981	226,581.51	259.62	0.114581
Summary	0090251184	80,344.16	17.94	0.022329
Summary	0090251788	76,308.04	151.03	0.197921
Summary	0090251894	75,611.73	25.33	0.033500
Summary	0090251921	290,891.36	512.70	0.176251
Summary	0090252060	308,237.58	153.58	0.049825
Summary	0090252563	103,944.98	31.12	0.029939
Summary	0090252668	235,523.63	196.27	0.083333
Summary	0090252870	306,242.11	419.71	0.137052
Summary	0090253124	245,774.24	403.52	0.164183
Summary	0090253179	431,007.27	314.28	0.072918
Summary	0090253311	270,323.30	312.06	0.115440
Summary	0090253580	170,420.06	238.47	0.139931
Summary	0090253765	262,072.81	272.99	0.104166
Summary	0090253903	344,606.07	538.45	0.156251
Summary	0090254285	394,696.80	599.56	0.151904

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090254544	237,369.69	220.56	0.092918
Summary	0090254831	200,364.16	155.55	0.077634
Summary	0090254914	344,653.00	143.61	0.041668
Summary	0090254915	285,623.74	357.03	0.125000
Summary	0090254994	196,854.99	41.01	0.020833
Summary	0090255002	298,179.53	403.78	0.135415
Summary	0090255509	423,013.27	887.53	0.209811
Summary	0090255734	101,813.97	84.84	0.083328
Summary	0090255775	359,489.28	82.42	0.022927
Summary	0090255797	233,566.37	336.80	0.144199
Summary	0090255889	348,577.55	104.58	0.030002
Summary	0090256057	98,367.47	90.40	0.091900
Summary	0090256109	162,920.47	89.53	0.054953
Summary	0090256306	257,626.79	185.71	0.072085
Summary	0090256639	167,642.46	44.93	0.026801
Summary	0090256788	242,204.69	302.76	0.125002
Summary	0090257412	311,926.77	357.42	0.114585
Summary	0090257421	281,289.07	378.57	0.134584
Summary	0090258367	417,668.34	565.59	0.135416
Summary	0090258756	165,081.40	70.86	0.042924
Summary	0090259395	293,626.05	428.20	0.145832
Summary	0090260003	141,641.38	54.45	0.038442
Summary	0090260044	118,215.97	147.77	0.125000
Summary	0090260237	291,320.33	151.73	0.052084
Summary	0090260955	459,222.35	621.86	0.135416
Summary	0090261628	113,775.19	118.52	0.104170
Summary	0090262201	103,553.92	169.05	0.163248
Summary	0090262782	244,265.71	508.89	0.208335
Summary	0090263325	145,685.03	166.93	0.114583
Summary	0090263416	248,436.12	207.03	0.083333
Summary	0090263571	116,390.39	133.36	0.114580
Summary	0090263786	337,031.99	386.18	0.114583
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	339,830.03	137.63	0.040500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090264607	141,780.48	118.15	0.083333
Summary	0090264801	286,352.23	268.46	0.093752
Summary	0090265118	361,884.14	301.57	0.083333
Summary	0090265154	434,539.21	678.97	0.156251
Summary	0090265164	141,054.97	293.86	0.208330
Summary	0090265232	111,993.31	155.26	0.138633
Summary	0090265315	400,495.85	572.96	0.143063
Summary	0090265392	362,874.24	302.40	0.083335
Summary	0090265562	113,804.97	93.70	0.082334
Summary	0090265733	87,881.59	100.70	0.114586
Summary	0090265863	200,867.59	272.01	0.135418
Summary	0090266092	242,683.49	4.53	0.001867
Summary	0090266377	338,663.16	176.39	0.052084
Summary	0090266521	118,929.33	48.68	0.040932
Summary	0090266684	201,591.39	209.99	0.104166
Summary	0090266806	435,309.73	647.48	0.148740
Summary	0090266892	176,876.14	221.10	0.125003
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267523	326,767.11	210.12	0.064303
Summary	0090267550	277,976.21	231.65	0.083334
Summary	0090268015	217,628.39	340.04	0.156248
Summary	0090268101	188,923.72	50.14	0.026540
Summary	0090268114	334,421.86	243.85	0.072917
Summary	0090268220	365,752.69	377.94	0.103332
Summary	0090268292	200,088.17	329.57	0.164712
Summary	0090269303	101,075.72	107.75	0.106603
Summary	0090269336	145,474.85	106.33	0.073092
Summary	0090269392	347,995.75	145.00	0.041667
Summary	0090269494	228,281.10	94.00	0.041177
Summary	0090269591	218,835.73	296.34	0.135417
Summary	0090269638	379,381.66	334.82	0.088254
Summary	0090269728	257,556.00	321.95	0.125002
Summary	0090269823	344,887.42	107.11	0.031057
Summary	0090270029	130,206.53	51.14	0.039276

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090270462	100,224.85	52.20	0.052083
Summary	0090270858	196,934.41	265.42	0.134776
Summary	0090271445	523,135.89	608.24	0.116268
Summary	0090271469	166,431.03	121.36	0.072919
Summary	0090271506	383,776.12	479.72	0.125000
Summary	0090271653	229,659.18	334.92	0.145833
Summary	0090271718	87,136.36	54.46	0.062500
Summary	0090271799	403,563.21	230.89	0.057213
Summary	0090271935	420,998.76	657.81	0.156250
Summary	0090272228	488,909.10	611.14	0.125001
Summary	0090272294	160,489.03	117.02	0.072915
Summary	0090272367	145,797.87	288.56	0.197918
Summary	0090272790	187,436.83	312.39	0.166664
Summary	0090273057	228,127.44	237.63	0.104165
Summary	0090273234	383,021.99	478.78	0.125001
Summary	0090273651	263,459.67	548.87	0.208332
Summary	0090273705	99,216.01	134.36	0.135422
Summary	0090273750	132,531.75	77.55	0.058514
Summary	0090273803	283,172.83	343.35	0.121251
Summary	0090273804	353,850.86	545.10	0.154048
Summary	0090274114	181,523.28	113.45	0.062499
Summary	0090274189	539,970.79	583.64	0.108087
Summary	0090274357	143,489.66	72.77	0.050714
Summary	0090274976	275,822.47	79.53	0.028834
Summary	0090275485	105,284.87	68.00	0.064587
Summary	0090275873	210,529.08	228.95	0.108750
Summary	0090275969	256,815.91	187.26	0.072916
Summary	0090276313	220,494.25	228.05	0.103427
Summary	0090276734	439,494.62	234.89	0.053445
Summary	0090276795	280,996.49	29.27	0.010417
Summary	0090277080	249,583.49	493.97	0.197918
Summary	0090277123	386,669.15	604.17	0.156250
Summary	0090277433	237,264.87	129.94	0.054766
Summary	0090277532	222,026.15	231.28	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090277855	161,692.22	218.96	0.135418
Summary	0090279076	139,072.92	58.39	0.041985
Summary	0090279308	341,780.20	356.02	0.104166
Summary	0090279513	65,765.06	99.39	0.151129
Summary	0090279690	97,923.97	112.20	0.114579
Summary	0090279774	93,844.19	156.41	0.166670
Summary	0090279777	187,356.91	351.29	0.187498
Summary	0090280456	155,810.86	227.22	0.145831
Summary	0090280806	143,477.69	164.40	0.114582
Summary	0090281259	323,297.88	269.41	0.083332
Summary	0090281272	360,410.82	412.97	0.114583
Summary	0090281633	338,586.23	211.62	0.062501
Summary	0090282141	157,112.62	114.56	0.072916
Summary	0090282209	155,507.59	210.58	0.135415
Summary	0090282253	351,973.63	132.88	0.037753
Summary	0090282286	259,505.68	432.51	0.166667
Summary	0090282411	226,125.89	259.10	0.114582
Summary	0090282412	174,273.31	84.97	0.048757
Summary	0090282503	166,841.37	244.86	0.146762
Summary	0090282926	147,611.97	123.01	0.083333
Summary	0090283529	606,138.28	568.25	0.093749
Summary	0090283705	288,873.91	180.55	0.062501
Summary	0090283789	161,918.10	354.20	0.218753
Summary	0090283984	550,141.94	562.72	0.102286
Summary	0090284478	117,985.73	36.87	0.031250
Summary	0090284536	148,425.77	88.14	0.059383
Summary	0090284993	213,427.61	230.87	0.108173
Summary	0090285036	225,816.84	258.75	0.114584
Summary	0090285447	211,543.12	217.52	0.102825
Summary	0090286161	255,629.30	239.65	0.093749
Summary	0090286194	168,812.47	263.77	0.156250
Summary	0090286377	232,917.09	460.98	0.197916
Summary	0090286980	332,113.41	276.76	0.083333
Summary	0090287025	356,401.64	337.50	0.094697

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090287275	389,488.83	405.72	0.104167
Summary	0090287307	324,400.71	301.42	0.092916
Summary	0090287503	418,492.88	354.70	0.084757
Summary	0090287674	141,523.10	147.42	0.104167
Summary	0090287740	284,679.86	593.08	0.208332
Summary	0090287743	383,067.91	279.32	0.072917
Summary	0090287833	236,762.59	1.70	0.000718
Summary	0090288052	93,915.60	39.13	0.041665
Summary	0090288408	164,450.31	68.52	0.041666
Summary	0090288445	404,353.62	463.32	0.114583
Summary	0090288885	521,023.23	759.83	0.145834
Summary	0090289138	323,301.85	101.03	0.031249
Summary	0090289623	543,057.62	678.82	0.125000
Summary	0090289822	254,026.40	211.69	0.083334
Summary	0090289860	435,013.12	407.82	0.093749
Summary	0090290043	240,266.27	85.56	0.035610
Summary	0090290298	232,369.18	121.03	0.052085
Summary	0090290426	160,276.95	200.35	0.125002
Summary	0090290801	71,218.11	11.27	0.015825
Summary	0090290851	305,421.15	381.78	0.125001
Summary	0090290995	284,694.46	355.87	0.125001
Summary	0090291024	320,598.81	400.75	0.125000
Summary	0090291213	146,864.21	229.48	0.156253
Summary	0090291329	284,327.59	207.32	0.072916
Summary	0090291381	180,805.97	188.34	0.104167
Summary	0090291432	423,046.45	617.29	0.145915
Summary	0090291442	408,389.12	297.78	0.072916
Summary	0090292068	137,207.32	71.46	0.052082
Summary	0090292361	147,331.15	168.82	0.114585
Summary	0090292495	324,079.35	187.33	0.057804
Summary	0090292556	275,948.82	229.96	0.083334
Summary	0090293071	93,734.09	33.54	0.035782
Summary	0090293134	129,807.60	175.78	0.135416
Summary	0090293348	450,501.05	502.94	0.111640

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090293936	121,634.71	126.70	0.104164
Summary	0090293994	339,134.76	353.27	0.104168
Summary	0090294205	149,046.01	46.58	0.031252
Summary	0090295155	320,723.87	400.90	0.124998
Summary	0090295357	384,743.28	157.71	0.040991
Summary	0090295671	352,879.22	483.19	0.136928
Summary	0090295727	370,263.44	347.12	0.093749
Summary	0090296707	271,976.35	169.99	0.062502
Summary	0090297480	113,418.69	47.26	0.041669
Summary	0090297503	401,373.31	627.15	0.156251
Summary	0090297532	360,100.20	712.70	0.197917
Summary	0090297649	284,360.51	103.51	0.036401
Summary	0090298094	138,202.02	129.56	0.093747
Summary	0090299051	280,645.04	359.58	0.128126
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299483	335,552.41	349.53	0.104166
Summary	0090299529	331,610.49	483.60	0.145834
Summary	0090299629	351,352.36	248.87	0.070832
Summary	0090299892	222,252.93	370.42	0.166666
Summary	0090300049	169,077.21	211.35	0.125002
Summary	0090300238	609,274.25	380.80	0.062501
Summary	0090300239	364,617.45	531.73	0.145832
Summary	0090300653	361,100.46	413.76	0.114583
Summary	0090301132	267,919.61	338.70	0.126419
Summary	0090301487	315,139.10	262.62	0.083335
Summary	0090301671	100,256.73	146.21	0.145836
Summary	0090302103	435,328.29	362.77	0.083333
Summary	0090302203	410,548.23	270.98	0.066004
Summary	0090302753	165,000.31	154.69	0.093751
Summary	0090303136	291,722.05	121.55	0.041666
Summary	0090303262	313,192.04	424.11	0.135415
Summary	0090303296	138,134.69	101.28	0.073320
Summary	0090303349	544,387.31	453.66	0.083334
Summary	0090304031	127,445.69	185.86	0.145835

Contact:
 Customer Service - CTSLink
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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090304495	202,316.98	273.97	0.135416
Summary	0090304624	265,658.91	102.61	0.038625
Summary	0090304806	299,896.81	187.44	0.062501
Summary	0090305455	149,284.31	186.61	0.125003
Summary	0090306836	174,590.66	18.19	0.010419
Summary	0090307127	305,804.60	77.31	0.025281
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308197	298,722.21	404.52	0.135417
Summary	0090308282	303,909.47	348.23	0.114583
Summary	0090308474	322,090.13	335.51	0.104166
Summary	0090308673	355,180.13	295.98	0.083332
Summary	0090308919	84,853.56	14.44	0.017018
Summary	0090309137	135,818.66	107.61	0.079231
Summary	0090309384	133,995.83	143.21	0.106876
Summary	0090309716	436,482.51	772.94	0.177084
Summary	0090309896	377,256.42	550.17	0.145834
Summary	0090310306	127,245.36	185.57	0.145836
Summary	0090310322	368,304.88	613.84	0.166666
Summary	0090310385	189,041.27	196.92	0.104168
Summary	0090310395	496,328.44	916.56	0.184668
Summary	0090310460	480,031.56	263.28	0.054846
Summary	0090310523	268,187.70	86.46	0.032239
Summary	0090311050	289,526.66	331.75	0.114584
Summary	0090311322	148,198.48	277.87	0.187499
Summary	0090311336	122,933.86	89.64	0.072917
Summary	0090311530	203,936.34	190.89	0.093603
Summary	0090312137	260,089.43	298.02	0.114584
Summary	0090312149	168,723.96	87.88	0.052085
Summary	0090312287	319,448.35	232.93	0.072916
Summary	0090312432	211,820.01	342.07	0.161491
Summary	0090313130	151,037.21	141.60	0.093752
Summary	0090313200	214,661.98	201.25	0.093752
Summary	0090313552	176,711.70	147.26	0.083333
Summary	0090313614	312,970.25	261.25	0.083474

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Distribution Date: 25-Aug-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090314417	366,663.14	305.55	0.083333
Summary	0090314570	305,504.14	90.09	0.029489
Summary	0090314737	145,703.23	30.35	0.020830
Summary	0090314758	292,912.31	335.63	0.114584
Summary	0090315037	221,937.18	184.95	0.083334
Summary	0090315187	290,898.16	273.41	0.093988
Summary	0090315404	180,664.72	225.83	0.125000
Summary	0090316014	198,436.78	123.09	0.062030
Summary	0090316380	269,344.66	280.57	0.104168
Summary	0090316706	245,390.16	485.67	0.197917
Summary	0090316747	293,959.99	275.59	0.093751
Summary	0090316781	90,453.73	57.02	0.063038
Summary	0090317033	175,365.89	237.47	0.135414
Summary	0090317078	398,727.10	83.07	0.020834
Summary	0090317144	152,541.82	95.34	0.062501
Summary	0090317689	56,897.97	50.28	0.088369
Summary	0090317739	131,794.78	164.74	0.124997
Summary	0090318787	255,960.15	479.93	0.187502
Summary	0090319654	130,020.62	108.35	0.083333
Summary	0090319985	254,415.73	371.02	0.145832
Summary	0090320116	143,876.95	119.90	0.083335
Summary	0090320366	324,484.38	236.60	0.072916
Summary	0090320451	98,958.46	72.16	0.072919
Summary	0090320611	430,735.34	219.21	0.050892
Summary	0090320683	336,321.13	560.54	0.166668
Summary	0090320694	132,825.50	235.21	0.177082
Summary	0090320955	54,964.67	62.98	0.114583
Summary	0090321188	185,303.55	52.23	0.028186
Summary	0090321199	100,558.95	47.78	0.047514
Summary	0090321268	417,276.98	43.47	0.010418
Summary	0090321913	120,824.67	48.36	0.040025
Summary	0090321940	532,165.64	494.47	0.092917
Summary	0090322342	196,229.80	204.41	0.104169
Summary	0090322438	388,715.73	566.88	0.145834

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Distribution Date: 25-Aug-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090322850	211,138.87	241.93	0.114583
Summary	0090323507	87,598.63	156.17	0.178279
Summary	0090323608	250,309.25	286.81	0.114582
Summary	0090323679	384,892.76	320.74	0.083332
Summary	0090323790	181,332.74	113.33	0.062498
Summary	0090323993	379,491.76	513.90	0.135418
Summary	0090324027	353,421.93	184.66	0.052249
Summary	0090324365	196,090.26	167.49	0.085415
Summary	0090324470	279,753.55	116.56	0.041665
Summary	0090324586	323,467.75	370.64	0.114583
Summary	0090324649	271,801.18	483.69	0.177957
Summary	0090324846	114,746.71	119.53	0.104169
Summary	0090325187	135,767.07	4.87	0.003587
Summary	0090325980	280,186.98	262.68	0.093752
Summary	0090326004	367,207.85	420.76	0.114584
Summary	0090326051	421,143.62	617.97	0.146736
Summary	0090326091	303,064.39	505.11	0.166668
Summary	0090326160	235,071.13	318.33	0.135419
Summary	0090326474	420,678.65	394.39	0.093751
Summary	0090326719	103,024.44	58.87	0.057142
Summary	0090326968	371,915.07	122.17	0.032849
Summary	0090327560	260,802.32	298.84	0.114585
Summary	0090327768	343,028.90	140.07	0.040833
Summary	0090328154	252,865.70	158.04	0.062500
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	371,695.63	183.33	0.049323
Summary	0090328612	282,987.49	442.17	0.156251
Summary	0090329052	219,353.49	159.95	0.072919
Summary	0090329238	142,575.51	207.92	0.145831
Summary	0090329353	68,421.76	106.91	0.156251
Summary	0090329501	234,421.13	48.84	0.020834
Summary	0090329608	142,263.04	111.43	0.078327
Summary	0090330115	160,575.42	215.31	0.134087
Summary	0090330305	92,537.95	43.55	0.047062

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090330357	273,555.10	500.73	0.183045
Summary	0090330429	156,348.07	179.15	0.114584
Summary	0090330855	370,959.16	425.06	0.114584
Summary	0090331177	311,326.57	251.56	0.080803
Summary	0090331206	149,181.70	90.74	0.060825
Summary	0090331717	253,317.14	290.26	0.114584
Summary	0090331818	466,675.04	777.79	0.166666
Summary	0090331954	376,022.44	548.37	0.145834
Summary	0090332217	377,398.55	471.75	0.125000
Summary	0090333231	245,725.88	332.75	0.135415
Summary	0090333645	261,999.60	245.62	0.093748
Summary	0090334318	76,852.05	48.03	0.062497
Summary	0090334645	362,649.23	453.31	0.125000
Summary	0090335099	171,633.67	214.54	0.124999
Summary	0090335160	324,773.25	304.47	0.093748
Summary	0090335259	171,105.24	249.53	0.145834
Summary	0090335267	275,579.54	315.77	0.114584
Summary	0090335339	162,538.18	29.10	0.017903
Summary	0090335725	155,996.09	42.37	0.027161
Summary	0090335940	252,402.89	234.52	0.092915
Summary	0090336263	245,525.69	179.03	0.072917
Summary	0090336428	200,434.58	271.42	0.135416
Summary	0090336430	305,167.07	517.97	0.169733
Summary	0090336490	138,439.52	173.05	0.125000
Summary	0090336536	184,011.95	249.18	0.135415
Summary	0090336554	68,817.75	93.19	0.135416
Summary	0090336600	332,621.69	277.18	0.083332
Summary	0090336877	319,521.58	299.55	0.093750
Summary	0090337040	202,089.67	319.86	0.158276
Summary	0090337084	294,546.04	122.73	0.041668
Summary	0090337325	588,537.68	919.59	0.156250
Summary	0090337476	208,954.07	253.63	0.121381
Summary	0090338070	465,714.98	588.86	0.126442
Summary	0090338343	296,386.98	185.24	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090338445	181,274.76	207.71	0.114583
Summary	0090338579	275,503.38	315.68	0.114583
Summary	0090338629	302,342.84	115.25	0.038119
Summary	0090338768	272,631.64	340.79	0.125000
Summary	0090338852	181,986.69	66.90	0.036761
Summary	0090339125	258,737.84	215.61	0.083331
Summary	0090339862	170,175.57	45.76	0.026890
Summary	0090340023	315,772.53	197.36	0.062501
Summary	0090340167	135,475.35	211.68	0.156250
Summary	0090340289	604,441.91	818.52	0.135417
Summary	0090340553	96,771.67	98.27	0.101548
Summary	0090340964	289,860.94	332.13	0.114583
Summary	0090340984	215,582.86	359.30	0.166664
Summary	0090341401	189,879.25	356.02	0.187498
Summary	0090341527	446,973.19	744.96	0.166668
Summary	0090341593	239,124.16	356.01	0.148881
Summary	0090341617	231,986.26	95.49	0.041162
Summary	0090341885	361,940.70	339.32	0.093750
Summary	0090342211	158,910.26	165.53	0.104166
Summary	0090342442	69,368.27	57.81	0.083338
Summary	0090342724	226,570.30	354.02	0.156252
Summary	0090342879	215,511.94	246.94	0.114583
Summary	0090343181	82,161.15	68.47	0.083336
Summary	0090344069	157,681.68	229.95	0.145832
Summary	0090344700	60,957.85	107.95	0.177090
Summary	0090344942	198,560.69	227.52	0.114585
Summary	0090345301	202,918.84	274.79	0.135419
Summary	0090345446	164,865.94	47.44	0.028775
Summary	0090345656	301,911.47	534.63	0.177082
Summary	0090345668	59,967.64	74.96	0.125001
Summary	0090346313	331,152.12	551.92	0.166667
Summary	0090346396	90,890.48	60.62	0.066696
Summary	0090346709	409,660.21	39.26	0.009584
Summary	0090346812	214,928.28	291.05	0.135417

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090347278	152,741.69	175.02	0.114586
Summary	0090347418	404,114.44	89.86	0.022236
Summary	0090347462	330,040.98	376.76	0.114156

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2023
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	452,832.91	(166.17)	145,366.58	32.102

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090214899	78,875.02	(69.71)	2,484.82	3.150
0090262771	255,513.70	84.29	123,784.39	48.445
0090293461	49,848.08	(7,970.19)	18,056.01	36.222
0090319340	68,596.11	7,789.44	1,041.36	1.518

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2023
 04-Aug-2023 1:01:03 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
188	36,054,446.15	1,418,331.87	3.934

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090214899	78,875.02	2,484.82	3.150
0090215050	59,092.76	14,320.56	24.234
0090216310	190,454.98	57,882.15	30.392
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,367.73	6.848
0090219432	161,770.76	2,018.63	1.248
0090219607	218,553.36	(27,660.04)	(12.656)
0090220111	283,197.98	10,740.53	3.793
0090221268	111,915.09	40,377.25	36.078
0090221292	202,802.04	13,762.46	6.786
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222699	174,779.19	1,501.50	0.859
0090223399	64,057.49	43,512.94	67.928
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226645	88,116.87	2,775.44	3.150
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090229422	60,470.95	11,615.39	19.208
0090229873	114,538.66	20,510.93	17.907
0090231119	92,112.85	1,710.20	1.857
0090231422	89,193.69	3,754.42	4.209
0090231812	184,662.05	3,097.41	1.677
0090232989	331,531.66	6,091.40	1.837
0090233035	104,161.11	1,021.53	0.981
0090233716	397,519.86	16,220.51	4.080
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)
0090234719	418,921.67	55,770.99	13.313
0090234938	132,735.43	15,335.21	11.553
0090235197	387,059.97	38,409.93	9.924
0090237593	541,019.66	148,966.84	27.534
0090238057	184,892.44	40,177.17	21.730
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090239441	279,709.82	89,371.27	31.951
0090239872	72,271.05	23,275.37	32.206
0090240665	160,094.01	(15,995.67)	(9.991)
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090242783	128,339.62	32,360.46	25.215
0090242834	336,593.68	(61,936.75)	(18.401)
0090243011	140,839.44	14,249.88	10.118
0090243035	387,422.79	80,141.54	20.686
0090243212	116,190.02	(26,042.99)	(22.414)
0090243994	87,648.58	1,419.34	1.619

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090244178	174,815.22	2,543.77	1.455
0090245076	129,135.09	15.95	0.012
0090245925	230,035.10	16,805.60	7.306
0090245957	70,065.14	589.45	0.841
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	1,860.27	1.629
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(6,881.12)	(8.231)
0090250263	206,335.18	897.78	0.435
0090250349	115,377.48	749.47	0.650
0090250478	116,751.81	3,330.71	2.853
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251230	189,916.71	7,038.27	3.706
0090251628	82,366.19	1,349.29	1.638
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	24,809.35	64.985
0090257524	317,042.70	(3,134.58)	(0.989)
0090257525	130,411.26	(5,410.37)	(4.149)
0090257761	129,207.95	19,328.49	14.959
0090258573	71,743.31	(40,716.83)	(56.753)
0090259058	38,539.01	415.05	1.077
0090260209	339,878.89	(977.25)	(0.288)
0090260902	231,233.18	19,802.98	8.564
0090261688	339,262.26	(135,351.51)	(39.896)
0090262444	204,919.64	45,936.17	22.417

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090262771	255,513.70	123,784.39	48.445
0090263130	196,445.47	4,107.25	2.091
0090263475	109,859.57	3,559.63	3.240
0090264361	114,714.07	10,686.80	9.316
0090265807	164,432.19	13,081.23	7.955
0090266084	63,005.51	8,355.30	13.261
0090270252	386,393.52	(3,895.17)	(1.008)
0090272314	216,794.55	(35,028.00)	(16.157)
0090272346	97,172.85	(6,600.18)	(6.792)
0090272857	120,309.48	1,015.94	0.844
0090273696	63,506.62	4,129.19	6.502
0090273789	73,259.28	852.97	1.164
0090274833	53,974.13	512.42	0.949
0090276221	127,340.23	6,052.23	4.753
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
0090280042	119,315.40	(1,944.11)	(1.629)
0090280203	225,775.10	(63,646.61)	(28.190)
0090281475	69,794.15	9,290.27	13.311
0090281604	115,481.48	(1,450.91)	(1.256)
0090281661	319,642.16	61,502.80	19.241
0090281676	85,699.20	50,260.04	58.647
0090281765	84,815.28	12,352.86	14.564
0090281984	64,495.30	9,794.01	15.186
0090282561	221,416.73	4,212.90	1.903
0090283314	208,720.28	58,652.60	28.101
0090283336	128,504.28	(615.04)	(0.479)
0090283438	151,364.02	8,405.62	5.553
0090284110	156,899.03	23,832.62	15.190

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Credit-Linked Notes

Series 2018-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090285007	330,630.27	15,479.52	4.682
0090285655	517,964.96	(4,436.42)	(0.857)
0090286060	374,007.53	(5,589.61)	(1.495)
0090286482	208,170.13	13,733.95	6.597
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090289516	84,116.81	49,083.94	58.352
0090290518	243,245.99	(64,702.70)	(26.600)
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)
0090292920	104,830.75	13,155.48	12.549
0090293122	116,098.06	(2,132.72)	(1.837)
0090293461	49,848.08	18,056.01	36.222
0090294461	199,430.03	7,290.53	3.656
0090295246	153,962.42	(4,756.24)	(3.089)
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(60,682.64)	(21.767)
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)
0090299655	281,724.37	45,129.63	16.019
0090300302	242,480.60	(49,163.76)	(20.275)
0090300519	318,216.06	70,563.25	22.175
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
0090301588	125,512.30	10,738.36	8.556

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090301885	107,711.99	(1,740.57)	(1.616)
0090302544	257,693.56	(10,026.63)	(3.891)
0090302709	143,299.69	8,063.90	5.627
0090305410	321,401.68	6,827.75	2.124
0090306620	73,323.25	6,800.91	9.275
0090307567	327,169.37	71,420.47	21.830
0090308562	59,299.20	(177.35)	(0.299)
0090310475	209,227.85	1,308.62	0.625
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(17,081.13)	(5.154)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090317845	271,686.51	78,263.67	28.807
0090318216	685,946.83	(18,453.06)	(2.690)
0090318544	369,604.61	(88,350.93)	(23.904)
0090319340	68,596.11	1,041.36	1.518
0090321227	382,030.53	(81,989.09)	(21.461)
0090321729	273,288.97	10,617.04	3.885
0090322256	75,441.83	42,299.11	56.069
0090322413	99,099.72	20,835.40	21.025
0090322616	122,197.47	(1,350.90)	(1.106)
0090324066	408,187.04	15,760.15	3.861
0090325915	127,782.00	5,858.07	4.584
0090327344	178,533.03	42,867.73	24.011
0090328654	156,027.07	9,594.77	6.149
0090329777	196,683.22	(2,821.77)	(1.435)
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	3,222.82	0.957

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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
0090332242	112,435.16	12,684.26	11.281
0090333124	316,629.71	10,040.63	3.171
0090333568	105,284.85	(22,617.81)	(21.482)
0090334031	174,464.39	(41,430.84)	(23.747)
0090337803	140,942.79	109,383.33	77.608
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090341325	32,021.19	(7,240.91)	(22.613)
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(10,141.30)	(7.804)
0090343964	61,658.90	4,386.86	7.115
0090344113	275,230.99	53,558.00	19.459
0090344274	371,042.80	(3,962.09)	(1.068)
0090344961	287,929.42	6,677.24	2.319
0090345528	194,641.72	649.95	0.334
0090345572	97,688.92	4,914.82	5.031
0090345856	83,242.91	4,879.02	5.861
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090346866	130,495.37	5,957.91	4.566
0090347217	122,470.08	(19,559.36)	(15.971)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2023
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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	4	452,832.91	(166.17)	(0.000 %)	0	0.00	0.00	0.000 %	4	452,832.91	(166.17)	(0.000 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090214899	82,000.00	4.625 %	TX	85.00	360	78,875.02	04/30/2023	(69.71)	2,484.82
Summary	0090262771	267,000.00	4.250 %	IL	92.00	360	255,513.70	03/31/2023	84.29	123,784.39
Summary	0090293461	51,000.00	4.000 %	OH	95.00	360	49,848.08	06/30/2022	(7,970.19)	18,056.01
Summary	0090319340	73,000.00	4.750 %	IL	97.00	360	68,596.11	06/30/2023	7,789.44	1,041.36

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

Credit-Linked Notes

Series 2018-C02

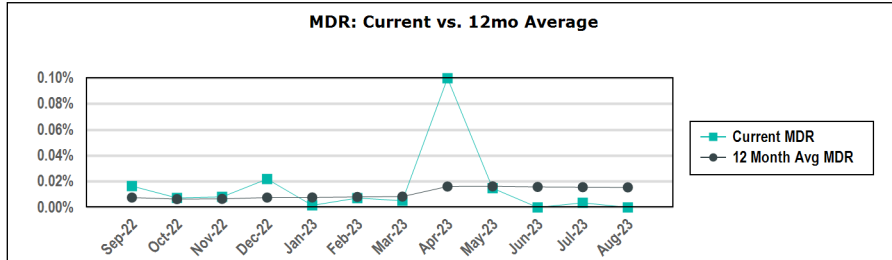
Distribution Date: 25-Aug-2023
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Realized Loss Report - Collateral

Summary

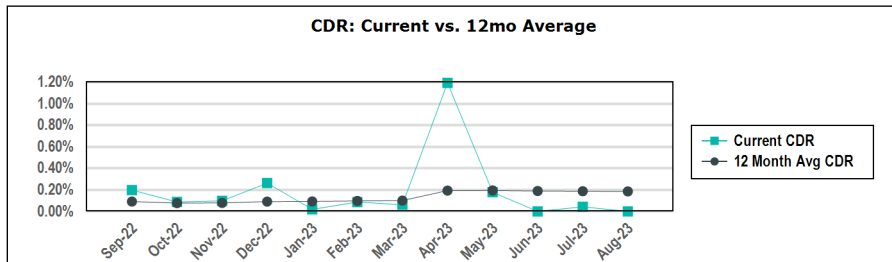
MDR

Current Month 0.000 %
 3 Month Average 0.001 %
 12 Month Average 0.016 %



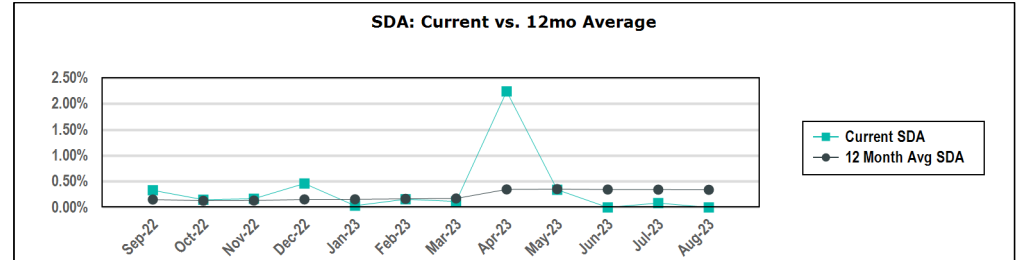
CDR

Current Month 0.000 %
 3 Month Average 0.014 %
 12 Month Average 0.186 %



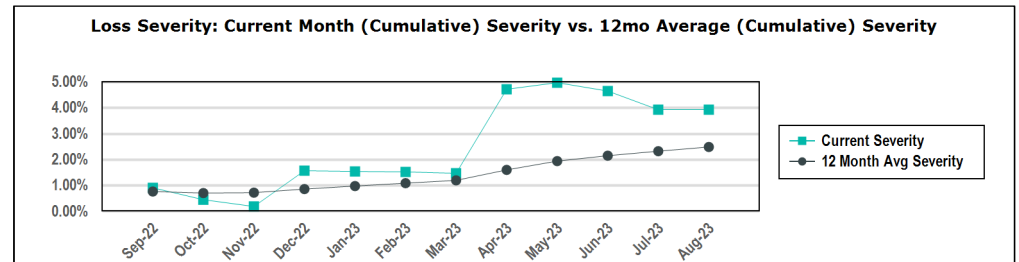
SDA

Current Month 0.000 %
 3 Month Average 0.028 %
 12 Month Average 0.341 %



Loss Severity

Current Month (Cumulative) 3.934 %
 3 Month Average (Cumulative) 4.174 %
 12 Month Average (Cumulative) 2.493 %



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.

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month	0.871 %
3 Month Average	0.753 %
12 Month Average	0.818 %

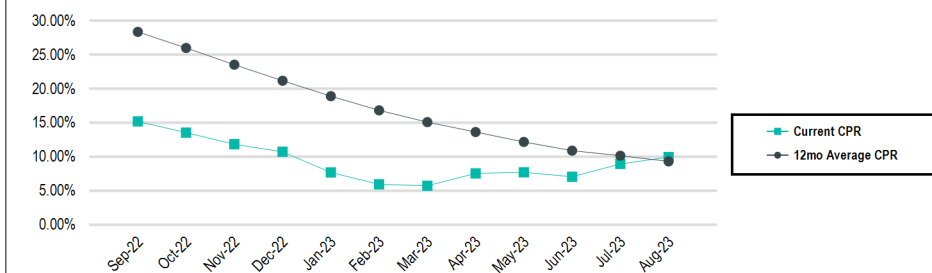
CPR

Current Month	9.971 %
3 Month Average	8.667 %
12 Month Average	9.340 %

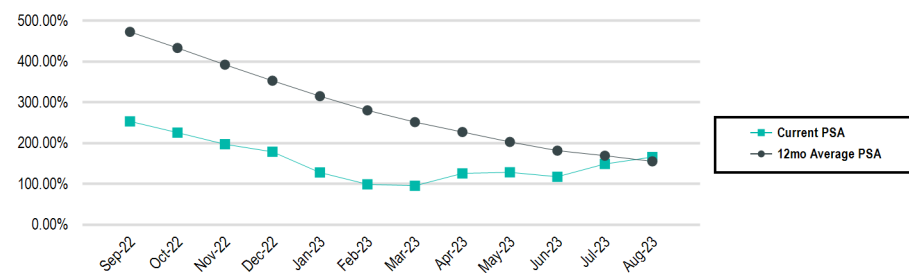
PSA

Current Month	166.181 %
3 Month Average	144.448 %
12 Month Average	155.661 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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
151	29,410,675.52

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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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

Bond Retirement Detail – Effective November 2021

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XC36	667,152,000	610,187,453	56,964,547
2M-2H	N/A	35,116,122	(610,187,453)	645,303,575

See <https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-certain-cas-debt-notes> for more information.

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XC44	151,053,000	151,053,000	0.00
2B-1H	N/A	7,951,103	(151,053,000)	159,004,103

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes>