

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: 27-Apr-2026
 08-Apr-2026 1:24:05 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		04/24/2026	0.00000%	3,595,320,841.23	0.00	25,045,609.95	0.00	3,570,505,101.20	25,045,609.95	0.00
2M-1	30711XC28	04/24/2026	4.42638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	04/24/2026	5.97638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		04/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	04/24/2026	5.97638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		04/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XC77	04/24/2026	5.97638%	13,480,131.59	73,848.86	254,752.58	0.00	13,225,379.01	328,601.44	0.00
2M-CH		04/24/2026	0.00000%	152,705,104.56	0.00	2,885,878.32	0.00	149,819,226.24	2,885,878.32	0.00
2M-2	30711XC36	04/24/2026	5.97638%	13,480,131.59	73,848.86	254,752.58	0.00	13,225,379.01	328,601.44	0.00
2M-2H		04/24/2026	0.00000%	152,705,104.56	0.00	2,885,878.32	0.00	149,819,226.24	2,885,878.32	0.00
2B-1	30711XC44	04/24/2026	7.77638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		04/24/2026	0.00000%	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		04/24/2026	0.00000%	125,651,177.05	0.00	0.00	486,599.98	125,164,577.07	0.00	7,338,843.93
2A-I1	30711XC93	04/24/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	04/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	04/24/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	04/24/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	04/24/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	30711XE34	04/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XE59	04/24/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XH98	04/24/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XE83	04/24/2026	1.70000%	0.00	21,006.54	0.00	0.00	0.00	21,006.54	0.00
2C-I2	30711XF25	04/24/2026	1.30000%	0.00	16,063.82	0.00	0.00	0.00	16,063.82	0.00
2C-I3	30711XF41	04/24/2026	0.90000%	0.00	11,121.11	0.00	0.00	0.00	11,121.11	0.00

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Distribution Date: 27-Apr-2026
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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
2C-I4	30711XF66	04/24/2026	0.50000%	0.00	6,178.39	0.00	0.00	0.00	6,178.39	0.00
2E-A1	30711XC85	04/24/2026	4.27638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	04/24/2026	4.67638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	04/24/2026	5.07638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	04/24/2026	5.47638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	04/24/2026	4.27638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XE26	04/24/2026	4.67638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XE42	04/24/2026	5.07638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XE67	04/24/2026	5.47638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XE75	04/24/2026	4.27638%	13,480,131.59	52,842.32	254,752.58	0.00	13,225,379.01	307,594.90	0.00
2E-C2	30711XE91	04/24/2026	4.67638%	13,480,131.59	57,785.03	254,752.58	0.00	13,225,379.01	312,537.61	0.00
2E-C3	30711XF33	04/24/2026	5.07638%	13,480,131.59	62,727.75	254,752.58	0.00	13,225,379.01	317,480.33	0.00
2E-C4	30711XF58	04/24/2026	5.47638%	13,480,131.59	67,670.46	254,752.58	0.00	13,225,379.01	322,423.04	0.00
2E-D1	30711XF74	04/24/2026	4.27638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XF82	04/24/2026	4.67638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XF90	04/24/2026	5.07638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XG24	04/24/2026	5.47638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XG32	04/24/2026	5.97638%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XG40	04/24/2026	4.27638%	13,480,131.59	52,842.32	254,752.58	0.00	13,225,379.01	307,594.90	0.00
2E-F2	30711XG57	04/24/2026	4.67638%	13,480,131.59	57,785.03	254,752.58	0.00	13,225,379.01	312,537.61	0.00
2E-F3	30711XG65	04/24/2026	5.07638%	13,480,131.59	62,727.75	254,752.58	0.00	13,225,379.01	317,480.33	0.00
2E-F4	30711XG73	04/24/2026	5.47638%	13,480,131.59	67,670.46	254,752.58	0.00	13,225,379.01	322,423.04	0.00
2E-F5	30711XG81	04/24/2026	5.97638%	13,480,131.59	73,848.86	254,752.58	0.00	13,225,379.01	328,601.44	0.00
2X-1	30711XG99	04/24/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XH23	04/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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2X-3	30711XH31	04/24/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XH49	04/24/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XH56	04/24/2026	1.70000%	0.00	21,006.54	0.00	0.00	0.00	21,006.54	0.00
2Y-2	30711XH64	04/24/2026	1.30000%	0.00	16,063.82	0.00	0.00	0.00	16,063.82	0.00
2Y-3	30711XH72	04/24/2026	0.90000%	0.00	11,121.11	0.00	0.00	0.00	11,121.11	0.00
2Y-4	30711XH80	04/24/2026	0.50000%	0.00	6,178.39	0.00	0.00	0.00	6,178.39	0.00
Totals				4,333,667,777.89	812,337.42	33,619,644.97	486,599.98	4,299,791,402.86	34,431,982.39	7,338,843.93

All Record Dates are based upon the governing documents and logic set forth as of closing.

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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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	3,595,320,841.23	8,640,464.78	16,405,145.17	0.00	0.00	25,045,609.95	3,570,505,101.20	0.14108122	25,045,609.95
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	18,988,182.33	13,480,131.59	87,886.89	166,865.69	0.00	0.00	254,752.58	13,225,379.01	0.69650579	254,752.58
2M-CH	215,101,191.67	152,705,104.56	995,596.83	1,890,281.48	0.00	0.00	2,885,878.32	149,819,226.24	0.69650579	2,885,878.32
2M-2	56,964,547.00	13,480,131.59	87,886.89	166,865.69	0.00	0.00	254,752.58	13,225,379.01	0.23216860	254,752.58
2M-2H	645,303,575.00	152,705,104.56	995,596.83	1,890,281.48	0.00	0.00	2,885,878.32	149,819,226.24	0.23216860	2,885,878.32
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	125,651,177.05	0.00	0.00	0.00	486,599.98	486,599.98	125,164,577.07	0.94461393	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

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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
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	18,988,182.33	13,480,131.59	87,886.89	166,865.69	0.00	0.00	254,752.58	13,225,379.01	0.69650579	254,752.58
2E-C2	18,988,182.33	13,480,131.59	87,886.89	166,865.69	0.00	0.00	254,752.58	13,225,379.01	0.69650579	254,752.58
2E-C3	18,988,182.33	13,480,131.59	87,886.89	166,865.69	0.00	0.00	254,752.58	13,225,379.01	0.69650579	254,752.58
2E-C4	18,988,182.33	13,480,131.59	87,886.89	166,865.69	0.00	0.00	254,752.58	13,225,379.01	0.69650579	254,752.58
2E-D1	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	37,976,364.67	13,480,131.59	87,886.89	166,865.69	0.00	0.00	254,752.58	13,225,379.01	0.34825290	254,752.58
2E-F2	37,976,364.67	13,480,131.59	87,886.89	166,865.69	0.00	0.00	254,752.58	13,225,379.01	0.34825290	254,752.58
2E-F3	37,976,364.67	13,480,131.59	87,886.89	166,865.69	0.00	0.00	254,752.58	13,225,379.01	0.34825290	254,752.58
2E-F4	37,976,364.67	13,480,131.59	87,886.89	166,865.69	0.00	0.00	254,752.58	13,225,379.01	0.34825290	254,752.58
2E-F5	37,976,364.67	13,480,131.59	87,886.89	166,865.69	0.00	0.00	254,752.58	13,225,379.01	0.34825290	254,752.58
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

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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
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	4,333,667,777.89	11,598,414.23	22,021,230.72	0.00	486,599.98	34,106,244.95	4,299,791,402.86	0.15460995	33,619,644.97

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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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	142.06176265	0.34141032	0.64821582	0.00000000	0.00000000	0.98962614	141.08121935	0.14108122	0.98962614
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	215,101,191.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	18,988,182.33	709.92216926	4.62850464	8.78787064	0.00000000	0.00000000	13.41637528	696.50579398	0.69650579	13.41637528
2M-CH	215,101,191.67	709.92216907	4.62850448	8.78787079	0.00000000	0.00000000	13.41637532	696.50579375	0.69650579	13.41637532
2M-2	56,964,547.00	236.64072304	1.54283488	2.92929021	0.00000000	0.00000000	4.47212509	232.16859795	0.23216860	4.47212509
2M-2H	645,303,575.00	236.64072303	1.54283483	2.92929026	0.00000000	0.00000000	4.47212511	232.16859792	0.23216860	4.47212511
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	948.28628651	0.00000000	0.00000000	0.00000000	3.67235786	3.67235786	944.61392865	0.94461393	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

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Apr-2026
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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
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	18,988,182.33	709.92216926	4.62850464	8.78787064	0.00000000	0.00000000	13.41637528	696.50579398	0.69650579	13.41637528
2E-C2	18,988,182.33	709.92216926	4.62850464	8.78787064	0.00000000	0.00000000	13.41637528	696.50579398	0.69650579	13.41637528
2E-C3	18,988,182.33	709.92216926	4.62850464	8.78787064	0.00000000	0.00000000	13.41637528	696.50579398	0.69650579	13.41637528
2E-C4	18,988,182.33	709.92216926	4.62850464	8.78787064	0.00000000	0.00000000	13.41637528	696.50579398	0.69650579	13.41637528
2E-D1	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	37,976,364.67	354.96108454	2.31425232	4.39393532	0.00000000	0.00000000	6.70818764	348.25289690	0.34825290	6.70818764
2E-F2	37,976,364.67	354.96108454	2.31425232	4.39393532	0.00000000	0.00000000	6.70818764	348.25289690	0.34825290	6.70818764
2E-F3	37,976,364.67	354.96108454	2.31425232	4.39393532	0.00000000	0.00000000	6.70818764	348.25289690	0.34825290	6.70818764
2E-F4	37,976,364.67	354.96108454	2.31425232	4.39393532	0.00000000	0.00000000	6.70818764	348.25289690	0.34825290	6.70818764
2E-F5	37,976,364.67	354.96108454	2.31425232	4.39393532	0.00000000	0.00000000	6.70818764	348.25289690	0.34825290	6.70818764
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

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Distribution Date: 27-Apr-2026
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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
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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Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Apr-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	3,595,320,841.23	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,570,505,101.20
2M-1	N/A	N/A	4.42638 %	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	5.97638 %	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	N/A	N/A	5.97638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	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-2C	03/25/26 - 04/26/26	33	5.97638 %	13,480,131.59	73,848.86	0.00	0.00	0.00	0.00	73,848.86	0.00	13,225,379.01
2M-CH	N/A	N/A	0.00000 %	152,705,104.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	149,819,226.24
2M-2	03/25/26 - 04/26/26	33	5.97638 %	13,480,131.59	73,848.86	0.00	0.00	0.00	0.00	73,848.86	0.00	13,225,379.01
2M-2H	N/A	N/A	0.00000 %	152,705,104.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	149,819,226.24
2B-1	N/A	N/A	7.77638 %	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 %	125,651,177.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	125,164,577.07
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	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-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
2B-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
2B-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
2C-I1	03/25/26 - 04/26/26	33	1.70000 %	13,480,131.59	21,006.54	0.00	0.00	0.00	0.00	21,006.54	0.00	13,225,379.01
2C-I2	03/25/26 - 04/26/26	33	1.30000 %	13,480,131.59	16,063.82	0.00	0.00	0.00	0.00	16,063.82	0.00	13,225,379.01
2C-I3	03/25/26 - 04/26/26	33	0.90000 %	13,480,131.59	11,121.11	0.00	0.00	0.00	0.00	11,121.11	0.00	13,225,379.01

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Series 2018-C02



Distribution Date: 27-Apr-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2C-I4	03/25/26 - 04/26/26	33	0.50000 %	13,480,131.59	6,178.39	0.00	0.00	0.00	0.00	6,178.39	0.00	13,225,379.01
2E-A1	N/A	N/A	4.27638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.67638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.07638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.47638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.27638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	4.67638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.07638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.47638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	03/25/26 - 04/26/26	33	4.27638 %	13,480,131.59	52,842.32	0.00	0.00	0.00	0.00	52,842.32	0.00	13,225,379.01
2E-C2	03/25/26 - 04/26/26	33	4.67638 %	13,480,131.59	57,785.03	0.00	0.00	0.00	0.00	57,785.03	0.00	13,225,379.01
2E-C3	03/25/26 - 04/26/26	33	5.07638 %	13,480,131.59	62,727.75	0.00	0.00	0.00	0.00	62,727.75	0.00	13,225,379.01
2E-C4	03/25/26 - 04/26/26	33	5.47638 %	13,480,131.59	67,670.46	0.00	0.00	0.00	0.00	67,670.46	0.00	13,225,379.01
2E-D1	N/A	N/A	4.27638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	4.67638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.07638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.47638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	5.97638 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	03/25/26 - 04/26/26	33	4.27638 %	13,480,131.59	52,842.32	0.00	0.00	0.00	0.00	52,842.32	0.00	13,225,379.01
2E-F2	03/25/26 - 04/26/26	33	4.67638 %	13,480,131.59	57,785.03	0.00	0.00	0.00	0.00	57,785.03	0.00	13,225,379.01
2E-F3	03/25/26 - 04/26/26	33	5.07638 %	13,480,131.59	62,727.75	0.00	0.00	0.00	0.00	62,727.75	0.00	13,225,379.01
2E-F4	03/25/26 - 04/26/26	33	5.47638 %	13,480,131.59	67,670.46	0.00	0.00	0.00	0.00	67,670.46	0.00	13,225,379.01
2E-F5	03/25/26 - 04/26/26	33	5.97638 %	13,480,131.59	73,848.86	0.00	0.00	0.00	0.00	73,848.86	0.00	13,225,379.01
2X-1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2018-C02



Distribution Date: 27-Apr-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2X-3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	03/25/26 - 04/26/26	33	1.70000 %	13,480,131.59	21,006.54	0.00	0.00	0.00	0.00	21,006.54	0.00	13,225,379.01
2Y-2	03/25/26 - 04/26/26	33	1.30000 %	13,480,131.59	16,063.82	0.00	0.00	0.00	0.00	16,063.82	0.00	13,225,379.01
2Y-3	03/25/26 - 04/26/26	33	0.90000 %	13,480,131.59	11,121.11	0.00	0.00	0.00	0.00	11,121.11	0.00	13,225,379.01
2Y-4	03/25/26 - 04/26/26	33	0.50000 %	13,480,131.59	6,178.39	0.00	0.00	0.00	0.00	6,178.39	0.00	13,225,379.01
Totals					812,337.42	0.00	0.00	0.00	0.00	812,337.42	0.00	

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

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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 %	142.06176265	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	141.08121935
2M-1	188,817,000.00	4.42638 %	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	5.97638 %	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	5.97638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	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-2C	18,988,182.33	5.97638 %	709.92216926	3.88920112	0.00000000	0.00000000	0.00000000	0.00000000	3.88920112	0.00000000	696.50579398
2M-CH	215,101,191.67	0.00000 %	709.92216907	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	696.50579375
2M-2	56,964,547.00	5.97638 %	236.64072304	1.29640037	0.00000000	0.00000000	0.00000000	0.00000000	1.29640037	0.00000000	232.16859795
2M-2H	645,303,575.00	0.00000 %	236.64072303	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	232.16859792
2B-1	0.00	7.77638 %	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 %	948.28628651	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	944.61392865
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 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.90000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	1.70000 %	709.92216926	1.10629546	0.00000000	0.00000000	0.00000000	0.00000000	1.10629546	0.00000000	696.50579398
2C-I2	0.00	1.30000 %	709.92216926	0.84599040	0.00000000	0.00000000	0.00000000	0.00000000	0.84599040	0.00000000	696.50579398
2C-I3	0.00	0.90000 %	709.92216926	0.58568587	0.00000000	0.00000000	0.00000000	0.00000000	0.58568587	0.00000000	696.50579398

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Credit-Linked Notes

Series 2018-C02



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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
2C-I4	0.00	0.50000 %	709.92216926	0.32538080	0.00000000	0.00000000	0.00000000	0.00000000	0.32538080	0.00000000	696.50579398
2E-A1	18,988,182.33	4.27638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	4.67638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	5.07638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	18,988,182.33	5.47638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	4.27638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	18,988,182.33	4.67638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	18,988,182.33	5.07638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	18,988,182.33	5.47638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	18,988,182.33	4.27638 %	709.92216926	2.78290566	0.00000000	0.00000000	0.00000000	0.00000000	2.78290566	0.00000000	696.50579398
2E-C2	18,988,182.33	4.67638 %	709.92216926	3.04321019	0.00000000	0.00000000	0.00000000	0.00000000	3.04321019	0.00000000	696.50579398
2E-C3	18,988,182.33	5.07638 %	709.92216926	3.30351526	0.00000000	0.00000000	0.00000000	0.00000000	3.30351526	0.00000000	696.50579398
2E-C4	18,988,182.33	5.47638 %	709.92216926	3.56381979	0.00000000	0.00000000	0.00000000	0.00000000	3.56381979	0.00000000	696.50579398
2E-D1	37,976,364.67	4.27638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	37,976,364.67	4.67638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	37,976,364.67	5.07638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	37,976,364.67	5.47638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	37,976,364.67	5.97638 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	37,976,364.67	4.27638 %	354.96108454	1.39145283	0.00000000	0.00000000	0.00000000	0.00000000	1.39145283	0.00000000	348.25289690
2E-F2	37,976,364.67	4.67638 %	354.96108454	1.52160510	0.00000000	0.00000000	0.00000000	0.00000000	1.52160510	0.00000000	348.25289690
2E-F3	37,976,364.67	5.07638 %	354.96108454	1.65175763	0.00000000	0.00000000	0.00000000	0.00000000	1.65175763	0.00000000	348.25289690
2E-F4	37,976,364.67	5.47638 %	354.96108454	1.78190990	0.00000000	0.00000000	0.00000000	0.00000000	1.78190990	0.00000000	348.25289690
2E-F5	37,976,364.67	5.97638 %	354.96108454	1.94460056	0.00000000	0.00000000	0.00000000	0.00000000	1.94460056	0.00000000	348.25289690
2X-1	0.00	1.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	1.30000 %	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
2X-3	0.00	0.90000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	1.70000 %	354.96108454	0.55314773	0.00000000	0.00000000	0.00000000	0.00000000	0.55314773	0.00000000	348.25289690
2Y-2	0.00	1.30000 %	354.96108454	0.42299520	0.00000000	0.00000000	0.00000000	0.00000000	0.42299520	0.00000000	348.25289690
2Y-3	0.00	0.90000 %	354.96108454	0.29284293	0.00000000	0.00000000	0.00000000	0.00000000	0.29284293	0.00000000	348.25289690
2Y-4	0.00	0.50000 %	354.96108454	0.16269040	0.00000000	0.00000000	0.00000000	0.00000000	0.16269040	0.00000000	348.25289690

(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	834,368.08
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(486,599.98)
Total Deposits	347,768.10
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	328,601.44
Total Withdrawals (Pool Distribution Amount)	347,768.10
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	28,442,970.90
Total Principal Reduction Cumulative	22,482,965,506.33
Scheduled Principal Current	9,723,948.50
Scheduled Principal Cumulative	1,905,360,540.27
Unscheduled Principal Current	18,232,422.42
Unscheduled Principal Cumulative	20,570,266,121.21
Senior Reduction Amount	24,815,740.02
Subordinate Reduction Amount	3,140,630.90
Calculated Tranche Write-down Amount	486,599.98
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	131,168.86
Recovery Principal on Previously Liquidated Loan Current	229,869.93
Recovery Principal on Previously Liquidated Loan Cumulative	661,281.28
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	25205
Period Reference Pool Removal Loan Count	116
Period Ending Loan Count	25089
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	4,017,718,386.60
Period PIF Loan Count Current	112
PIF Loan Count Cumulative	86566
Period PIF Loan UPB Current	16,384,140.90
PIF Loan UPB Cumulative	20,086,767,699.83
Period Partial Prepayment Amount	2,143,061.47
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	154
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,714,974.23
Credit Event Amount Current	256,730.05
Credit Event Amount Cumulative	57,784,911.55
Total Active Modified Loan Count	971
Total Active Modified Loan UPB	217,647,495.56
Adjusted SOFR	3.776380%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.857574%
Subordinate Percentage	11.142426%
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 %	11.140000 %	11.130000 %
2M-1	0.00	0.00	3.750000 %	11.140000 %	11.130000 %
2M-1H	0.00	0.00	3.750000 %	11.140000 %	11.130000 %
2M-2A	0.00	0.00	2.870000 %	11.140000 %	11.130000 %
2M-2B	0.00	0.00	1.980000 %	11.140000 %	11.130000 %
2M-2C	0.00	0.00	1.100000 %	7.040000 %	7.070000 %
2M-2	0.00	0.00	1.100000 %	7.040000 %	7.070000 %
2M-2H	0.00	0.00	1.100000 %	7.040000 %	7.070000 %
2B-1	0.00	0.00	0.500000 %	3.110000 %	3.120000 %
2B-1H	0.00	0.00	0.500000 %	3.110000 %	3.120000 %
2B-2H	486,599.98	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	526	91,730,332.85	2.096536 %	2.283145 %
60 Days	173	29,699,913.69	0.689545 %	0.739223 %
90 Days	68	12,902,136.22	0.271035 %	0.321131 %
120 Days	32	5,545,056.11	0.127546 %	0.138015 %
150 Days	28	6,217,349.65	0.111603 %	0.154748 %
180+ Days	152	30,480,839.16	0.605843 %	0.758660 %
Totals	979	176,575,627.68	3.902108 %	4.394923 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	529	129,268,991.96	131,168.86	0.101470

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	151,293.58	157.60	0.104168
Summary	0090214675	213,576.93	266.97	0.124999
Summary	0090214693	404,959.88	406.23	0.100314
Summary	0090215245	98,425.61	47.07	0.047823
Summary	0090215258	227,242.62	213.04	0.093750
Summary	0090215621	397,363.00	372.53	0.093751
Summary	0090215691	172,626.48	166.04	0.096185
Summary	0090215723	370,568.08	501.81	0.135416
Summary	0090216141	310,982.13	730.06	0.234759
Summary	0090216543	203,537.80	146.72	0.072085
Summary	0090216868	202,744.25	146.14	0.072081
Summary	0090216889	135,763.31	84.85	0.062498
Summary	0090216903	203,858.47	254.82	0.124998
Summary	0090216958	126,659.69	158.32	0.124996
Summary	0090217605	393,010.45	304.09	0.077375
Summary	0090217621	351,570.21	409.14	0.116375
Summary	0090217638	231,408.23	10.39	0.004490
Summary	0090217648	229,637.96	160.50	0.069893
Summary	0090217688	239,899.20	108.05	0.045040
Summary	0090217882	415,937.88	126.29	0.030363
Summary	0090218066	208,709.46	261.77	0.125423
Summary	0090218935	264,183.12	33.77	0.012783
Summary	0090219262	180,449.92	120.78	0.066933
Summary	0090219293	171,973.79	250.80	0.145836
Summary	0090219305	311,657.47	454.50	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219840	185,143.57	135.00	0.072916
Summary	0090219896	334,601.56	697.09	0.208334
Summary	0090220107	111,649.30	58.15	0.052083
Summary	0090220188	375,990.58	783.31	0.208332
Summary	0090220322	286,829.76	273.57	0.095377
Summary	0090220417	268,265.17	251.50	0.093751
Summary	0090220470	396,704.56	454.56	0.114584
Summary	0090221111	411,445.15	132.13	0.032114
Summary	0090221174	154,328.41	89.80	0.058188
Summary	0090221834	156,960.78	277.95	0.177082
Summary	0090221941	326,163.89	373.73	0.114583
Summary	0090222064	444,013.29	462.51	0.104166
Summary	0090222107	119,229.59	149.04	0.125003
Summary	0090222200	136,490.59	77.00	0.056414
Summary	0090222714	198,297.85	297.93	0.150244
Summary	0090222855	414,431.69	302.19	0.072917
Summary	0090223201	316,586.76	428.71	0.135416
Summary	0090223213	167,233.70	43.04	0.025736
Summary	0090223460	170,076.95	194.88	0.114583
Summary	0090223706	206,662.26	390.30	0.188859
Summary	0090223719	415,167.73	778.44	0.187500
Summary	0090223735	185,172.69	18.88	0.010196
Summary	0090223840	254,915.53	177.54	0.069647
Summary	0090223903	66,512.74	55.43	0.083337
Summary	0090224377	165,548.38	155.20	0.093749
Summary	0090224881	141,774.42	177.70	0.125340
Summary	0090225252	120,897.26	9.73	0.008048
Summary	0090225915	110,001.60	137.50	0.124998
Summary	0090225924	196,627.33	305.59	0.155416
Summary	0090226076	167,848.48	47.99	0.028591
Summary	0090226077	188,343.99	424.16	0.225205
Summary	0090226539	220,814.11	253.02	0.114585
Summary	0090227022	122,053.30	12.71	0.010413
Summary	0090227067	135,185.63	98.57	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090227329	191,718.51	193.79	0.101080
Summary	0090227676	623,846.81	145.36	0.023301
Summary	0090227873	355,793.74	33.80	0.009500
Summary	0090228006	150,963.88	204.43	0.135416
Summary	0090228048	165,962.73	224.74	0.135416
Summary	0090228235	147,970.94	105.02	0.070973
Summary	0090228260	193,123.71	221.29	0.114585
Summary	0090228868	657,121.46	1,246.45	0.189683
Summary	0090228871	245,184.56	244.64	0.099778
Summary	0090229046	220,905.46	205.09	0.092841
Summary	0090229095	279,760.56	203.99	0.072916
Summary	0090229165	207,556.72	345.93	0.166668
Summary	0090229768	211,274.12	257.50	0.121880
Summary	0090230067	392,274.13	268.36	0.068411
Summary	0090230204	218,637.71	168.45	0.077045
Summary	0090230739	112,493.94	152.34	0.135421
Summary	0090230864	174,143.94	77.23	0.044348
Summary	0090230911	241,201.06	41.34	0.017139
Summary	0090230932	214,271.63	147.91	0.069029
Summary	0090231384	212,091.32	145.09	0.068409
Summary	0090231533	179,286.86	9.52	0.005310
Summary	0090231554	76,655.38	127.76	0.166668
Summary	0090231693	371,617.71	383.75	0.103265
Summary	0090231859	111,336.36	92.78	0.083333
Summary	0090232483	140,050.70	175.06	0.124998
Summary	0090232655	600,457.70	472.90	0.078757
Summary	0090232800	329,379.43	480.34	0.145832
Summary	0090233039	153,820.32	74.55	0.048466
Summary	0090233421	239,877.58	23.10	0.009630
Summary	0090233491	358,911.89	149.55	0.041668
Summary	0090233560	579,535.98	845.16	0.145834
Summary	0090233642	110,309.89	120.62	0.109346
Summary	0090233832	362,325.62	563.89	0.155631
Summary	0090234041	178,406.23	42.82	0.024001

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Apr-2026
 08-Apr-2026 1:24:05 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090234156	114,856.17	253.21	0.220458
Summary	0090235100	230,683.90	120.15	0.052084
Summary	0090235156	176,777.74	170.73	0.096579
Summary	0090235302	309,305.87	225.54	0.072918
Summary	0090235617	127,677.49	172.90	0.135419
Summary	0090235628	233,225.65	411.06	0.176250
Summary	0090235758	254,992.37	57.94	0.022722
Summary	0090236080	368,183.36	380.46	0.103334
Summary	0090236659	168,277.24	66.87	0.039738
Summary	0090237010	398,527.11	473.25	0.118750
Summary	0090237386	250,348.71	339.01	0.135415
Summary	0090237466	384,867.61	561.27	0.145835
Summary	0090237996	403,433.75	314.86	0.078045
Summary	0090239050	399,118.64	498.90	0.125000
Summary	0090239065	341,424.52	248.96	0.072918
Summary	0090239193	203,907.15	285.06	0.139799
Summary	0090239356	149,603.27	49.52	0.033101
Summary	0090239376	56,738.16	53.19	0.093746
Summary	0090239739	126,205.14	21.21	0.016806
Summary	0090239968	214,025.48	73.23	0.034216
Summary	0090240191	278,242.13	266.94	0.095938
Summary	0090240373	298,335.20	590.46	0.197918
Summary	0090240915	164,509.40	188.50	0.114583
Summary	0090241200	213,174.93	89.71	0.042083
Summary	0090241532	636,470.49	596.69	0.093750
Summary	0090241557	157,830.18	64.22	0.040689
Summary	0090241630	173,174.18	252.55	0.145836
Summary	0090241846	180,997.30	188.54	0.104167
Summary	0090241945	455,954.09	24.56	0.005387
Summary	0090242269	402,773.05	461.51	0.114583
Summary	0090242560	75,529.39	94.41	0.124998
Summary	0090242572	170,876.39	90.59	0.053015
Summary	0090242661	332,336.23	207.71	0.062500
Summary	0090242707	412,782.07	416.52	0.100906

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Distribution Date: 27-Apr-2026
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090242997	394,813.73	411.26	0.104166
Summary	0090243396	316,651.16	329.84	0.104165
Summary	0090243477	94,479.43	108.26	0.114586
Summary	0090243658	415,390.63	605.78	0.145834
Summary	0090243679	320,067.47	478.17	0.149397
Summary	0090243681	223,374.03	139.61	0.062501
Summary	0090244155	126,290.07	61.08	0.048365
Summary	0090244444	160,607.27	9.58	0.005965
Summary	0090244990	98,476.09	99.90	0.101446
Summary	0090245010	176,280.97	114.77	0.065106
Summary	0090245579	276,495.01	218.28	0.078945
Summary	0090245849	147,419.42	69.10	0.046873
Summary	0090245857	241,194.28	239.68	0.099372
Summary	0090246594	117,409.27	75.74	0.064509
Summary	0090246834	297,715.56	620.24	0.208333
Summary	0090247139	55,308.40	61.92	0.111954
Summary	0090247207	290,011.36	283.93	0.097903
Summary	0090247265	301,370.12	439.50	0.145834
Summary	0090247738	613,077.53	700.41	0.114245
Summary	0090247921	268,049.33	335.06	0.124999
Summary	0090247933	110,419.33	103.52	0.093752
Summary	0090248191	310,482.59	420.45	0.135418
Summary	0090248334	337,552.06	304.98	0.090351
Summary	0090248419	298,552.88	217.69	0.072915
Summary	0090248457	196,004.61	113.30	0.057805
Summary	0090248461	221,500.84	253.80	0.114582
Summary	0090248642	93,528.63	118.45	0.126646
Summary	0090248695	253,291.76	34.18	0.013494
Summary	0090249019	307,758.52	7.59	0.002466
Summary	0090249259	194,839.06	223.25	0.114582
Summary	0090249608	409,036.31	718.67	0.175698
Summary	0090249837	288,578.64	323.14	0.111976
Summary	0090250319	126,100.71	183.90	0.145836
Summary	0090250534	466,151.43	363.21	0.077917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090251184	77,666.37	17.94	0.023099
Summary	0090251894	72,661.36	25.02	0.034434
Summary	0090252563	101,049.69	31.12	0.030797
Summary	0090252668	217,610.89	181.34	0.083332
Summary	0090253124	237,113.57	391.79	0.165233
Summary	0090253179	414,214.99	302.03	0.072916
Summary	0090253311	266,606.90	311.28	0.116756
Summary	0090253580	164,495.21	231.06	0.140466
Summary	0090253903	337,416.41	527.21	0.156249
Summary	0090254285	394,536.32	599.36	0.151915
Summary	0090254544	223,590.36	207.75	0.092915
Summary	0090254831	190,252.96	151.34	0.079547
Summary	0090254914	331,962.61	138.32	0.041667
Summary	0090254915	274,453.98	343.07	0.125001
Summary	0090255002	286,392.35	387.82	0.135416
Summary	0090255509	408,641.60	860.59	0.210598
Summary	0090255797	236,494.78	339.85	0.143703
Summary	0090256057	94,615.69	90.40	0.095544
Summary	0090256109	122,935.90	68.71	0.055891
Summary	0090256176	250,526.88	95.51	0.038124
Summary	0090256306	244,872.66	176.51	0.072082
Summary	0090256324	158,365.76	162.10	0.102358
Summary	0090256434	252,549.12	265.76	0.105231
Summary	0090256756	218,404.21	246.84	0.113020
Summary	0090256758	97,486.14	81.05	0.083140
Summary	0090256788	232,461.71	290.58	0.125001
Summary	0090257307	170,245.49	300.56	0.176545
Summary	0090257412	300,580.90	344.42	0.114585
Summary	0090258673	173,871.95	22.77	0.013096
Summary	0090258756	161,115.64	70.86	0.043981
Summary	0090259395	281,524.96	410.56	0.145834
Summary	0090259832	57,922.35	77.03	0.132988
Summary	0090260237	280,342.67	146.01	0.052083
Summary	0090261628	109,432.11	113.99	0.104165

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090262201	99,438.55	162.62	0.163538
Summary	0090262572	148,132.65	49.36	0.033321
Summary	0090262782	247,228.61	515.06	0.208333
Summary	0090263325	139,788.42	160.17	0.114580
Summary	0090263416	245,803.70	204.84	0.083335
Summary	0090263571	111,167.90	127.38	0.114583
Summary	0090263786	323,548.99	370.73	0.114582
Summary	0090264295	348,628.27	420.26	0.120547
Summary	0090264607	136,379.04	113.65	0.083334
Summary	0090264801	275,861.19	258.62	0.093750
Summary	0090265118	348,674.96	290.56	0.083333
Summary	0090265154	444,887.34	970.96	0.218249
Summary	0090265164	135,578.92	282.46	0.208336
Summary	0090265232	108,306.08	151.04	0.139457
Summary	0090265315	392,242.84	563.51	0.143664
Summary	0090265392	348,635.19	290.53	0.083334
Summary	0090265733	84,661.91	97.01	0.114585
Summary	0090265863	193,669.26	262.26	0.135416
Summary	0090266092	236,671.36	4.53	0.001914
Summary	0090266377	328,238.96	170.96	0.052084
Summary	0090266521	117,352.25	75.55	0.064379
Summary	0090266684	193,657.73	201.73	0.104168
Summary	0090266806	430,318.57	640.72	0.148894
Summary	0090266892	187,524.27	234.41	0.125002
Summary	0090267138	115,496.43	124.31	0.107631
Summary	0090268015	209,119.18	326.75	0.156251
Summary	0090268101	183,259.80	50.14	0.027360
Summary	0090268220	350,595.58	362.28	0.103333
Summary	0090268292	211,086.66	409.14	0.193826
Summary	0090269303	99,338.43	107.75	0.108468
Summary	0090269336	152,658.53	173.52	0.113665
Summary	0090269392	326,852.21	136.19	0.041667
Summary	0090269494	220,583.55	92.39	0.041884
Summary	0090269591	209,170.00	283.25	0.135416

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Distribution Date: 27-Apr-2026
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090269638	367,181.53	325.92	0.088763
Summary	0090269728	248,085.08	310.11	0.125001
Summary	0090269823	334,291.70	107.11	0.032041
Summary	0090270435	193,293.07	203.66	0.105363
Summary	0090270462	96,738.29	50.38	0.052079
Summary	0090270858	196,625.04	265.34	0.134947
Summary	0090271253	305,232.17	137.05	0.044900
Summary	0090271653	221,583.56	323.14	0.145832
Summary	0090271718	83,377.42	52.11	0.062499
Summary	0090271935	404,478.88	632.00	0.156250
Summary	0090272228	473,434.46	591.79	0.124999
Summary	0090272294	147,907.94	107.85	0.072917
Summary	0090272367	140,242.34	277.56	0.197915
Summary	0090272790	208,835.05	413.53	0.198018
Summary	0090273057	219,207.77	228.34	0.104166
Summary	0090273651	252,883.52	526.84	0.208333
Summary	0090273705	106,539.85	222.47	0.208814
Summary	0090273750	127,971.22	75.65	0.059115
Summary	0090273803	272,140.19	329.97	0.121250
Summary	0090273804	348,427.08	538.32	0.154500
Summary	0090273854	210,693.79	258.84	0.122851
Summary	0090273917	165,374.15	10.47	0.006331
Summary	0090274189	519,373.51	562.19	0.108244
Summary	0090274976	264,968.59	77.26	0.029158
Summary	0090275485	101,441.70	65.51	0.064579
Summary	0090275969	248,941.14	181.52	0.072917
Summary	0090276313	213,537.72	228.05	0.106796
Summary	0090276734	425,147.37	228.91	0.053843
Summary	0090277080	239,824.88	474.65	0.197915
Summary	0090277194	155,998.38	151.99	0.097430
Summary	0090277532	219,755.42	228.91	0.104166
Summary	0090277855	179,334.80	370.06	0.206351
Summary	0090279076	135,068.29	58.39	0.043230
Summary	0090279308	328,262.35	341.94	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090279513	64,242.60	97.17	0.151255
Summary	0090279690	107,077.79	198.73	0.185594
Summary	0090279774	90,111.33	150.19	0.166672
Summary	0090279777	179,164.28	335.93	0.187498
Summary	0090280456	158,565.77	307.80	0.194115
Summary	0090280806	138,030.18	158.16	0.114584
Summary	0090281259	304,115.80	253.43	0.083333
Summary	0090281272	335,510.64	384.44	0.114584
Summary	0090281349	264,656.66	121.51	0.045912
Summary	0090281450	182,721.62	13.92	0.007618
Summary	0090282141	151,377.82	110.38	0.072917
Summary	0090282209	150,010.78	203.14	0.135417
Summary	0090282253	358,537.35	399.52	0.111431
Summary	0090282286	249,358.85	415.60	0.166667
Summary	0090282411	217,252.87	248.94	0.114585
Summary	0090282412	168,697.64	83.23	0.049337
Summary	0090282503	162,486.58	242.14	0.149022
Summary	0090282926	142,634.21	118.86	0.083332
Summary	0090283086	839,381.47	449.56	0.053558
Summary	0090283529	585,318.73	548.74	0.093751
Summary	0090283601	235,950.31	199.45	0.084531
Summary	0090283705	277,116.87	173.20	0.062501
Summary	0090283984	531,222.17	544.98	0.102590
Summary	0090284478	114,421.26	35.76	0.031253
Summary	0090284536	143,394.25	85.52	0.059640
Summary	0090285036	217,573.16	249.30	0.114582
Summary	0090285134	116,592.90	114.22	0.097965
Summary	0090285382	182,541.06	81.39	0.044587
Summary	0090285447	203,866.52	217.52	0.106697
Summary	0090286161	265,202.49	379.58	0.143128
Summary	0090286194	163,708.95	255.80	0.156253
Summary	0090286377	249,858.98	559.00	0.223726
Summary	0090286980	342,941.99	501.49	0.146232
Summary	0090287025	343,239.17	329.27	0.095930

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Distribution Date: 27-Apr-2026
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090287275	374,433.70	390.04	0.104168
Summary	0090287307	311,671.15	289.59	0.092915
Summary	0090287317	480,241.79	468.87	0.097632
Summary	0090287503	404,433.69	344.45	0.085168
Summary	0090287611	95,732.84	101.82	0.106358
Summary	0090287674	136,009.22	141.68	0.104169
Summary	0090287704	444,025.95	469.24	0.105679
Summary	0090287743	368,406.70	268.63	0.072917
Summary	0090288052	91,028.37	37.93	0.041668
Summary	0090288129	189,218.10	64.94	0.034320
Summary	0090288408	146,780.01	61.16	0.041668
Summary	0090288445	423,433.60	758.01	0.179015
Summary	0090288885	499,465.09	728.39	0.145834
Summary	0090289138	314,527.07	98.29	0.031250
Summary	0090289229	325,085.42	124.47	0.038288
Summary	0090289517	401,608.70	48.70	0.012126
Summary	0090289623	494,418.22	618.02	0.124999
Summary	0090289728	290,459.84	289.28	0.099594
Summary	0090289822	245,109.31	204.26	0.083334
Summary	0090289860	419,075.56	392.88	0.093749
Summary	0090290043	232,687.80	85.56	0.036770
Summary	0090290851	293,823.87	367.28	0.125000
Summary	0090290995	274,225.50	342.78	0.124999
Summary	0090291000	229,522.96	88.75	0.038667
Summary	0090291213	147,721.25	230.81	0.156247
Summary	0090291329	270,464.86	197.21	0.072915
Summary	0090291381	163,614.53	170.43	0.104166
Summary	0090291432	419,643.38	868.18	0.206885
Summary	0090291737	130,317.05	50.99	0.039128
Summary	0090291924	225,896.19	52.67	0.023316
Summary	0090292068	134,361.71	69.98	0.052083
Summary	0090292495	313,964.69	182.06	0.057987
Summary	0090292556	265,452.50	221.21	0.083333
Summary	0090293045	433,343.88	153.11	0.035332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090293071	90,820.42	33.24	0.036600
Summary	0090293134	124,644.51	168.79	0.135417
Summary	0090293339	106,810.35	114.81	0.107490
Summary	0090293348	472,834.42	692.82	0.146525
Summary	0090293936	121,516.96	126.58	0.104167
Summary	0090294205	145,001.43	45.31	0.031248
Summary	0090295155	308,138.85	385.17	0.124999
Summary	0090295357	374,917.35	157.71	0.042065
Summary	0090295671	365,801.77	559.87	0.153053
Summary	0090295727	346,356.09	324.71	0.093750
Summary	0090296707	270,553.30	169.10	0.062502
Summary	0090297475	167,484.80	41.71	0.024904
Summary	0090297480	109,606.69	45.67	0.041667
Summary	0090297532	345,497.04	683.80	0.197918
Summary	0090297649	274,662.72	100.48	0.036583
Summary	0090298094	138,230.70	129.59	0.093749
Summary	0090299051	269,939.45	346.20	0.128251
Summary	0090299448	136,234.55	165.38	0.121394
Summary	0090299483	323,983.78	337.48	0.104166
Summary	0090299529	316,179.33	461.09	0.145832
Summary	0090299629	337,991.52	239.41	0.070833
Summary	0090299892	215,031.31	358.39	0.166669
Summary	0090300049	167,866.13	209.83	0.124998
Summary	0090300181	181,349.33	211.87	0.116830
Summary	0090300238	585,219.10	365.76	0.062500
Summary	0090300239	350,234.46	510.76	0.145834
Summary	0090300653	346,514.27	397.05	0.114584
Summary	0090301132	257,406.67	325.40	0.126415
Summary	0090301487	302,552.38	252.13	0.083334
Summary	0090301671	96,347.01	140.51	0.145837
Summary	0090302103	419,505.11	349.59	0.083334
Summary	0090302203	403,115.19	267.11	0.066261
Summary	0090302769	94,288.48	0.67	0.000711
Summary	0090303136	301,764.23	379.08	0.125621

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090303262	300,255.46	406.60	0.135418
Summary	0090303296	132,263.01	96.99	0.073331
Summary	0090303548	412,633.74	101.38	0.024569
Summary	0090304031	123,039.53	179.43	0.145831
Summary	0090304495	194,919.89	263.95	0.135415
Summary	0090304624	296,404.45	227.62	0.076794
Summary	0090306836	168,787.70	17.58	0.010415
Summary	0090306956	147,241.60	38.37	0.026059
Summary	0090307127	296,478.50	77.31	0.026076
Summary	0090307248	254,775.03	229.63	0.090130
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090307754	314,181.00	71.12	0.022637
Summary	0090308282	291,984.00	334.56	0.114582
Summary	0090308673	341,124.83	284.27	0.083333
Summary	0090309137	131,406.37	104.85	0.079791
Summary	0090309384	131,689.16	143.21	0.108749
Summary	0090310306	121,779.29	177.59	0.145829
Summary	0090310322	354,860.68	591.43	0.166665
Summary	0090310385	182,458.70	190.06	0.104166
Summary	0090310460	534,180.95	724.50	0.135628
Summary	0090310554	133,364.09	154.54	0.115878
Summary	0090311022	176,347.87	33.76	0.019144
Summary	0090311050	278,206.12	318.78	0.114584
Summary	0090311322	146,349.19	274.40	0.187497
Summary	0090311336	118,607.86	86.48	0.072913
Summary	0090311530	200,085.47	189.69	0.094804
Summary	0090312149	160,505.66	83.60	0.052085
Summary	0090312287	307,101.44	223.93	0.072917
Summary	0090312432	207,102.78	337.64	0.163030
Summary	0090313200	206,654.66	193.74	0.093751
Summary	0090313552	169,702.31	141.42	0.083334
Summary	0090314417	357,970.06	298.31	0.083334
Summary	0090314737	160,010.30	198.49	0.124048
Summary	0090314758	281,459.57	322.51	0.114585

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Credit-Linked Notes

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Distribution Date: 27-Apr-2026
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090315187	285,271.27	273.41	0.095842
Summary	0090315404	173,871.61	217.34	0.125000
Summary	0090315458	314,839.65	122.33	0.038855
Summary	0090316380	257,565.40	268.30	0.104168
Summary	0090316671	423,802.97	404.62	0.095474
Summary	0090316706	235,231.12	465.56	0.197916
Summary	0090316781	100,553.36	133.27	0.132537
Summary	0090317033	168,767.76	228.54	0.135417
Summary	0090317144	154,576.43	258.39	0.167160
Summary	0090317689	54,362.55	48.17	0.088609
Summary	0090317739	126,351.04	157.94	0.125001
Summary	0090318046	374,891.29	293.33	0.078244
Summary	0090318093	148,899.55	87.18	0.058550
Summary	0090318787	246,425.54	462.05	0.187501
Summary	0090319358	135,377.03	110.50	0.081624
Summary	0090319519	224,683.40	162.08	0.072137
Summary	0090319654	138,156.05	115.13	0.083333
Summary	0090319985	244,215.26	356.15	0.145834
Summary	0090320366	329,338.61	516.32	0.156775
Summary	0090320451	95,228.49	69.44	0.072919
Summary	0090320683	325,062.64	541.77	0.166666
Summary	0090320694	125,692.61	222.58	0.177083
Summary	0090320955	52,807.72	60.51	0.114586
Summary	0090321060	155,778.25	155.86	0.100052
Summary	0090321199	101,442.90	136.06	0.134125
Summary	0090321268	405,972.29	42.29	0.010417
Summary	0090321913	125,431.40	49.32	0.039320
Summary	0090321940	255,780.98	237.66	0.092915
Summary	0090322342	188,584.61	196.44	0.104165
Summary	0090322438	384,661.14	560.96	0.145832
Summary	0090322850	202,334.14	231.84	0.114583
Summary	0090323396	182,365.50	31.75	0.017410
Summary	0090323608	240,790.84	275.91	0.114585
Summary	0090323679	370,135.81	308.45	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090323790	182,577.68	114.11	0.062499
Summary	0090323838	237,852.58	257.21	0.108138
Summary	0090323993	365,547.83	495.01	0.135416
Summary	0090324027	351,312.68	184.66	0.052563
Summary	0090324365	196,789.09	168.09	0.085416
Summary	0090324470	271,155.54	112.98	0.041666
Summary	0090324586	310,493.92	355.77	0.114582
Summary	0090325051	253,459.36	26.73	0.010546
Summary	0090325187	131,496.92	4.87	0.003704
Summary	0090325980	268,814.27	252.01	0.093749
Summary	0090326004	350,268.94	401.35	0.114583
Summary	0090326051	412,226.78	611.47	0.148333
Summary	0090326091	291,122.35	485.20	0.166665
Summary	0090326160	225,547.28	305.43	0.135417
Summary	0090326267	103,182.70	61.53	0.059632
Summary	0090326719	99,355.33	56.96	0.057330
Summary	0090327091	165,194.34	178.07	0.107794
Summary	0090327235	229,243.11	222.43	0.097028
Summary	0090327560	249,777.94	286.20	0.114582
Summary	0090327620	266,770.48	84.11	0.031529
Summary	0090327768	331,451.19	135.34	0.040833
Summary	0090328120	114,568.45	51.31	0.044785
Summary	0090328154	240,697.57	150.44	0.062502
Summary	0090328327	356,759.96	177.11	0.049644
Summary	0090328376	293,232.35	68.72	0.023435
Summary	0090328612	265,815.37	415.34	0.156251
Summary	0090329000	300,391.27	67.23	0.022381
Summary	0090329052	211,159.84	153.97	0.072916
Summary	0090329238	137,313.01	200.25	0.145835
Summary	0090329501	246,566.55	190.32	0.077188
Summary	0090329608	138,411.25	109.83	0.079350
Summary	0090330115	155,188.57	209.14	0.134765
Summary	0090330305	90,817.30	43.55	0.047953
Summary	0090330357	264,737.90	487.87	0.184284

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090331177	301,217.26	245.24	0.081416
Summary	0090331206	132,682.89	83.86	0.063203
Summary	0090331818	448,621.93	747.70	0.166666
Summary	0090331954	390,991.25	755.51	0.193229
Summary	0090332217	362,991.14	453.74	0.125000
Summary	0090333231	231,424.82	313.39	0.135418
Summary	0090333645	251,336.28	235.63	0.093751
Summary	0090334138	422,944.31	66.51	0.015725
Summary	0090334318	73,681.17	46.05	0.062499
Summary	0090334645	349,663.28	437.08	0.125000
Summary	0090335259	166,458.93	242.75	0.145832
Summary	0090335339	157,093.97	29.10	0.018524
Summary	0090335725	164,688.83	159.41	0.096795
Summary	0090335940	242,523.91	225.35	0.092919
Summary	0090336263	237,034.41	172.84	0.072918
Summary	0090336430	301,882.46	663.67	0.219844
Summary	0090336443	159,046.78	161.88	0.101781
Summary	0090336490	125,645.60	157.06	0.125002
Summary	0090336536	176,779.58	239.39	0.135417
Summary	0090336600	319,455.89	266.21	0.083332
Summary	0090336877	306,938.89	287.76	0.093752
Summary	0090337040	194,858.70	309.70	0.158936
Summary	0090337325	565,526.04	883.63	0.156249
Summary	0090337476	205,863.76	253.63	0.123203
Summary	0090338070	479,254.66	597.33	0.124637
Summary	0090338343	288,346.55	180.22	0.062501
Summary	0090338445	178,587.49	204.63	0.114582
Summary	0090338449	189,397.13	206.57	0.109067
Summary	0090338579	264,731.34	303.34	0.114584
Summary	0090338629	302,779.77	271.64	0.089715
Summary	0090338768	262,076.42	327.60	0.125002
Summary	0090338852	175,515.79	64.87	0.036960
Summary	0090339282	230,178.00	134.33	0.058359
Summary	0090339862	162,532.92	45.76	0.028154

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090340023	304,565.35	190.35	0.062499
Summary	0090340167	130,386.47	203.73	0.156251
Summary	0090340289	579,735.25	785.06	0.135417
Summary	0090340964	307,641.38	461.68	0.150071
Summary	0090340984	207,845.55	346.41	0.166667
Summary	0090341401	182,897.07	342.93	0.187499
Summary	0090341527	454,451.78	1,051.91	0.231468
Summary	0090341583	212,604.44	229.53	0.107961
Summary	0090341593	233,274.98	352.40	0.151066
Summary	0090341617	226,028.30	94.87	0.041973
Summary	0090342211	153,207.73	159.59	0.104166
Summary	0090342724	217,742.98	340.22	0.156248
Summary	0090342879	204,369.59	234.17	0.114582
Summary	0090343181	98,368.89	169.35	0.172158
Summary	0090343382	317,635.44	110.60	0.034820
Summary	0090344700	58,716.15	103.98	0.177089
Summary	0090344942	190,537.06	218.32	0.114581
Summary	0090345301	191,566.96	259.41	0.135415
Summary	0090345446	159,539.12	47.44	0.029736
Summary	0090345656	290,850.53	515.05	0.177084
Summary	0090345668	57,382.57	71.73	0.125003
Summary	0090345728	112,280.04	22.01	0.019603
Summary	0090346396	86,408.49	58.29	0.067459
Summary	0090346709	411,575.94	39.44	0.009583
Summary	0090346812	210,826.72	285.49	0.135415
Summary	0090347096	59,565.29	17.55	0.029463
Summary	0090347278	152,816.41	175.10	0.114582
Summary	0090347418	392,051.13	89.86	0.022920

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	256,730.05	486,567.98	189.525

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090286770	68,942.41	30,268.78	43.904
0090316378	69,540.82	46,292.18	66.568
0090329180	29,962.97	216,949.84	724.060
0090342295	88,283.85	193,057.18	218.678

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	399,262.69	32.00	183,701.68	46.010

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090328171	399,262.69	32.00	183,701.68	46.010

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
324	57,784,911.55	7,338,844.86	12.700

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
0090215284	112,988.78	(3,581.51)	(3.170)
0090216310	190,454.98	76,735.48	40.291
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,367.73	6.848
0090217980	260,882.64	36,342.51	13.931
0090218568	67,411.87	70,849.07	105.099
0090219432	161,770.76	2,018.63	1.248
0090219607	218,553.36	(27,660.04)	(12.656)
0090219765	172,197.92	111,801.02	64.926
0090220111	283,197.98	10,740.53	3.793
0090221268	111,915.09	40,377.25	36.078
0090221292	202,802.04	(10,187.65)	(5.023)
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222004	76,875.97	202,379.02	263.254
0090222213	208,513.28	3,775.89	1.811
0090222699	174,779.19	1,501.50	0.859
0090222777	83,389.49	1,681.25	2.016
0090223197	180,435.84	33,295.59	18.453
0090223399	64,057.49	43,512.94	67.928

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090223539	281,180.88	44,676.08	15.889
0090223681	186,321.09	42,282.42	22.693
0090223792	246,104.63	146,195.36	59.404
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
0090227542	279,595.06	7,631.03	2.729
0090227895	183,180.91	2,906.67	1.587
0090227949	276,958.33	29,234.22	10.555
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	6,551.87	1.597
0090228536	136,139.74	(7,937.71)	(5.831)
0090229422	60,470.95	11,615.39	19.208
0090229873	114,538.66	32,967.82	28.783
0090231119	92,112.85	1,710.20	1.857
0090231422	89,193.69	15,368.44	17.230
0090231522	88,033.12	27,393.93	31.118
0090231812	184,662.05	3,097.41	1.677
0090232286	184,431.65	20,123.40	10.911
0090232989	331,531.66	6,091.40	1.837
0090233035	104,161.11	1,021.53	0.981
0090233234	138,568.62	29,983.62	21.638
0090233716	397,519.86	16,220.51	4.080
0090233755	113,800.66	946.03	0.831
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090234719	418,921.67	136,563.72	32.599
0090234809	113,334.26	6,632.75	5.852
0090234938	132,735.43	15,335.21	11.553
0090235082	72,878.16	52,753.15	72.385
0090235197	387,059.97	38,409.93	9.924
0090236358	93,118.52	(1,740.71)	(1.869)
0090236624	102,039.20	10,564.52	10.353
0090237416	250,434.93	147,581.24	58.930
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
0090239592	184,980.13	38,184.35	20.642
0090239872	72,271.05	23,275.37	32.206
0090240665	160,094.01	(15,995.67)	(9.991)
0090240774	148,127.63	115,332.36	77.860
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	86,588.77	22.350
0090243212	116,190.02	(26,042.99)	(22.414)
0090243994	87,648.58	1,419.34	1.619
0090244178	174,815.22	2,543.77	1.455
0090244665	39,843.90	59,947.90	150.457
0090245076	129,135.09	15.95	0.012

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090245363	151,450.01	2,566.97	1.695
0090245716	93,404.91	19,639.89	21.027
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
0090247292	50,199.68	10,995.12	21.903
0090247581	70,708.37	83,541.18	118.149
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(6,881.12)	(8.231)
0090249039	146,551.68	1,558.79	1.064
0090250263	206,335.18	897.78	0.435
0090250264	111,974.93	2,771.61	2.475
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
0090252870	303,837.10	792.11	0.261
0090253363	74,782.98	32,064.95	42.877
0090253680	79,809.20	6,277.60	7.866
0090253924	181,774.20	19,776.08	10.879
0090254189	296,415.43	99,768.75	33.658
0090255037	70,103.89	4,197.59	5.988
0090255889	348,326.16	46,995.22	13.492
0090256585	245,369.62	65,589.29	26.731

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090256761	147,217.39	(23,062.43)	(15.666)
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)
0090257623	207,925.94	12,638.02	6.078
0090257761	129,207.95	16,941.66	13.112
0090258108	227,122.05	25,637.48	11.288
0090258573	71,743.31	(40,716.83)	(56.753)
0090258985	146,904.14	17,436.15	11.869
0090259058	38,539.01	415.05	1.077
0090259063	381,371.71	(9,845.37)	(2.582)
0090260209	339,878.89	(977.25)	(0.288)
0090260902	231,233.18	15,862.13	6.860
0090260955	452,555.80	12,492.17	2.760
0090261688	339,262.26	(135,351.51)	(39.896)
0090262444	204,919.64	45,936.17	22.417
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
0090263850	115,652.04	4,091.91	3.538
0090264027	144,668.01	66,433.68	45.921
0090264361	114,714.07	10,761.80	9.381
0090265138	81,403.02	183.69	0.226
0090265807	164,432.19	13,081.23	7.955
0090266084	63,005.51	15,971.58	25.349
0090266457	154,869.97	103,458.07	66.803
0090267275	72,788.07	7,059.72	9.699
0090267692	102,052.78	79,481.67	77.883
0090268024	97,982.17	178,182.70	181.852

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Apr-2026
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090268469	69,818.93	5,074.12	7.268
0090268906	124,707.06	4,907.54	3.935
0090270252	386,393.52	(3,895.17)	(1.008)
0090271494	44,450.77	(1,007.81)	(2.267)
0090271799	403,563.21	(2,039.97)	(0.505)
0090272135	272,899.67	50,134.33	18.371
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
0090273622	143,089.64	25,184.47	17.600
0090273696	63,506.62	11,159.55	17.572
0090273789	73,259.28	852.97	1.164
0090274528	193,636.60	(3,650.24)	(1.885)
0090274833	53,974.13	512.42	0.949
0090276055	51,808.21	80,276.45	154.949
0090276221	127,340.23	6,052.23	4.753
0090276273	83,979.99	5,641.96	6.718
0090277582	284,510.10	7,955.38	2.796
0090278722	62,388.58	901.09	1.444
0090279429	45,049.95	6,612.48	14.678
0090279439	58,860.89	37.52	0.064
0090280042	119,315.40	(3,386.11)	(2.838)
0090280154	301,729.26	70,863.74	23.486
0090280203	225,775.10	(66,527.68)	(29.466)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(956.10)	(0.744)
0090283361	57,687.31	235,839.07	408.823
0090283438	151,364.02	8,405.62	5.553
0090283652	121,053.02	66,360.70	54.820
0090284110	156,899.03	31,461.63	20.052
0090284925	96,805.02	301,921.36	311.886
0090285007	330,630.27	15,479.52	4.682
0090285500	99,522.86	(920.31)	(0.925)
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
0090286531	86,336.05	3,563.39	4.127
0090286753	439,965.26	(2,364.74)	(0.537)
0090286770	68,942.41	30,268.78	43.904
0090286775	88,346.79	520.66	0.589
0090287217	315,813.78	730.30	0.231
0090288375	137,614.56	13,758.69	9.998
0090289516	84,116.81	49,083.94	58.352
0090289619	150,879.43	19,872.43	13.171
0090289639	269,506.13	3,325.90	1.234
0090290518	243,245.99	(64,702.70)	(26.600)
0090290607	121,308.06	58,980.18	48.620
0090290761	277,010.24	28,684.87	10.355
0090290826	242,259.39	60,480.01	24.965
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090291421	165,645.89	14,473.41	8.738
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	13,155.48	12.549
0090293084	342,208.30	415,187.55	121.326
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	6,556.61	4.259
0090295447	63,195.49	620.61	0.982
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(39,766.55)	(14.265)
0090296956	97,477.94	1,191.68	1.223
0090297343	48,753.02	(134.57)	(0.276)
0090297568	370,795.26	11,586.24	3.125
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090299105	253,813.97	20,690.23	8.152
0090299365	265,498.42	14,554.05	5.482
0090299655	281,724.37	45,129.63	16.019
0090299841	82,053.99	(6,589.26)	(8.030)
0090300302	242,480.60	(49,163.76)	(20.275)
0090300519	318,216.06	85,935.39	27.005
0090300585	115,060.39	123,418.27	107.264
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974
0090301248	428,104.34	51,473.59	12.024
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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Series 2018-C02



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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)
0090302037	177,041.62	100,615.67	56.832
0090302544	257,693.56	(10,026.63)	(3.891)
0090302688	39,624.84	12,160.36	30.689
0090302709	143,299.69	8,063.90	5.627
0090302819	135,434.31	43,150.40	31.861
0090305410	321,401.68	6,827.75	2.124
0090306620	73,323.25	6,800.91	9.275
0090306783	278,037.92	(8,252.41)	(2.968)
0090306831	59,708.86	36,973.14	61.922
0090307224	70,962.94	541.82	0.764
0090307567	327,169.37	71,420.47	21.830
0090307581	223,959.93	12,701.17	5.671
0090308562	59,299.20	(177.35)	(0.299)
0090308948	58,983.77	18,866.98	31.987
0090309101	96,228.51	5,797.30	6.025
0090310430	228,342.33	13,993.40	6.128
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
0090316378	69,540.82	46,292.18	66.568
0090316730	392,045.98	14,134.63	3.605
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)
0090318243	51,462.91	8,421.16	16.364
0090318544	369,604.61	(88,350.93)	(23.904)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090319340	68,596.11	1,041.36	1.518
0090319698	137,323.62	20,645.08	15.034
0090320408	51,439.60	33,633.56	65.385
0090320611	441,247.97	51,422.27	11.654
0090321227	382,030.53	(81,989.09)	(21.461)
0090321385	72,841.61	5,177.53	7.108
0090321729	273,288.97	10,617.04	3.885
0090322256	75,441.83	42,298.11	56.067
0090322413	99,099.72	20,835.40	21.025
0090322562	51,367.18	83,319.60	162.204
0090322616	122,197.47	(1,350.90)	(1.106)
0090322931	266,238.36	79,985.98	30.043
0090322973	149,729.97	10,457.13	6.984
0090323507	87,598.63	68,700.06	78.426
0090324066	408,187.04	15,760.15	3.861
0090324232	152,181.17	46,924.18	30.834
0090324511	119,290.64	15,573.53	13.055
0090325915	127,782.00	5,858.07	4.584
0090326262	193,764.72	40,275.14	20.786
0090327344	178,533.03	65,805.25	36.859
0090328171	399,262.69	183,701.68	46.010
0090328654	156,027.07	9,594.77	6.149
0090329180	29,962.97	216,949.84	724.060
0090329777	196,683.22	(2,821.77)	(1.435)
0090329826	33,695.77	6,381.46	18.938
0090330110	228,926.81	(24,304.95)	(10.617)
0090330153	60,083.68	(1,529.44)	(2.546)
0090330259	336,798.63	3,222.82	0.957
0090330345	141,787.24	57,277.09	40.397

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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
0090332242	112,435.16	12,684.26	11.281
0090332316	106,646.92	3,352.41	3.143
0090332343	106,479.90	3,322.47	3.120
0090332370	203,980.03	23,495.09	11.518
0090333051	118,277.13	(17,983.10)	(15.204)
0090333124	316,629.71	10,152.20	3.206
0090333568	105,284.85	(22,617.81)	(21.482)
0090333706	143,237.05	16,693.50	11.654
0090334031	174,464.39	(41,430.84)	(23.747)
0090335071	151,550.50	6,802.98	4.489
0090335646	127,034.67	90,758.41	71.444
0090335732	59,702.57	16,825.23	28.182
0090335881	151,288.96	207,924.33	137.435
0090336909	63,959.49	1,376.73	2.153
0090337803	140,942.79	60,694.17	43.063
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090339394	102,765.95	26,763.54	26.043
0090340553	96,665.94	29,580.19	30.600
0090341325	32,021.19	16,046.07	50.111
0090341605	67,677.22	19,729.19	29.152
0090341611	161,096.49	8,016.71	4.976
0090342295	88,283.85	193,057.18	218.678
0090342600	158,560.15	(39,763.51)	(25.078)
0090342760	118,022.30	67,547.69	57.233
0090343131	129,943.53	(10,141.30)	(7.804)
0090343511	110,819.62	(21,751.23)	(19.628)
0090343760	88,246.62	35,691.28	40.445
0090343964	61,658.90	4,386.86	7.115

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090344113	275,230.99	53,558.00	19.459
0090344274	371,042.80	(3,962.09)	(1.068)
0090344479	233,905.10	15,750.53	6.734
0090344961	287,929.42	21,989.06	7.637
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	6,032.91	4.623
0090347217	122,470.08	(19,559.36)	(15.971)
0090347559	244,816.40	15,681.38	6.405

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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	5	655,992.74	486,599.98	0.012 %	0	0.00	0.00	0.000 %	5	655,992.74	486,599.98	0.012 %

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	0090286770	78,000.00	4.625 %	LA	97.00	360	68,942.41	03/31/2026	30,268.78	30,268.78
Summary	0090316378	71,000.00	4.625 %	TX	95.00	360	69,540.82	03/31/2026	46,292.18	46,292.18
Summary	0090328171	373,000.00	3.625 %	PA	97.00	360	399,262.69	07/31/2025	32.00	183,701.68
Summary	0090329180	31,000.00	5.625 %	OH	95.00	360	29,962.97	03/31/2026	216,949.84	216,949.84
Summary	0090342295	93,000.00	4.375 %	OH	95.00	360	88,283.85	03/31/2026	193,057.18	193,057.18

Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities
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Realized Loss Report - Collateral

Summary

MDR

Current Month0.006 %
3 Month Average0.014 %
12 Month Average0.014 %

MDR: Current vs. 12mo Average

CDR

Current Month0.076 %
3 Month Average0.165 %
12 Month Average0.167 %

CDR: Current vs. 12mo Average

SDA

Current Month0.402 %
3 Month Average0.805 %
12 Month Average0.697 %

SDA: Current vs. 12mo Average

Loss Severity

Current Month (Cumulative)12.700 %
3 Month Average (Cumulative)12.170 %
12 Month Average (Cumulative)10.392 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity

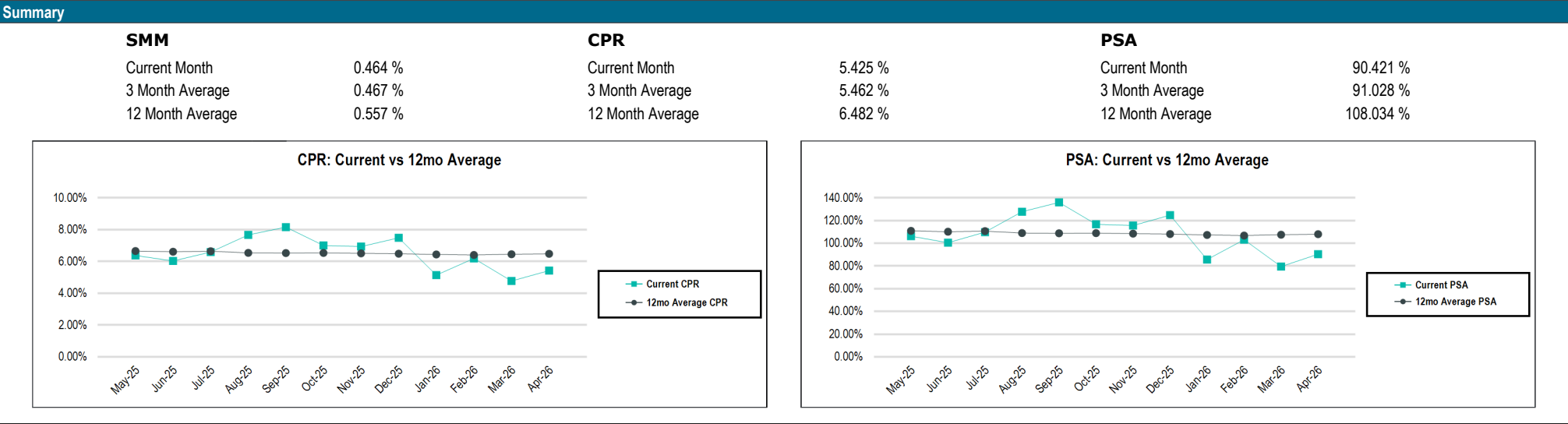
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$
Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates



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
154	29,714,974.23

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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

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>

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Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification
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