

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-Jul-2022
 11-Jul-2022 2:57:22 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		07/22/2022	0.00000 %	5,385,457,868.53	0.00	97,453,169.03	0.00	5,288,004,699.49	97,453,169.03	0.00
2M-1	30711XC28	07/22/2022	2.27357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/22/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	07/22/2022	3.82357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/22/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	07/22/2022	3.82357 %	12,546,959.53	37,313.25	993,476.40	0.00	11,553,483.13	1,030,789.65	0.00
2M-BH		07/22/2022	0.00000 %	142,133,981.06	0.00	11,254,260.93	0.00	130,879,720.13	11,254,260.93	0.00
2M-2C	30711XC77	07/22/2022	3.82357 %	18,988,182.33	56,468.72	0.00	0.00	18,988,182.33	56,468.72	0.00
2M-CH		07/22/2022	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	07/22/2022	3.82357 %	31,535,141.86	93,781.97	993,476.40	0.00	30,541,665.46	1,087,258.37	0.00
2M-2H		07/22/2022	0.00000 %	357,235,172.73	0.00	11,254,260.93	0.00	345,980,911.80	11,254,260.93	0.00
2B-1	30711XC44	07/22/2022	5.62357 %	151,053,000.00	660,688.87	0.00	0.00	151,053,000.00	660,688.87	0.00
2B-1H		07/22/2022	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		07/22/2022	0.00000 %	131,952,277.91	0.00	0.00	(75,746.17)	132,028,024.08	0.00	475,396.92
2A-I1	30711XC93	07/22/2022	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	07/22/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	07/22/2022	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	07/22/2022	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	07/22/2022	1.70000 %	0.00	16,589.87	0.00	0.00	0.00	16,589.87	0.00
2B-I2	30711XE34	07/22/2022	1.30000 %	0.00	12,686.37	0.00	0.00	0.00	12,686.37	0.00
2B-I3	30711XE59	07/22/2022	0.90000 %	0.00	8,782.87	0.00	0.00	0.00	8,782.87	0.00
2B-I4	30711XH98	07/22/2022	0.50000 %	0.00	4,879.37	0.00	0.00	0.00	4,879.37	0.00
2C-I1	30711XE83	07/22/2022	1.70000 %	0.00	25,106.60	0.00	0.00	0.00	25,106.60	0.00
2C-I2	30711XF25	07/22/2022	1.30000 %	0.00	19,199.16	0.00	0.00	0.00	19,199.16	0.00
2C-I3	30711XF41	07/22/2022	0.90000 %	0.00	13,291.73	0.00	0.00	0.00	13,291.73	0.00
2C-I4	30711XF66	07/22/2022	0.50000 %	0.00	7,384.29	0.00	0.00	0.00	7,384.29	0.00
2E-A1	30711XC85	07/22/2022	2.12357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	07/22/2022	2.52357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	07/22/2022	2.92357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	07/22/2022	3.32357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	07/22/2022	2.12357 %	12,546,959.53	20,723.38	993,476.40	0.00	11,553,483.13	1,014,199.78	0.00

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XE26	07/22/2022	2.52357 %	12,546,959.53	24,626.88	993,476.40	0.00	11,553,483.13	1,018,103.28	0.00
2E-B3	30711XE42	07/22/2022	2.92357 %	12,546,959.53	28,530.38	993,476.40	0.00	11,553,483.13	1,022,006.78	0.00
2E-B4	30711XE67	07/22/2022	3.32357 %	12,546,959.53	32,433.88	993,476.40	0.00	11,553,483.13	1,025,910.28	0.00
2E-C1	30711XE75	07/22/2022	2.12357 %	18,988,182.33	31,362.13	0.00	0.00	18,988,182.33	31,362.13	0.00
2E-C2	30711XE91	07/22/2022	2.52357 %	18,988,182.33	37,269.56	0.00	0.00	18,988,182.33	37,269.56	0.00
2E-C3	30711XF33	07/22/2022	2.92357 %	18,988,182.33	43,177.00	0.00	0.00	18,988,182.33	43,177.00	0.00
2E-C4	30711XF58	07/22/2022	3.32357 %	18,988,182.33	49,084.43	0.00	0.00	18,988,182.33	49,084.43	0.00
2E-D1	30711XF74	07/22/2022	2.12357 %	12,546,959.53	20,723.38	993,476.40	0.00	11,553,483.13	1,014,199.78	0.00
2E-D2	30711XF82	07/22/2022	2.52357 %	12,546,959.53	24,626.88	993,476.40	0.00	11,553,483.13	1,018,103.28	0.00
2E-D3	30711XF90	07/22/2022	2.92357 %	12,546,959.53	28,530.38	993,476.40	0.00	11,553,483.13	1,022,006.78	0.00
2E-D4	30711XG24	07/22/2022	3.32357 %	12,546,959.53	32,433.88	993,476.40	0.00	11,553,483.13	1,025,910.28	0.00
2E-D5	30711XG32	07/22/2022	3.82357 %	12,546,959.53	37,313.25	993,476.40	0.00	11,553,483.13	1,030,789.65	0.00
2E-F1	30711XG40	07/22/2022	2.12357 %	31,535,141.86	52,085.51	993,476.40	0.00	30,541,665.46	1,045,561.91	0.00
2E-F2	30711XG57	07/22/2022	2.52357 %	31,535,141.86	61,896.44	993,476.40	0.00	30,541,665.46	1,055,372.84	0.00
2E-F3	30711XG65	07/22/2022	2.92357 %	31,535,141.86	71,707.37	993,476.40	0.00	30,541,665.46	1,065,183.77	0.00
2E-F4	30711XG73	07/22/2022	3.32357 %	31,535,141.86	81,518.31	993,476.40	0.00	30,541,665.46	1,074,994.71	0.00
2E-F5	30711XG81	07/22/2022	3.82357 %	31,535,141.86	93,781.97	993,476.40	0.00	30,541,665.46	1,087,258.37	0.00
2X-1	30711XG99	07/22/2022	1.70000 %	0.00	16,589.87	0.00	0.00	0.00	16,589.87	0.00
2X-2	30711XH23	07/22/2022	1.30000 %	0.00	12,686.37	0.00	0.00	0.00	12,686.37	0.00
2X-3	30711XH31	07/22/2022	0.90000 %	0.00	8,782.87	0.00	0.00	0.00	8,782.87	0.00
2X-4	30711XH49	07/22/2022	0.50000 %	0.00	4,879.37	0.00	0.00	0.00	4,879.37	0.00
2Y-1	30711XH56	07/22/2022	1.70000 %	0.00	41,696.47	0.00	0.00	0.00	41,696.47	0.00
2Y-2	30711XH64	07/22/2022	1.30000 %	0.00	31,885.53	0.00	0.00	0.00	31,885.53	0.00
2Y-3	30711XH72	07/22/2022	0.90000 %	0.00	22,074.60	0.00	0.00	0.00	22,074.60	0.00
2Y-4	30711XH80	07/22/2022	0.50000 %	0.00	12,263.67	0.00	0.00	0.00	12,263.67	0.00
Totals				6,800,505,953.01	1,878,856.83	135,857,313.29	(75,746.17)	6,664,724,385.88	137,736,170.12	475,396.92

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2022
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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	5,385,457,868.53	9,737,657.96	87,715,511.07	0.00	0.00	97,453,169.03	5,288,004,699.49	0.20894471	97,453,169.03
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	12,546,959.53	99,693.74	893,782.66	0.00	0.00	993,476.40	11,553,483.13	0.60845651	993,476.40
2M-BH	215,101,191.67	142,133,981.06	1,129,346.80	10,124,914.13	0.00	0.00	11,254,260.93	130,879,720.13	0.60845651	11,254,260.93
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	31,535,141.86	99,693.74	893,782.66	0.00	0.00	993,476.40	30,541,665.46	0.53615217	993,476.40
2M-2H	645,303,575.00	357,235,172.73	1,129,346.80	10,124,914.13	0.00	0.00	11,254,260.93	345,980,911.80	0.53615217	11,254,260.93
2B-1	151,053,000.00	151,053,000.00	0.00	0.00	0.00	0.00	0.00	151,053,000.00	1.00000000	0.00
2B-1H	7,951,103.00	7,951,103.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00	1.00000000	0.00
2B-2H	132,503,421.00	131,952,277.91	0.00	0.00	0.00	(75,746.17)	(75,746.17)	132,028,024.08	0.99641219	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	12,546,959.53	99,693.74	893,782.66	0.00	0.00	993,476.40	11,553,483.13	0.60845651	993,476.40
2E-B2	18,988,182.33	12,546,959.53	99,693.74	893,782.66	0.00	0.00	993,476.40	11,553,483.13	0.60845651	993,476.40
2E-B3	18,988,182.33	12,546,959.53	99,693.74	893,782.66	0.00	0.00	993,476.40	11,553,483.13	0.60845651	993,476.40

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2022
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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	12,546,959.53	99,693.74	893,782.66	0.00	0.00	993,476.40	11,553,483.13	0.60845651	993,476.40
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	12,546,959.53	99,693.74	893,782.66	0.00	0.00	993,476.40	11,553,483.13	0.30422825	993,476.40
2E-D2	37,976,364.67	12,546,959.53	99,693.74	893,782.66	0.00	0.00	993,476.40	11,553,483.13	0.30422825	993,476.40
2E-D3	37,976,364.67	12,546,959.53	99,693.74	893,782.66	0.00	0.00	993,476.40	11,553,483.13	0.30422825	993,476.40
2E-D4	37,976,364.67	12,546,959.53	99,693.74	893,782.66	0.00	0.00	993,476.40	11,553,483.13	0.30422825	993,476.40
2E-D5	37,976,364.67	12,546,959.53	99,693.74	893,782.66	0.00	0.00	993,476.40	11,553,483.13	0.30422825	993,476.40
2E-F1	37,976,364.67	31,535,141.86	99,693.74	893,782.66	0.00	0.00	993,476.40	30,541,665.46	0.80422825	993,476.40
2E-F2	37,976,364.67	31,535,141.86	99,693.74	893,782.66	0.00	0.00	993,476.40	30,541,665.46	0.80422825	993,476.40
2E-F3	37,976,364.67	31,535,141.86	99,693.74	893,782.66	0.00	0.00	993,476.40	30,541,665.46	0.80422825	993,476.40
2E-F4	37,976,364.67	31,535,141.86	99,693.74	893,782.66	0.00	0.00	993,476.40	30,541,665.46	0.80422825	993,476.40
2E-F5	37,976,364.67	31,535,141.86	99,693.74	893,782.66	0.00	0.00	993,476.40	30,541,665.46	0.80422825	993,476.40
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	6,800,505,953.01	13,591,451.40	122,265,861.89	0.00	(75,746.17)	135,781,567.12	6,664,724,385.88	0.23964714	135,857,313.29

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.

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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	212.79537245	0.38476367	3.46589934	0.00000000	0.00000000	3.85066301	208.94470944	0.20894471	3.85066301
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	660.77728305	5.25030455	47.07046965	0.00000000	0.00000000	52.32077419	608.45650885	0.60845651	52.32077419
2M-BH	215,101,191.67	660.77728327	5.25030471	47.07046972	0.00000000	0.00000000	52.32077443	608.45650884	0.60845651	52.32077443
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	553.59242758	1.75010151	15.69015655	0.00000000	0.00000000	17.44025806	536.15216952	0.53615217	17.44025806
2M-2H	645,303,575.00	553.59242777	1.75010157	15.69015657	0.00000000	0.00000000	17.44025815	536.15216962	0.53615217	17.44025815
2B-1	151,053,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	7,951,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	995.84053690	0.00000000	0.00000000	0.00000000	(0.57165445)	(0.57165445)	996.41219135	0.99641219	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	660.77728305	5.25030455	47.07046965	0.00000000	0.00000000	52.32077419	608.45650885	0.60845651	52.32077419
2E-B2	18,988,182.33	660.77728305	5.25030455	47.07046965	0.00000000	0.00000000	52.32077419	608.45650885	0.60845651	52.32077419
2E-B3	18,988,182.33	660.77728305	5.25030455	47.07046965	0.00000000	0.00000000	52.32077419	608.45650885	0.60845651	52.32077419

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2022
11-Jul-2022 2:57:22 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	660.77728305	5.25030455	47.07046965	0.00000000	0.00000000	52.32077419	608.45650885	0.60845651	52.32077419
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	330.38864144	2.62515227	23.53523482	0.00000000	0.00000000	26.16038709	304.22825435	0.30422825	26.16038709
2E-D2	37,976,364.67	330.38864144	2.62515227	23.53523482	0.00000000	0.00000000	26.16038709	304.22825435	0.30422825	26.16038709
2E-D3	37,976,364.67	330.38864144	2.62515227	23.53523482	0.00000000	0.00000000	26.16038709	304.22825435	0.30422825	26.16038709
2E-D4	37,976,364.67	330.38864144	2.62515227	23.53523482	0.00000000	0.00000000	26.16038709	304.22825435	0.30422825	26.16038709
2E-D5	37,976,364.67	330.38864144	2.62515227	23.53523482	0.00000000	0.00000000	26.16038709	304.22825435	0.30422825	26.16038709
2E-F1	37,976,364.67	830.38864130	2.62515227	23.53523482	0.00000000	0.00000000	26.16038709	804.22825422	0.80422825	26.16038709
2E-F2	37,976,364.67	830.38864130	2.62515227	23.53523482	0.00000000	0.00000000	26.16038709	804.22825422	0.80422825	26.16038709
2E-F3	37,976,364.67	830.38864130	2.62515227	23.53523482	0.00000000	0.00000000	26.16038709	804.22825422	0.80422825	26.16038709
2E-F4	37,976,364.67	830.38864130	2.62515227	23.53523482	0.00000000	0.00000000	26.16038709	804.22825422	0.80422825	26.16038709
2E-F5	37,976,364.67	830.38864130	2.62515227	23.53523482	0.00000000	0.00000000	26.16038709	804.22825422	0.80422825	26.16038709
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2022
11-Jul-2022 2:57:22 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 %	5,385,457,868.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,288,004,699.49
2M-1	N/A	N/A	2.27357 %	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	3.82357 %	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	06/27/22 - 07/24/22	28	3.82357 %	12,546,959.53	37,313.25	0.00	0.00	0.00	0.00	37,313.25	0.00	11,553,483.13
2M-BH	N/A	N/A	0.00000 %	142,133,981.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	130,879,720.13
2M-2C	06/27/22 - 07/24/22	28	3.82357 %	18,988,182.33	56,468.72	0.00	0.00	0.00	0.00	56,468.72	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	06/27/22 - 07/24/22	28	3.82357 %	31,535,141.86	93,781.97	0.00	0.00	0.00	0.00	93,781.97	0.00	30,541,665.46
2M-2H	N/A	N/A	0.00000 %	357,235,172.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	345,980,911.80
2B-1	06/27/22 - 07/24/22	28	5.62357 %	151,053,000.00	660,688.87	0.00	0.00	0.00	0.00	660,688.87	0.00	151,053,000.00
2B-1H	N/A	N/A	0.00000 %	7,951,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00
2B-2H	N/A	N/A	0.00000 %	131,952,277.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,028,024.08
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	06/27/22 - 07/24/22	28	1.70000 %	12,546,959.53	16,589.87	0.00	0.00	0.00	0.00	16,589.87	0.00	11,553,483.13
2B-I2	06/27/22 - 07/24/22	28	1.30000 %	12,546,959.53	12,686.37	0.00	0.00	0.00	0.00	12,686.37	0.00	11,553,483.13
2B-I3	06/27/22 - 07/24/22	28	0.90000 %	12,546,959.53	8,782.87	0.00	0.00	0.00	0.00	8,782.87	0.00	11,553,483.13
2B-I4	06/27/22 - 07/24/22	28	0.50000 %	12,546,959.53	4,879.37	0.00	0.00	0.00	0.00	4,879.37	0.00	11,553,483.13
2C-I1	06/27/22 - 07/24/22	28	1.70000 %	18,988,182.33	25,106.60	0.00	0.00	0.00	0.00	25,106.60	0.00	18,988,182.33
2C-I2	06/27/22 - 07/24/22	28	1.30000 %	18,988,182.33	19,199.16	0.00	0.00	0.00	0.00	19,199.16	0.00	18,988,182.33
2C-I3	06/27/22 - 07/24/22	28	0.90000 %	18,988,182.33	13,291.73	0.00	0.00	0.00	0.00	13,291.73	0.00	18,988,182.33
2C-I4	06/27/22 - 07/24/22	28	0.50000 %	18,988,182.33	7,384.29	0.00	0.00	0.00	0.00	7,384.29	0.00	18,988,182.33
2E-A1	N/A	N/A	2.12357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	2.52357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	2.92357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	3.32357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	06/27/22 - 07/24/22	28	2.12357 %	12,546,959.53	20,723.38	0.00	0.00	0.00	0.00	20,723.38	0.00	11,553,483.13
2E-B2	06/27/22 - 07/24/22	28	2.52357 %	12,546,959.53	24,626.88	0.00	0.00	0.00	0.00	24,626.88	0.00	11,553,483.13

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2022
 11-Jul-2022 2:57:22 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	06/27/22 - 07/24/22	28	2.92357 %	12,546,959.53	28,530.38	0.00	0.00	0.00	0.00	28,530.38	0.00	11,553,483.13
2E-B4	06/27/22 - 07/24/22	28	3.32357 %	12,546,959.53	32,433.88	0.00	0.00	0.00	0.00	32,433.88	0.00	11,553,483.13
2E-C1	06/27/22 - 07/24/22	28	2.12357 %	18,988,182.33	31,362.13	0.00	0.00	0.00	0.00	31,362.13	0.00	18,988,182.33
2E-C2	06/27/22 - 07/24/22	28	2.52357 %	18,988,182.33	37,269.56	0.00	0.00	0.00	0.00	37,269.56	0.00	18,988,182.33
2E-C3	06/27/22 - 07/24/22	28	2.92357 %	18,988,182.33	43,177.00	0.00	0.00	0.00	0.00	43,177.00	0.00	18,988,182.33
2E-C4	06/27/22 - 07/24/22	28	3.32357 %	18,988,182.33	49,084.43	0.00	0.00	0.00	0.00	49,084.43	0.00	18,988,182.33
2E-D1	06/27/22 - 07/24/22	28	2.12357 %	12,546,959.53	20,723.38	0.00	0.00	0.00	0.00	20,723.38	0.00	11,553,483.13
2E-D2	06/27/22 - 07/24/22	28	2.52357 %	12,546,959.53	24,626.88	0.00	0.00	0.00	0.00	24,626.88	0.00	11,553,483.13
2E-D3	06/27/22 - 07/24/22	28	2.92357 %	12,546,959.53	28,530.38	0.00	0.00	0.00	0.00	28,530.38	0.00	11,553,483.13
2E-D4	06/27/22 - 07/24/22	28	3.32357 %	12,546,959.53	32,433.88	0.00	0.00	0.00	0.00	32,433.88	0.00	11,553,483.13
2E-D5	06/27/22 - 07/24/22	28	3.82357 %	12,546,959.53	37,313.25	0.00	0.00	0.00	0.00	37,313.25	0.00	11,553,483.13
2E-F1	06/27/22 - 07/24/22	28	2.12357 %	31,535,141.86	52,085.51	0.00	0.00	0.00	0.00	52,085.51	0.00	30,541,665.46
2E-F2	06/27/22 - 07/24/22	28	2.52357 %	31,535,141.86	61,896.44	0.00	0.00	0.00	0.00	61,896.44	0.00	30,541,665.46
2E-F3	06/27/22 - 07/24/22	28	2.92357 %	31,535,141.86	71,707.37	0.00	0.00	0.00	0.00	71,707.37	0.00	30,541,665.46
2E-F4	06/27/22 - 07/24/22	28	3.32357 %	31,535,141.86	81,518.31	0.00	0.00	0.00	0.00	81,518.31	0.00	30,541,665.46
2E-F5	06/27/22 - 07/24/22	28	3.82357 %	31,535,141.86	93,781.97	0.00	0.00	0.00	0.00	93,781.97	0.00	30,541,665.46
2X-1	06/27/22 - 07/24/22	28	1.70000 %	12,546,959.54	16,589.87	0.00	0.00	0.00	0.00	16,589.87	0.00	11,553,483.13
2X-2	06/27/22 - 07/24/22	28	1.30000 %	12,546,959.54	12,686.37	0.00	0.00	0.00	0.00	12,686.37	0.00	11,553,483.13
2X-3	06/27/22 - 07/24/22	28	0.90000 %	12,546,959.54	8,782.87	0.00	0.00	0.00	0.00	8,782.87	0.00	11,553,483.13
2X-4	06/27/22 - 07/24/22	28	0.50000 %	12,546,959.54	4,879.37	0.00	0.00	0.00	0.00	4,879.37	0.00	11,553,483.13
2Y-1	06/27/22 - 07/24/22	28	1.70000 %	31,535,141.87	41,696.47	0.00	0.00	0.00	0.00	41,696.47	0.00	30,541,665.47
2Y-2	06/27/22 - 07/24/22	28	1.30000 %	31,535,141.87	31,885.53	0.00	0.00	0.00	0.00	31,885.53	0.00	30,541,665.47
2Y-3	06/27/22 - 07/24/22	28	0.90000 %	31,535,141.87	22,074.60	0.00	0.00	0.00	0.00	22,074.60	0.00	30,541,665.47
2Y-4	06/27/22 - 07/24/22	28	0.50000 %	31,535,141.87	12,263.67	0.00	0.00	0.00	0.00	12,263.67	0.00	30,541,665.47
Totals					1,878,856.83	0.00	0.00	0.00	0.00	1,878,856.83	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2022
11-Jul-2022 2:57:22 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	25,308,153,117.00	0.00000 %	212.79537245	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	208.94470944
2M-1	188,817,000.00	2.27357 %	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	3.82357 %	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	3.82357 %	660.77728305	1.96507751	0.00000000	0.00000000	0.00000000	0.00000000	1.96507751	0.00000000	608.45650885
2M-BH	215,101,191.67	0.00000 %	660.77728327	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	608.45650884
2M-2C	18,988,182.33	3.82357 %	1000.00000000	2.97388760	0.00000000	0.00000000	0.00000000	0.00000000	2.97388760	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	3.82357 %	553.59242758	1.64632170	0.00000000	0.00000000	0.00000000	0.00000000	1.64632170	0.00000000	536.15216952
2M-2H	645,303,575.00	0.00000 %	553.59242777	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	536.15216962
2B-1	151,053,000.00	5.62357 %	1000.00000000	4.37388777	0.00000000	0.00000000	0.00000000	0.00000000	4.37388777	0.00000000	1000.00000000
2B-1H	7,951,103.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	132,503,421.00	0.00000 %	995.84053690	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.41219135
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 %	660.77728305	0.87369448	0.00000000	0.00000000	0.00000000	0.00000000	0.87369448	0.00000000	608.45650885
2B-I2	0.00	1.30000 %	660.77728305	0.66811924	0.00000000	0.00000000	0.00000000	0.00000000	0.66811924	0.00000000	608.45650885
2B-I3	0.00	0.90000 %	660.77728305	0.46254401	0.00000000	0.00000000	0.00000000	0.00000000	0.46254401	0.00000000	608.45650885
2B-I4	0.00	0.50000 %	660.77728305	0.25696878	0.00000000	0.00000000	0.00000000	0.00000000	0.25696878	0.00000000	608.45650885
2C-I1	0.00	1.70000 %	1000.00000000	1.32222240	0.00000000	0.00000000	0.00000000	0.00000000	1.32222240	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.01111100	0.00000000	0.00000000	0.00000000	0.00000000	1.01111100	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.70000012	0.00000000	0.00000000	0.00000000	0.00000000	0.70000012	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.38888872	0.00000000	0.00000000	0.00000000	0.00000000	0.38888872	0.00000000	1000.00000000
2E-A1	18,988,182.33	2.12357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	2.52357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	2.92357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	18,988,182.33	3.32357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	2.12357 %	660.77728305	1.09138303	0.00000000	0.00000000	0.00000000	0.00000000	1.09138303	0.00000000	608.45650885
2E-B2	18,988,182.33	2.52357 %	660.77728305	1.29695826	0.00000000	0.00000000	0.00000000	0.00000000	1.29695826	0.00000000	608.45650885
2E-B3	18,988,182.33	2.92357 %	660.77728305	1.50253350	0.00000000	0.00000000	0.00000000	0.00000000	1.50253350	0.00000000	608.45650885
2E-B4	18,988,182.33	3.32357 %	660.77728305	1.70810873	0.00000000	0.00000000	0.00000000	0.00000000	1.70810873	0.00000000	608.45650885
2E-C1	18,988,182.33	2.12357 %	1000.00000000	1.65166573	0.00000000	0.00000000	0.00000000	0.00000000	1.65166573	0.00000000	1000.00000000
2E-C2	18,988,182.33	2.52357 %	1000.00000000	1.96277660	0.00000000	0.00000000	0.00000000	0.00000000	1.96277660	0.00000000	1000.00000000
2E-C3	18,988,182.33	2.92357 %	1000.00000000	2.27388800	0.00000000	0.00000000	0.00000000	0.00000000	2.27388800	0.00000000	1000.00000000
2E-C4	18,988,182.33	3.32357 %	1000.00000000	2.58499888	0.00000000	0.00000000	0.00000000	0.00000000	2.58499888	0.00000000	1000.00000000
2E-D1	37,976,364.67	2.12357 %	330.38864144	0.54569152	0.00000000	0.00000000	0.00000000	0.00000000	0.54569152	0.00000000	304.22825435
2E-D2	37,976,364.67	2.52357 %	330.38864144	0.64847913	0.00000000	0.00000000	0.00000000	0.00000000	0.64847913	0.00000000	304.22825435
2E-D3	37,976,364.67	2.92357 %	330.38864144	0.75126675	0.00000000	0.00000000	0.00000000	0.00000000	0.75126675	0.00000000	304.22825435
2E-D4	37,976,364.67	3.32357 %	330.38864144	0.85405436	0.00000000	0.00000000	0.00000000	0.00000000	0.85405436	0.00000000	304.22825435
2E-D5	37,976,364.67	3.82357 %	330.38864144	0.98253875	0.00000000	0.00000000	0.00000000	0.00000000	0.98253875	0.00000000	304.22825435
2E-F1	37,976,364.67	2.12357 %	830.38864130	1.37152438	0.00000000	0.00000000	0.00000000	0.00000000	1.37152438	0.00000000	804.22825422
2E-F2	37,976,364.67	2.52357 %	830.38864130	1.62986743	0.00000000	0.00000000	0.00000000	0.00000000	1.62986743	0.00000000	804.22825422
2E-F3	37,976,364.67	2.92357 %	830.38864130	1.88821049	0.00000000	0.00000000	0.00000000	0.00000000	1.88821049	0.00000000	804.22825422
2E-F4	37,976,364.67	3.32357 %	830.38864130	2.14655380	0.00000000	0.00000000	0.00000000	0.00000000	2.14655380	0.00000000	804.22825422
2E-F5	37,976,364.67	3.82357 %	830.38864130	2.46948255	0.00000000	0.00000000	0.00000000	0.00000000	2.46948255	0.00000000	804.22825422
2X-1	0.00	1.70000 %	330.38864170	0.43684724	0.00000000	0.00000000	0.00000000	0.00000000	0.43684724	0.00000000	304.22825435
2X-2	0.00	1.30000 %	330.38864170	0.33405962	0.00000000	0.00000000	0.00000000	0.00000000	0.33405962	0.00000000	304.22825435
2X-3	0.00	0.90000 %	330.38864170	0.23127201	0.00000000	0.00000000	0.00000000	0.00000000	0.23127201	0.00000000	304.22825435
2X-4	0.00	0.50000 %	330.38864170	0.12848439	0.00000000	0.00000000	0.00000000	0.00000000	0.12848439	0.00000000	304.22825435
2Y-1	0.00	1.70000 %	830.38864157	1.09795844	0.00000000	0.00000000	0.00000000	0.00000000	1.09795844	0.00000000	804.22825448
2Y-2	0.00	1.30000 %	830.38864157	0.83961512	0.00000000	0.00000000	0.00000000	0.00000000	0.83961512	0.00000000	804.22825448
2Y-3	0.00	0.90000 %	830.38864157	0.58127207	0.00000000	0.00000000	0.00000000	0.00000000	0.58127207	0.00000000	804.22825448
2Y-4	0.00	0.50000 %	830.38864157	0.32292901	0.00000000	0.00000000	0.00000000	0.00000000	0.32292901	0.00000000	804.22825448

(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	1,691,367.73
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	75,746.17
Total Deposits	1,767,113.90
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,747,947.24
Total Withdrawals (Pool Distribution Amount)	1,767,113.90
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	109,625,160.19
Total Principal Reduction Cumulative	20,545,124,489.08
Scheduled Principal Current	10,966,698.50
Scheduled Principal Cumulative	1,440,666,785.75
Unscheduled Principal Current	98,734,207.86
Unscheduled Principal Cumulative	19,103,982,305.49
Senior Reduction Amount	97,453,169.03
Subordinate Reduction Amount	12,247,737.33
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	75,746.17
Modification Loss Amount	136,968.18
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	34035
Period Reference Pool Removal Loan Count	527
Period Ending Loan Count	33509
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	5,955,559,403.85
Period PIF Loan Count Current	524
PIF Loan Count Cumulative	78343
Period PIF Loan UPB Current	97,145,250.76
PIF Loan UPB Cumulative	18,754,616,795.67
Period Partial Prepayment Amount	1,798,073.89
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	149
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	28,723,568.28
Credit Event Amount Current	338,901.63
Credit Event Amount Cumulative	25,930,611.36
Total Active Modified Loan Count	763
Total Active Modified Loan UPB	184,977,386.66
Libor Rate	1.623570%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.792976%
Subordinate Percentage	11.207024%
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 %	8.660000 %	8.820000 %
2M-2C	0.00	0.00	1.100000 %	4.800000 %	4.890000 %
2M-2	0.00	0.00	1.100000 %	4.800000 %	4.890000 %
2M-2H	0.00	0.00	1.100000 %	4.800000 %	4.890000 %
2B-1	0.00	0.00	0.500000 %	2.180000 %	2.220000 %
2B-1H	0.00	0.00	0.500000 %	2.180000 %	2.220000 %
2B-2H	0.00	75,746.17	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	90,469,883.57	1.507058 %	1.519083 %
60 Days	143	25,517,858.40	0.426751 %	0.428471 %
90 Days	89	18,140,059.41	0.265600 %	0.304590 %
120 Days	51	8,805,378.91	0.152198 %	0.147851 %
150 Days	55	10,984,535.94	0.164135 %	0.184442 %
180+ Days	605	124,739,303.15	1.805485 %	2.094502 %
Totals	1448	278,657,019.38	4.321227 %	4.678939 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	518	131,393,817.11	136,968.18	0.104242

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	159,639.72	166.29	0.104166
Summary	0090214675	220,924.29	276.16	0.125002
Summary	0090215097	144,752.48	162.84	0.112495
Summary	0090215245	103,210.83	47.57	0.046090
Summary	0090215258	246,364.23	230.97	0.093751
Summary	0090215621	401,543.88	376.45	0.093751
Summary	0090215714	426,124.87	399.49	0.093750
Summary	0090215723	392,245.91	531.17	0.135418
Summary	0090215876	320,710.47	267.26	0.083334
Summary	0090216012	336,977.86	313.11	0.092917
Summary	0090216141	304,975.15	571.83	0.187501
Summary	0090216229	142,740.12	34.49	0.024163
Summary	0090216868	214,155.01	154.37	0.072083
Summary	0090216889	137,714.76	88.94	0.064583
Summary	0090216903	216,552.54	270.69	0.125000
Summary	0090216958	129,042.86	161.30	0.124997
Summary	0090217638	242,639.10	10.39	0.004282
Summary	0090217648	239,997.89	166.97	0.069571
Summary	0090217688	250,500.15	112.47	0.044898
Summary	0090217755	339,041.66	671.02	0.197917
Summary	0090219293	183,868.75	268.14	0.145832
Summary	0090219840	194,811.99	142.05	0.072916
Summary	0090219896	353,883.77	737.26	0.208334
Summary	0090220107	117,123.46	61.00	0.052082
Summary	0090220188	397,897.52	828.95	0.208333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090220321	211,860.81	331.03	0.156249
Summary	0090220470	423,962.61	485.79	0.114583
Summary	0090220778	188,899.95	45.19	0.023923
Summary	0090221111	432,563.93	138.73	0.032072
Summary	0090221174	136,774.98	89.80	0.065655
Summary	0090221407	412,624.44	535.67	0.129820
Summary	0090221834	168,944.75	299.17	0.177082
Summary	0090221941	344,290.87	394.50	0.114583
Summary	0090222200	143,925.98	81.20	0.056418
Summary	0090222855	437,425.47	318.96	0.072918
Summary	0090222872	200,424.12	28.13	0.014035
Summary	0090223201	339,885.90	460.26	0.135416
Summary	0090223213	170,808.96	43.78	0.025631
Summary	0090223460	179,730.18	205.94	0.114583
Summary	0090223681	186,603.47	49.62	0.026591
Summary	0090223694	110,282.63	114.88	0.104169
Summary	0090223706	199,084.46	248.86	0.125002
Summary	0090223719	439,011.45	823.15	0.187501
Summary	0090223903	73,572.67	61.31	0.083333
Summary	0090224377	168,998.65	158.44	0.093752
Summary	0090224841	52,459.63	92.90	0.177089
Summary	0090225197	248,279.18	284.49	0.114585
Summary	0090225884	37,390.52	61.38	0.164159
Summary	0090225915	116,192.70	145.24	0.124999
Summary	0090225918	319,443.20	399.30	0.124999
Summary	0090225924	207,049.45	321.79	0.155417
Summary	0090226077	180,146.45	356.54	0.197917
Summary	0090226180	310,628.54	182.34	0.058700
Summary	0090226539	232,146.59	266.00	0.114583
Summary	0090226843	243,144.99	329.26	0.135417
Summary	0090226945	121,314.71	88.46	0.072918
Summary	0090227067	142,190.79	103.68	0.072916
Summary	0090227119	317,826.29	496.60	0.156249
Summary	0090227219	365,749.98	380.99	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090228048	175,449.62	237.59	0.135418
Summary	0090228235	154,231.13	108.28	0.070206
Summary	0090228260	204,596.45	234.43	0.114582
Summary	0090228658	234,174.78	146.36	0.062500
Summary	0090228676	324,140.12	337.65	0.104168
Summary	0090228868	673,652.83	1,267.11	0.188095
Summary	0090228929	335,461.17	176.42	0.052590
Summary	0090229095	299,773.82	218.59	0.072918
Summary	0090229165	218,772.28	364.62	0.166666
Summary	0090229562	443,541.51	491.91	0.110905
Summary	0090229768	191,634.13	83.02	0.043322
Summary	0090229873	114,538.66	87.89	0.076734
Summary	0090230573	211,599.81	264.50	0.125000
Summary	0090230781	156,558.14	96.17	0.061428
Summary	0090230864	182,711.14	80.80	0.044223
Summary	0090230911	253,522.65	42.62	0.016811
Summary	0090231111	112,501.91	27.69	0.024613
Summary	0090231384	223,150.04	149.70	0.067085
Summary	0090231415	99,126.27	103.26	0.104170
Summary	0090231554	81,007.52	135.01	0.166664
Summary	0090231859	118,103.38	98.42	0.083334
Summary	0090232082	231,082.06	205.31	0.088847
Summary	0090232111	158,724.28	103.71	0.065340
Summary	0090232180	172,285.38	45.08	0.026166
Summary	0090232293	50,729.79	95.12	0.187503
Summary	0090232483	141,275.85	176.59	0.124997
Summary	0090232752	323,342.97	269.45	0.083333
Summary	0090232800	348,217.70	507.82	0.145834
Summary	0090233039	159,679.01	75.16	0.047069
Summary	0090233560	621,568.95	906.45	0.145833
Summary	0090233832	357,467.03	446.83	0.124999
Summary	0090234156	108,293.08	178.95	0.165246
Summary	0090234185	112,692.08	25.71	0.022814
Summary	0090234671	217,375.59	108.47	0.049900

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jul-2022
 11-Jul-2022 2:57:23 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090235541	267,584.13	250.86	0.093750
Summary	0090235617	125,511.86	169.96	0.135413
Summary	0090235628	247,109.38	435.53	0.176250
Summary	0090236080	386,696.42	399.59	0.103334
Summary	0090236568	288,930.65	270.87	0.093749
Summary	0090236659	174,796.71	66.87	0.038256
Summary	0090237386	264,065.23	357.59	0.135417
Summary	0090237593	542,301.45	764.85	0.141038
Summary	0090237769	409,478.54	230.67	0.056333
Summary	0090237942	368,303.47	422.01	0.114582
Summary	0090238145	139,020.62	188.26	0.135419
Summary	0090238371	136,244.59	127.73	0.093751
Summary	0090238794	174,833.36	163.91	0.093752
Summary	0090238939	138,734.51	158.97	0.114586
Summary	0090239065	360,607.75	262.94	0.072916
Summary	0090239193	196,454.61	102.32	0.052083
Summary	0090239270	301,302.12	219.70	0.072917
Summary	0090239356	155,770.04	49.52	0.031790
Summary	0090239554	228,596.47	190.50	0.083335
Summary	0090239580	149,848.65	156.09	0.104165
Summary	0090239739	132,443.29	21.21	0.016014
Summary	0090240191	290,573.87	273.37	0.094079
Summary	0090240373	315,146.80	623.73	0.197917
Summary	0090240879	411,367.27	428.51	0.104167
Summary	0090240915	175,711.15	201.34	0.114586
Summary	0090241630	182,353.06	265.93	0.145832
Summary	0090241846	191,110.88	199.07	0.104165
Summary	0090241928	94,279.44	147.31	0.156248
Summary	0090242090	411,047.69	385.36	0.093751
Summary	0090242442	158,936.09	182.11	0.114581
Summary	0090242469	164,557.27	239.98	0.145834
Summary	0090242560	78,545.92	98.18	0.124997
Summary	0090242661	350,485.46	219.05	0.062499
Summary	0090242997	415,661.80	432.98	0.104166

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Series 2018-C02



Distribution Date: 25-Jul-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090243396	332,577.74	346.44	0.104168
Summary	0090243477	112,779.40	129.23	0.114587
Summary	0090243658	438,885.94	640.04	0.145833
Summary	0090243679	340,722.59	508.29	0.149180
Summary	0090243681	233,375.48	145.86	0.062500
Summary	0090243837	196,592.58	56.36	0.028668
Summary	0090244155	131,363.94	61.61	0.046900
Summary	0090245010	183,276.26	117.68	0.064209
Summary	0090245579	290,808.75	228.72	0.078650
Summary	0090245849	154,125.52	71.20	0.046196
Summary	0090246480	156,506.83	163.03	0.104168
Summary	0090246834	314,907.33	656.06	0.208334
Summary	0090247205	369,660.88	385.06	0.104166
Summary	0090247207	305,305.32	298.14	0.097653
Summary	0090247265	319,095.40	465.35	0.145834
Summary	0090247417	421,215.46	466.18	0.110675
Summary	0090247459	253,478.15	441.60	0.174216
Summary	0090247921	283,154.35	353.94	0.124999
Summary	0090247933	122,901.49	115.22	0.093750
Summary	0090248187	173,242.16	216.55	0.124998
Summary	0090248191	329,161.42	445.74	0.135417
Summary	0090248419	317,454.21	231.48	0.072918
Summary	0090248461	229,358.90	262.81	0.114585
Summary	0090248695	265,643.70	34.18	0.012867
Summary	0090248991	279,385.74	174.62	0.062501
Summary	0090249259	205,873.68	235.90	0.114585
Summary	0090249587	450,507.12	610.06	0.135416
Summary	0090249608	416,250.94	563.67	0.135416
Summary	0090249621	124,143.74	155.18	0.125000
Summary	0090249722	135,120.02	182.98	0.135420
Summary	0090249733	366,527.70	343.62	0.093750
Summary	0090249860	444,109.92	555.14	0.125001
Summary	0090250288	214,611.91	268.26	0.124998
Summary	0090250319	133,657.66	194.92	0.145835

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Distribution Date: 25-Jul-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090250534	488,813.68	380.87	0.077917
Summary	0090250981	229,279.22	262.72	0.114585
Summary	0090251184	81,355.51	17.94	0.022051
Summary	0090251259	320,237.64	433.66	0.135418
Summary	0090251788	77,452.23	153.29	0.197916
Summary	0090251894	77,495.83	25.52	0.032931
Summary	0090251921	295,277.37	520.43	0.176251
Summary	0090252060	311,955.53	154.74	0.049603
Summary	0090252563	105,062.65	31.12	0.029620
Summary	0090252668	242,361.47	201.97	0.083334
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252870	309,724.51	423.34	0.136683
Summary	0090253124	249,115.39	408.04	0.163796
Summary	0090253179	437,470.23	318.99	0.072917
Summary	0090253311	245,248.17	72.61	0.029607
Summary	0090253319	254,786.32	212.32	0.083333
Summary	0090253580	172,665.73	241.27	0.139732
Summary	0090254179	105,300.24	35.84	0.034036
Summary	0090254285	397,006.45	602.44	0.151746
Summary	0090254831	202,554.25	156.47	0.077248
Summary	0090254914	349,436.88	145.60	0.041667
Summary	0090254915	289,930.78	362.41	0.124999
Summary	0090255002	302,869.28	410.14	0.135418
Summary	0090255509	405,389.91	760.11	0.187501
Summary	0090255796	281,663.75	322.74	0.114583
Summary	0090255797	223,938.09	233.27	0.104167
Summary	0090256109	165,044.56	90.64	0.054919
Summary	0090256639	171,865.16	44.93	0.026143
Summary	0090256788	245,561.14	306.95	0.124999
Summary	0090257345	186,901.25	21.87	0.011701
Summary	0090257421	285,552.42	384.31	0.134585
Summary	0090258367	424,498.11	574.84	0.135416
Summary	0090258756	166,776.73	70.86	0.042488
Summary	0090259395	297,334.96	433.61	0.145832

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Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090260003	143,021.67	54.88	0.038372
Summary	0090260044	120,143.20	150.18	0.125001
Summary	0090260237	295,843.13	154.08	0.052082
Summary	0090261619	267,362.68	170.82	0.063891
Summary	0090261628	115,560.23	120.38	0.104171
Summary	0090261935	523,871.35	189.19	0.036114
Summary	0090262201	105,141.16	171.53	0.163143
Summary	0090262782	233,632.68	486.73	0.208331
Summary	0090263325	148,554.80	170.22	0.114584
Summary	0090263416	251,935.71	209.95	0.083335
Summary	0090263502	348,594.44	181.56	0.052083
Summary	0090263571	118,287.90	135.54	0.114585
Summary	0090263786	342,490.22	392.44	0.114584
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	343,717.16	138.84	0.040394
Summary	0090264444	54,239.59	40.94	0.075480
Summary	0090264607	144,071.17	120.06	0.083334
Summary	0090264923	405,616.66	235.55	0.058072
Summary	0090264999	164,630.69	332.17	0.201767
Summary	0090265154	439,007.80	685.95	0.156250
Summary	0090265164	143,002.79	297.92	0.208332
Summary	0090265201	427,454.15	169.20	0.039583
Summary	0090265232	113,446.52	156.93	0.138329
Summary	0090265315	405,937.31	579.20	0.142682
Summary	0090265562	115,182.75	94.27	0.081844
Summary	0090266521	120,281.59	49.10	0.040821
Summary	0090266684	204,637.68	213.16	0.104165
Summary	0090266766	276,433.88	132.13	0.047798
Summary	0090266806	382,112.23	275.25	0.072034
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267382	83,809.09	87.30	0.104165
Summary	0090267399	310,672.85	226.53	0.072916
Summary	0090267523	330,729.00	212.19	0.064158
Summary	0090267550	272,099.90	226.75	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090267845	262,245.72	191.22	0.072916
Summary	0090268015	220,903.40	345.16	0.156249
Summary	0090268101	191,123.49	50.14	0.026234
Summary	0090268114	340,045.32	247.95	0.072917
Summary	0090268220	371,724.21	384.12	0.103335
Summary	0090268292	171,565.81	178.45	0.104013
Summary	0090268935	287,922.40	75.84	0.026340
Summary	0090269249	246,215.95	359.06	0.145831
Summary	0090269392	356,903.26	148.71	0.041667
Summary	0090269494	230,880.06	94.54	0.040948
Summary	0090269591	221,728.13	300.26	0.135418
Summary	0090269728	261,184.01	326.48	0.125000
Summary	0090269823	348,857.03	107.11	0.030703
Summary	0090269888	319,807.70	433.07	0.135416
Summary	0090270029	131,743.25	51.46	0.039061
Summary	0090270858	172,113.35	96.21	0.055899
Summary	0090271506	389,203.92	486.50	0.124999
Summary	0090271653	225,001.60	328.13	0.145835
Summary	0090271682	331,113.38	206.95	0.062501
Summary	0090271718	88,363.85	55.23	0.062503
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090271935	427,356.88	667.75	0.156251
Summary	0090272228	496,292.77	620.37	0.125001
Summary	0090272294	164,792.33	120.16	0.072916
Summary	0090272367	148,341.66	293.59	0.197915
Summary	0090272790	187,647.03	312.75	0.166669
Summary	0090272970	210,002.89	127.10	0.060523
Summary	0090273057	231,560.40	241.21	0.104167
Summary	0090273234	388,806.52	486.01	0.125000
Summary	0090273651	267,161.77	556.59	0.208334
Summary	0090273705	100,503.03	136.10	0.135419
Summary	0090273750	134,162.51	78.23	0.058310
Summary	0090273803	287,419.03	348.50	0.121252
Summary	0090273804	358,557.97	550.98	0.153666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090274114	184,147.67	115.09	0.062499
Summary	0090274189	548,342.75	592.37	0.108029
Summary	0090274357	144,953.45	72.92	0.050306
Summary	0090274976	283,916.59	81.21	0.028603
Summary	0090275483	336,400.69	455.54	0.135416
Summary	0090275873	213,697.32	232.40	0.108752
Summary	0090275969	241,476.72	176.08	0.072918
Summary	0090276734	444,740.51	237.07	0.053305
Summary	0090276795	284,210.27	29.61	0.010418
Summary	0090277080	253,339.34	501.40	0.197916
Summary	0090277123	391,113.45	611.11	0.156249
Summary	0090277433	238,830.40	130.60	0.054683
Summary	0090277855	147,095.29	199.19	0.135416
Summary	0090279076	140,571.19	58.39	0.041538
Summary	0090279308	346,905.15	361.36	0.104167
Summary	0090279777	193,623.47	363.04	0.187498
Summary	0090280806	145,808.49	167.07	0.114582
Summary	0090281259	331,929.88	276.61	0.083334
Summary	0090281272	369,971.78	423.93	0.114584
Summary	0090281729	433,324.15	677.07	0.156250
Summary	0090282209	157,588.57	213.40	0.135416
Summary	0090282286	263,410.94	439.02	0.166667
Summary	0090282411	229,540.90	263.02	0.114585
Summary	0090282412	176,389.36	85.63	0.048546
Summary	0090282503	168,569.84	245.94	0.145898
Summary	0090283789	164,354.73	359.53	0.218752
Summary	0090283984	557,633.13	569.74	0.102171
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284536	150,335.09	89.14	0.059294
Summary	0090284993	215,894.27	232.42	0.107655
Summary	0090285447	214,421.98	217.52	0.101445
Summary	0090285733	128,891.56	119.76	0.092915
Summary	0090285797	216,580.81	164.53	0.075967
Summary	0090286161	259,358.52	243.15	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090286194	171,437.22	267.87	0.156250
Summary	0090286377	233,976.69	463.08	0.197917
Summary	0090287025	363,466.07	341.91	0.094069
Summary	0090287275	395,477.37	411.96	0.104168
Summary	0090287307	329,299.99	305.97	0.092915
Summary	0090287503	423,802.82	358.58	0.084610
Summary	0090287674	143,645.28	149.63	0.104166
Summary	0090287740	289,267.34	602.64	0.208333
Summary	0090287743	389,035.54	283.67	0.072916
Summary	0090288445	407,096.54	466.46	0.114582
Summary	0090289623	550,879.76	688.60	0.125000
Summary	0090290043	242,529.43	85.56	0.035278
Summary	0090290151	194,900.54	40.31	0.020682
Summary	0090290426	162,680.37	203.35	0.125000
Summary	0090290801	72,035.88	11.27	0.015645
Summary	0090290851	310,034.23	387.54	0.124999
Summary	0090291024	325,182.42	406.48	0.125001
Summary	0090291213	149,090.11	232.95	0.156248
Summary	0090291329	288,945.18	210.69	0.072917
Summary	0090291381	187,814.32	195.64	0.104167
Summary	0090292361	150,436.61	172.38	0.114586
Summary	0090292495	327,726.50	189.23	0.057740
Summary	0090292556	279,842.63	233.20	0.083333
Summary	0090293071	94,819.56	33.65	0.035488
Summary	0090293134	131,790.07	178.47	0.135420
Summary	0090293218	214,452.99	178.71	0.083333
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293601	156,306.30	80.17	0.051290
Summary	0090293936	123,352.76	128.49	0.104165
Summary	0090293994	330,214.64	343.97	0.104166
Summary	0090295155	325,567.55	406.96	0.125000
Summary	0090295671	356,163.82	485.93	0.136434
Summary	0090295727	382,599.77	358.69	0.093751
Summary	0090296101	258,116.59	134.44	0.052085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090296711	130,152.47	62.71	0.048182
Summary	0090296755	166,339.37	58.40	0.035109
Summary	0090296944	192,604.99	208.97	0.108497
Summary	0090297503	408,414.92	638.15	0.156250
Summary	0090297532	367,094.78	726.54	0.197916
Summary	0090297649	288,024.52	104.66	0.036337
Summary	0090298094	139,891.10	131.15	0.093751
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299529	336,913.14	491.33	0.145833
Summary	0090299629	356,458.42	252.49	0.070833
Summary	0090300049	171,458.90	214.32	0.124998
Summary	0090300238	618,510.73	386.57	0.062500
Summary	0090300239	370,153.13	539.81	0.145834
Summary	0090300618	381,979.00	477.47	0.124999
Summary	0090300653	366,712.80	420.19	0.114583
Summary	0090301066	209,111.90	239.61	0.114585
Summary	0090301132	271,965.81	343.81	0.126417
Summary	0090301347	173,247.90	288.75	0.166669
Summary	0090301487	319,972.04	266.64	0.083332
Summary	0090301916	422,232.45	571.77	0.135416
Summary	0090302103	441,127.83	367.61	0.083334
Summary	0090302203	415,989.12	273.82	0.065824
Summary	0090302616	221,428.82	138.39	0.062499
Summary	0090302633	214,529.96	245.82	0.114585
Summary	0090302753	167,492.24	157.02	0.093748
Summary	0090303136	295,328.51	123.05	0.041665
Summary	0090303262	318,182.77	430.87	0.135416
Summary	0090303296	139,384.77	102.19	0.073315
Summary	0090303995	226,172.98	212.04	0.093751
Summary	0090304031	129,250.82	188.49	0.145833
Summary	0090304334	515,116.61	804.87	0.156250
Summary	0090304397	209,549.51	99.96	0.047702
Summary	0090304624	266,291.22	102.61	0.038533
Summary	0090305455	151,357.15	189.20	0.125002

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Jul-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090307127	309,429.75	77.31	0.024985
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308197	306,868.64	415.55	0.135416
Summary	0090308673	360,381.66	300.32	0.083334
Summary	0090308919	86,035.28	14.44	0.016784
Summary	0090309137	137,559.70	108.70	0.079020
Summary	0090309325	87,974.59	47.53	0.054027
Summary	0090309716	443,029.37	784.53	0.177083
Summary	0090309847	201,420.01	59.96	0.029769
Summary	0090310395	503,165.54	927.96	0.184424
Summary	0090310460	484,769.04	265.74	0.054818
Summary	0090310523	271,173.84	86.46	0.031884
Summary	0090311050	293,883.67	336.74	0.114583
Summary	0090311322	150,424.88	282.05	0.187502
Summary	0090311336	124,571.58	90.83	0.072914
Summary	0090311342	147,219.47	252.70	0.171648
Summary	0090312149	172,445.92	89.82	0.052086
Summary	0090312287	323,919.09	236.19	0.072916
Summary	0090312432	198,258.22	185.87	0.093751
Summary	0090313130	151,421.55	141.96	0.093752
Summary	0090313287	238,516.11	80.21	0.033629
Summary	0090313552	179,403.09	149.50	0.083332
Summary	0090313614	318,331.96	265.72	0.083473
Summary	0090314417	370,851.93	309.04	0.083332
Summary	0090314570	308,861.49	90.09	0.029168
Summary	0090314758	297,320.17	340.68	0.114584
Summary	0090315037	225,276.97	187.73	0.083333
Summary	0090315404	183,266.94	229.08	0.124998
Summary	0090316014	200,647.07	124.01	0.061805
Summary	0090316380	275,324.03	286.80	0.104168
Summary	0090316706	249,513.51	493.83	0.197917
Summary	0090316747	290,046.42	271.92	0.093751
Summary	0090316781	91,118.15	57.02	0.062578
Summary	0090317033	177,925.38	240.94	0.135416

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Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090317144	136,710.54	110.21	0.080616
Summary	0090317689	58,846.41	51.90	0.088196
Summary	0090317739	133,894.88	167.37	0.125001
Summary	0090317764	486,937.39	811.56	0.166666
Summary	0090318787	259,292.58	486.17	0.187499
Summary	0090319654	131,868.79	109.89	0.083333
Summary	0090319985	258,341.65	376.75	0.145834
Summary	0090320116	160,414.15	133.68	0.083334
Summary	0090320366	318,315.68	232.11	0.072918
Summary	0090320451	100,369.68	73.19	0.072920
Summary	0090320611	433,487.22	220.36	0.050834
Summary	0090320683	342,278.16	570.46	0.166666
Summary	0090320955	55,794.83	63.93	0.114581
Summary	0090321188	187,797.02	52.74	0.028084
Summary	0090321199	101,252.40	48.00	0.047406
Summary	0090321913	122,114.02	48.63	0.039823
Summary	0090321940	629,751.59	585.14	0.092916
Summary	0090322162	332,447.66	277.04	0.083333
Summary	0090322342	199,172.25	207.47	0.104166
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	394,010.50	574.60	0.145834
Summary	0090322845	226,772.95	157.29	0.069360
Summary	0090322850	214,064.86	245.28	0.114582
Summary	0090323507	87,829.26	156.49	0.178175
Summary	0090323608	254,221.40	291.30	0.114585
Summary	0090323679	390,762.68	325.64	0.083334
Summary	0090323790	185,863.45	116.16	0.062497
Summary	0090324365	199,254.37	170.20	0.085418
Summary	0090324586	329,422.49	377.46	0.114582
Summary	0090324625	238,904.32	447.95	0.187502
Summary	0090324649	238,940.35	304.92	0.127613
Summary	0090325980	284,083.74	266.33	0.093751
Summary	0090326004	371,211.57	425.35	0.114584
Summary	0090326091	307,281.97	512.14	0.166668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090326160	238,621.25	323.13	0.135415
Summary	0090326474	426,738.10	400.07	0.093751
Summary	0090326719	104,264.81	59.52	0.057085
Summary	0090326972	288,283.88	581.17	0.201596
Summary	0090327030	167,738.18	349.45	0.208331
Summary	0090327560	265,039.39	303.69	0.114583
Summary	0090328154	259,308.68	162.07	0.062501
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	376,027.41	185.14	0.049236
Summary	0090328612	290,951.90	454.61	0.156249
Summary	0090329052	222,263.71	162.07	0.072918
Summary	0090329353	69,604.63	108.76	0.156254
Summary	0090329608	143,611.16	111.99	0.077981
Summary	0090330044	170,370.37	207.98	0.122075
Summary	0090330293	230,054.83	58.94	0.025620
Summary	0090330357	276,940.63	505.67	0.182591
Summary	0090330855	376,601.80	431.52	0.114583
Summary	0090331177	315,292.57	254.04	0.080573
Summary	0090331206	151,251.98	91.60	0.060561
Summary	0090331954	382,109.09	557.24	0.145833
Summary	0090332217	382,312.16	477.89	0.125000
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333231	251,680.71	340.82	0.135418
Summary	0090333592	446,758.60	590.53	0.132181
Summary	0090334645	367,737.23	459.67	0.125000
Summary	0090334737	295,860.84	369.83	0.125001
Summary	0090335099	175,777.86	219.72	0.124999
Summary	0090335160	329,660.64	309.06	0.093751
Summary	0090335259	173,831.68	253.50	0.145831
Summary	0090335267	279,816.72	320.62	0.114582
Summary	0090335339	164,663.69	29.10	0.017672
Summary	0090335725	157,506.55	42.37	0.026900
Summary	0090335940	256,205.09	238.06	0.092918
Summary	0090336428	201,323.80	272.63	0.135419

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090336430	309,465.19	524.69	0.169547
Summary	0090336490	140,454.58	175.57	0.125001
Summary	0090336536	186,890.22	253.08	0.135416
Summary	0090336554	70,794.40	95.87	0.135420
Summary	0090336556	366,608.11	407.84	0.111247
Summary	0090336600	337,688.90	281.41	0.083334
Summary	0090336877	324,364.37	304.09	0.093750
Summary	0090337040	204,872.70	323.76	0.158030
Summary	0090337325	597,394.33	933.43	0.156250
Summary	0090337803	140,942.79	190.86	0.135417
Summary	0090338070	426,050.39	116.15	0.027262
Summary	0090338343	300,802.44	188.00	0.062499
Summary	0090338445	183,992.97	210.83	0.114586
Summary	0090338579	279,649.28	320.43	0.114583
Summary	0090338629	307,837.29	116.40	0.037812
Summary	0090338768	277,714.74	347.14	0.124999
Summary	0090338852	184,539.66	67.69	0.036680
Summary	0090339026	110,156.96	149.17	0.135416
Summary	0090339280	446,519.53	558.15	0.125000
Summary	0090339429	173,388.28	307.04	0.177082
Summary	0090339862	173,019.36	45.76	0.026448
Summary	0090340023	320,444.57	200.28	0.062501
Summary	0090340167	137,192.25	214.36	0.156248
Summary	0090340182	432,315.16	225.16	0.052082
Summary	0090340289	613,807.07	831.20	0.135417
Summary	0090340553	78,019.56	32.05	0.041079
Summary	0090340931	567,178.54	708.97	0.124999
Summary	0090341401	192,553.90	361.04	0.187501
Summary	0090341527	453,699.49	756.17	0.166668
Summary	0090341593	241,338.52	357.38	0.148082
Summary	0090341617	220,727.65	94.32	0.042731
Summary	0090342442	70,284.81	58.57	0.083332
Summary	0090342724	229,967.73	359.32	0.156248
Summary	0090342879	218,805.25	250.71	0.114581

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090343181	82,486.15	68.74	0.083335
Summary	0090343195	115,099.97	71.94	0.062502
Summary	0090344069	160,121.26	233.51	0.145833
Summary	0090344113	275,432.09	262.84	0.095428
Summary	0090344435	224,798.41	515.16	0.229165
Summary	0090344632	420,893.35	219.22	0.052084
Summary	0090344942	202,063.74	231.53	0.114583
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345301	206,084.20	279.07	0.135416
Summary	0090345446	167,001.44	47.44	0.028407
Summary	0090345572	97,688.92	77.67	0.079507
Summary	0090345668	61,037.96	76.30	0.125004
Summary	0090346313	336,135.48	560.23	0.166668
Summary	0090346396	92,519.83	61.47	0.066440
Summary	0090347278	155,150.53	177.78	0.114585
Summary	0090347418	408,638.42	89.86	0.021990
Summary	0090347462	436,076.65	465.12	0.106660

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	338,901.63	50,691.72	14.958

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090233035	104,161.11	2,325.42	2.233
0090238057	184,892.44	40,177.17	21.730
0090293461	49,848.08	8,189.13	16.428

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	839,753.87	(126,437.89)	23,097.65	2.751

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090232989	331,531.66	3,537.01	6,091.40	1.837
0090264361	114,714.07	(130,974.76)	10,275.88	8.958
0090274833	53,974.13	1,014.86	542.92	1.006
0090300612	339,534.01	(15.00)	6,187.45	1.822

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
132	25,930,611.36	475,397.85	1.833

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,367.73	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
0090221292	202,802.04	227,603.70	112.229
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
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	8,432.04	2.055
0090229422	60,470.95	11,615.39	19.208
0090231119	92,112.85	1,710.20	1.857
0090232989	331,531.66	6,091.40	1.837
0090233035	104,161.11	2,325.42	2.233
0090233716	397,519.86	16,220.51	4.080
0090234356	240,821.98	(16,951.97)	(7.039)

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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
0090234565	322,692.99	(891.22)	(0.276)
0090234938	132,735.43	15,335.21	11.553
0090235197	387,059.97	38,409.93	9.924
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
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)
0090242834	336,593.68	(61,936.75)	(18.401)
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	(6,591.99)	(7.885)
0090250263	206,335.18	897.78	0.435
0090250349	115,377.48	749.47	0.650
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251628	82,366.19	1,349.29	1.638
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	24,809.35	64.985

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090257524	317,042.70	(3,134.58)	(0.989)
0090257761	129,207.95	19,328.49	14.959
0090258573	71,743.31	(40,716.83)	(56.753)
0090259058	38,539.01	415.05	1.077
0090260902	231,233.18	19,802.98	8.564
0090261688	339,262.26	(135,351.51)	(39.896)
0090263130	196,445.47	4,107.25	2.091
0090264361	114,714.07	10,275.88	8.958
0090265807	164,432.19	13,081.23	7.955
0090270252	386,393.52	(3,895.17)	(1.008)
0090272314	216,794.55	(35,028.00)	(16.157)
0090272346	97,172.85	(6,680.18)	(6.875)
0090272857	120,309.48	1,015.94	0.844
0090274833	53,974.13	542.92	1.006
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
0090281475	69,794.15	9,290.27	13.311
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
0090283438	151,364.02	8,405.62	5.553
0090285007	330,630.27	15,479.52	4.682
0090285655	517,964.96	11,596.07	2.239
0090286060	374,007.53	(5,589.61)	(1.495)
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090290518	243,245.99	(64,702.70)	(26.600)
0090291256	229,207.79	6,779.08	2.958

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090291399	349,008.88	3,051.22	0.874
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	23,588.75	22.502
0090293122	116,098.06	(2,132.72)	(1.837)
0090293461	49,848.08	8,189.13	16.428
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	(15,528.64)	(5.570)
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090300302	242,480.60	(49,163.76)	(20.275)
0090300612	339,534.01	6,187.45	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)
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
0090308562	59,299.20	(177.35)	(0.299)
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(17,081.13)	(5.154)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090318216	685,946.83	(16,560.30)	(2.414)
0090321227	382,030.53	(81,989.09)	(21.461)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090321729	273,288.97	11,389.20	4.167
0090322256	75,441.83	42,212.11	55.953
0090322616	122,197.47	(1,437.90)	(1.177)
0090325915	127,782.00	5,858.07	4.584
0090328654	156,027.07	172,559.74	110.596
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
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)
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(10,141.30)	(7.804)
0090343964	61,658.90	4,386.86	7.115
0090344274	371,042.80	(3,962.09)	(1.068)
0090345528	194,641.72	649.95	0.334
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
0090347217	122,470.08	(19,559.36)	(15.971)

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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	7	1,178,655.50	(75,746.17)	(0.001 %)	0	0.00	0.00	0.000 %	7	1,178,655.50	(75,746.17)	(0.001 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090232989	337,000.00	5.500 %	AZ	95.00	360	331,531.66	04/30/2022	3,537.01	6,091.40
Summary	0090233035	110,000.00	4.250 %	IN	97.00	360	104,161.11	06/30/2022	2,325.42	2,325.42
Summary	0090238057	189,000.00	5.125 %	TX	95.00	360	184,892.44	06/30/2022	40,177.17	40,177.17
Summary	0090264361	120,000.00	5.000 %	OH	97.00	360	114,714.07	05/31/2022	(130,974.76)	10,275.88
Summary	0090274833	57,000.00	4.625 %	CO	97.00	360	53,974.13	05/31/2022	1,014.86	542.92
Summary	0090293461	51,000.00	4.000 %	OH	95.00	360	49,848.08	06/30/2022	8,189.13	8,189.13
Summary	0090300612	346,000.00	4.500 %	FL	90.00	360	339,534.01	07/31/2020	(15.00)	6,187.45

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

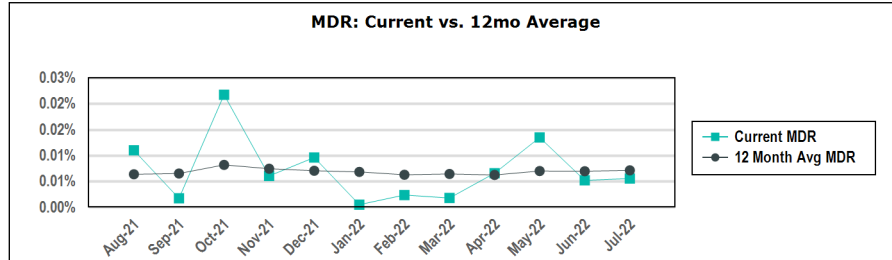
Distribution Date: 25-Jul-2022
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Realized Loss Report - Collateral

Summary

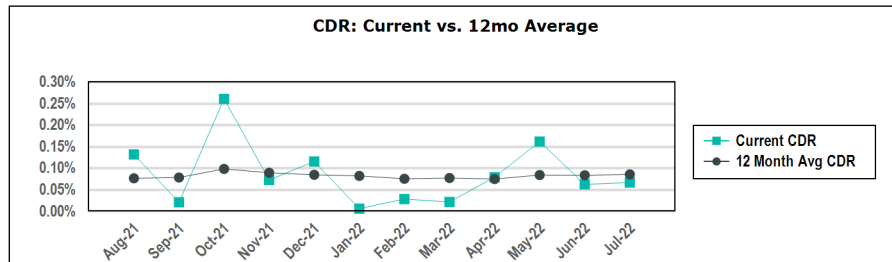
MDR

Current Month 0.006 %
 3 Month Average 0.008 %
 12 Month Average 0.007 %



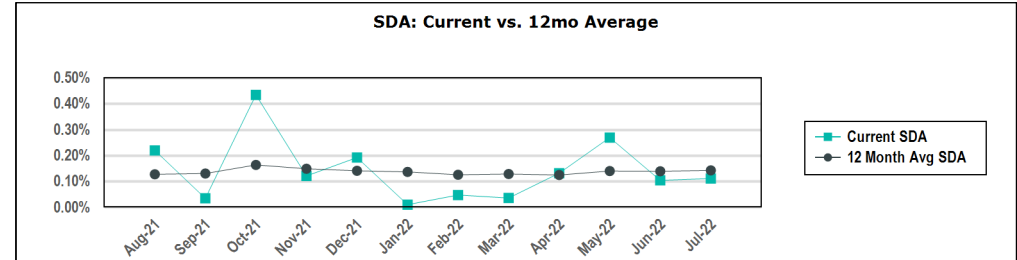
CDR

Current Month 0.067 %
 3 Month Average 0.097 %
 12 Month Average 0.086 %



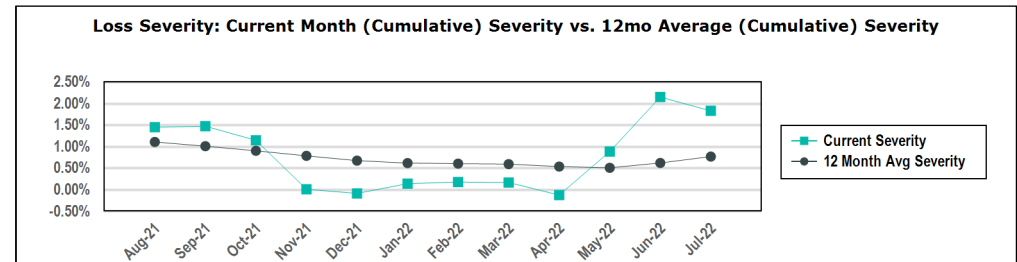
SDA

Current Month 0.112 %
 3 Month Average 0.162 %
 12 Month Average 0.143 %



Loss Severity

Current Month (Cumulative) 1.833 %
 3 Month Average (Cumulative) 1.626 %
 12 Month Average (Cumulative) 0.772 %



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	1.630 %
3 Month Average	2.040 %
12 Month Average	3.315 %

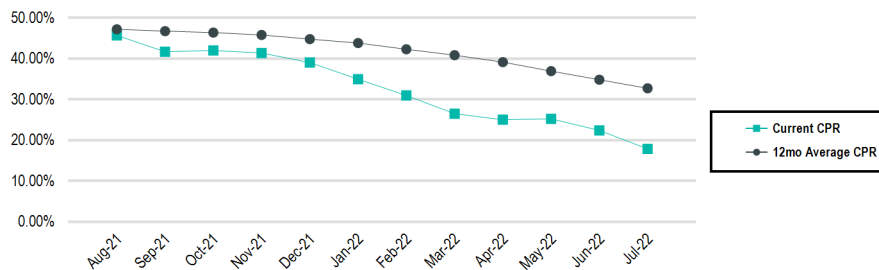
CPR

Current Month	17.894 %
3 Month Average	21.854 %
12 Month Average	32.740 %

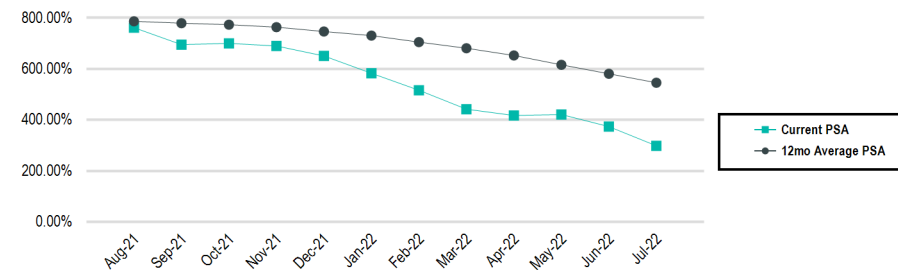
PSA

Current Month	298.236 %
3 Month Average	364.227 %
12 Month Average	545.675 %

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

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



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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
149	28,723,568.28

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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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Connecticut Avenue Securities

Credit-Linked Notes

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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.