

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-Oct-2024
 07-Oct-2024 5:22:49 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		10/24/2024	0.00000 %	4,140,043,329.54	0.00	33,748,543.10	0.00	4,106,294,786.44	33,748,543.10	0.00
2M-1	30711XC28	10/24/2024	6.04460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		10/24/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	10/24/2024	7.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		10/24/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	10/24/2024	7.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		10/24/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XC77	10/24/2024	7.59460 %	18,943,837.95	119,892.39	336,436.32	0.00	18,607,401.63	456,328.71	0.00
2M-CH		10/24/2024	0.00000 %	214,598,851.41	0.00	3,811,204.90	0.00	210,787,646.51	3,811,204.90	0.00
2M-2	30711XC36	10/24/2024	7.59460 %	18,943,837.95	119,892.39	336,436.32	0.00	18,607,401.63	456,328.71	0.00
2M-2H		10/24/2024	0.00000 %	214,598,851.42	0.00	3,811,204.90	0.00	210,787,646.51	3,811,204.90	0.00
2B-1	30711XC44	10/24/2024	9.39460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		10/24/2024	0.00000 %	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		10/24/2024	0.00000 %	130,105,221.58	0.00	0.00	243,944.35	129,861,277.23	0.00	2,642,143.77
2A-I1	30711XC93	10/24/2024	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	10/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	10/24/2024	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	10/24/2024	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	10/24/2024	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	30711XE34	10/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XE59	10/24/2024	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XH98	10/24/2024	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XE83	10/24/2024	1.70000 %	0.00	26,837.10	0.00	0.00	0.00	26,837.10	0.00
2C-I2	30711XF25	10/24/2024	1.30000 %	0.00	20,522.49	0.00	0.00	0.00	20,522.49	0.00
2C-I3	30711XF41	10/24/2024	0.90000 %	0.00	14,207.88	0.00	0.00	0.00	14,207.88	0.00
2C-I4	30711XF66	10/24/2024	0.50000 %	0.00	7,893.27	0.00	0.00	0.00	7,893.27	0.00
2E-A1	30711XC85	10/24/2024	5.89460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	10/24/2024	6.29460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	10/24/2024	6.69460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	10/24/2024	7.09460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	10/24/2024	5.89460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Distribution Date: 25-Oct-2024
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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	10/24/2024	6.29460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XE42	10/24/2024	6.69460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XE67	10/24/2024	7.09460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XE75	10/24/2024	5.89460 %	18,943,837.95	93,055.29	336,436.32	0.00	18,607,401.63	429,491.61	0.00
2E-C2	30711XE91	10/24/2024	6.29460 %	18,943,837.95	99,369.90	336,436.32	0.00	18,607,401.63	435,806.22	0.00
2E-C3	30711XF33	10/24/2024	6.69460 %	18,943,837.95	105,684.51	336,436.32	0.00	18,607,401.63	442,120.83	0.00
2E-C4	30711XF58	10/24/2024	7.09460 %	18,943,837.95	111,999.13	336,436.32	0.00	18,607,401.63	448,435.45	0.00
2E-D1	30711XF74	10/24/2024	5.89460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XF82	10/24/2024	6.29460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XF90	10/24/2024	6.69460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XG24	10/24/2024	7.09460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XG32	10/24/2024	7.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XG40	10/24/2024	5.89460 %	18,943,837.95	93,055.29	336,436.32	0.00	18,607,401.63	429,491.61	0.00
2E-F2	30711XG57	10/24/2024	6.29460 %	18,943,837.95	99,369.90	336,436.32	0.00	18,607,401.63	435,806.22	0.00
2E-F3	30711XG65	10/24/2024	6.69460 %	18,943,837.95	105,684.51	336,436.32	0.00	18,607,401.63	442,120.83	0.00
2E-F4	30711XG73	10/24/2024	7.09460 %	18,943,837.95	111,999.13	336,436.32	0.00	18,607,401.63	448,435.45	0.00
2E-F5	30711XG81	10/24/2024	7.59460 %	18,943,837.95	119,892.39	336,436.32	0.00	18,607,401.63	456,328.71	0.00
2X-1	30711XG99	10/24/2024	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XH23	10/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XH31	10/24/2024	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XH49	10/24/2024	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XH56	10/24/2024	1.70000 %	0.00	26,837.10	0.00	0.00	0.00	26,837.10	0.00
2Y-2	30711XH64	10/24/2024	1.30000 %	0.00	20,522.49	0.00	0.00	0.00	20,522.49	0.00
2Y-3	30711XH72	10/24/2024	0.90000 %	0.00	14,207.88	0.00	0.00	0.00	14,207.88	0.00
2Y-4	30711XH80	10/24/2024	0.50000 %	0.00	7,893.27	0.00	0.00	0.00	7,893.27	0.00
Totals				5,066,732,574.40	1,318,816.31	45,071,752.42	243,944.35	5,021,416,877.62	46,390,568.73	2,642,143.77

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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Credit-Linked Notes

Series 2018-C02



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

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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	4,140,043,329.54	9,278,957.31	24,469,585.79	0.00	0.00	33,748,543.10	4,106,294,786.44	0.16225185	33,748,543.10
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	18,943,837.95	95,018.60	241,417.72	0.00	0.00	336,436.32	18,607,401.63	0.97994644	336,436.32
2M-CH	215,101,191.67	214,598,851.41	1,076,385.99	2,734,818.92	0.00	0.00	3,811,204.90	210,787,646.51	0.97994644	3,811,204.90
2M-2	56,964,547.00	18,943,837.95	95,018.60	241,417.72	0.00	0.00	336,436.32	18,607,401.63	0.32664881	336,436.32
2M-2H	645,303,575.00	214,598,851.42	1,076,385.99	2,734,818.92	0.00	0.00	3,811,204.90	210,787,646.51	0.32664881	3,811,204.90
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	130,105,221.58	0.00	0.00	0.00	243,944.35	243,944.35	129,861,277.23	0.98005981	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	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

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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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	18,988,182.33	18,943,837.95	95,018.60	241,417.72	0.00	0.00	336,436.32	18,607,401.63	0.97994644	336,436.32
2E-C2	18,988,182.33	18,943,837.95	95,018.60	241,417.72	0.00	0.00	336,436.32	18,607,401.63	0.97994644	336,436.32
2E-C3	18,988,182.33	18,943,837.95	95,018.60	241,417.72	0.00	0.00	336,436.32	18,607,401.63	0.97994644	336,436.32
2E-C4	18,988,182.33	18,943,837.95	95,018.60	241,417.72	0.00	0.00	336,436.32	18,607,401.63	0.97994644	336,436.32
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	18,943,837.95	95,018.60	241,417.72	0.00	0.00	336,436.32	18,607,401.63	0.48997322	336,436.32
2E-F2	37,976,364.67	18,943,837.95	95,018.60	241,417.72	0.00	0.00	336,436.32	18,607,401.63	0.48997322	336,436.32
2E-F3	37,976,364.67	18,943,837.95	95,018.60	241,417.72	0.00	0.00	336,436.32	18,607,401.63	0.48997322	336,436.32
2E-F4	37,976,364.67	18,943,837.95	95,018.60	241,417.72	0.00	0.00	336,436.32	18,607,401.63	0.48997322	336,436.32
2E-F5	37,976,364.67	18,943,837.95	95,018.60	241,417.72	0.00	0.00	336,436.32	18,607,401.63	0.48997322	336,436.32
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	27,810,573,848.66	5,066,732,574.40	12,476,933.89	32,594,818.55	0.00	243,944.35	45,315,696.77	5,021,416,877.62	0.18055783	45,071,752.42

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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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	163.58535964	0.36663905	0.96686572	0.00000000	0.00000000	1.33350478	162.25185486	0.16225185	1.33350478
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	997.66463271	5.00409141	12.71410374	0.00000000	0.00000000	17.71819515	979.94643756	0.97994644	17.71819515
2M-CH	215,101,191.67	997.66463284	5.00409124	12.71410399	0.00000000	0.00000000	17.71819519	979.94643764	0.97994644	17.71819519
2M-2	56,964,547.00	332.55487751	1.66803047	4.23803458	0.00000000	0.00000000	5.90606505	326.64881246	0.32664881	5.90606505
2M-2H	645,303,575.00	332.55487763	1.66803041	4.23803466	0.00000000	0.00000000	5.90606506	326.64881255	0.32664881	5.90606506
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	981.90084904	0.00000000	0.00000000	0.00000000	1.84104190	1.84104190	980.05980714	0.98005981	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	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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2024
 07-Oct-2024 5:22:49 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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	18,988,182.33	997.66463271	5.00409141	12.71410374	0.00000000	0.00000000	17.71819515	979.94643756	0.97994644	17.71819515
2E-C2	18,988,182.33	997.66463271	5.00409141	12.71410374	0.00000000	0.00000000	17.71819515	979.94643756	0.97994644	17.71819515
2E-C3	18,988,182.33	997.66463271	5.00409141	12.71410374	0.00000000	0.00000000	17.71819515	979.94643756	0.97994644	17.71819515
2E-C4	18,988,182.33	997.66463271	5.00409141	12.71410374	0.00000000	0.00000000	17.71819515	979.94643756	0.97994644	17.71819515
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	498.83231622	2.50204570	6.35705187	0.00000000	0.00000000	8.85909757	489.97321865	0.48997322	8.85909757
2E-F2	37,976,364.67	498.83231622	2.50204570	6.35705187	0.00000000	0.00000000	8.85909757	489.97321865	0.48997322	8.85909757
2E-F3	37,976,364.67	498.83231622	2.50204570	6.35705187	0.00000000	0.00000000	8.85909757	489.97321865	0.48997322	8.85909757
2E-F4	37,976,364.67	498.83231622	2.50204570	6.35705187	0.00000000	0.00000000	8.85909757	489.97321865	0.48997322	8.85909757
2E-F5	37,976,364.67	498.83231622	2.50204570	6.35705187	0.00000000	0.00000000	8.85909757	489.97321865	0.48997322	8.85909757
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-Oct-2024
07-Oct-2024 5:22:49 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	4,140,043,329.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,106,294,786.44
2M-1	N/A	N/A	6.04460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.59460 %	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	7.59460 %	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	09/25/24 - 10/24/24	30	7.59460 %	18,943,837.95	119,892.39	0.00	0.00	0.00	0.00	119,892.39	0.00	18,607,401.63
2M-CH	N/A	N/A	0.00000 %	214,598,851.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	210,787,646.51
2M-2	09/25/24 - 10/24/24	30	7.59460 %	18,943,837.95	119,892.39	0.00	0.00	0.00	0.00	119,892.39	0.00	18,607,401.63
2M-2H	N/A	N/A	0.00000 %	214,598,851.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	210,787,646.51
2B-1	N/A	N/A	9.39460 %	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 %	130,105,221.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	129,861,277.23
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	09/25/24 - 10/24/24	30	1.70000 %	18,943,837.95	26,837.10	0.00	0.00	0.00	0.00	26,837.10	0.00	18,607,401.63
2C-I2	09/25/24 - 10/24/24	30	1.30000 %	18,943,837.95	20,522.49	0.00	0.00	0.00	0.00	20,522.49	0.00	18,607,401.63
2C-I3	09/25/24 - 10/24/24	30	0.90000 %	18,943,837.95	14,207.88	0.00	0.00	0.00	0.00	14,207.88	0.00	18,607,401.63
2C-I4	09/25/24 - 10/24/24	30	0.50000 %	18,943,837.95	7,893.27	0.00	0.00	0.00	0.00	7,893.27	0.00	18,607,401.63
2E-A1	N/A	N/A	5.89460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.29460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.69460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.09460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	5.89460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	6.29460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2024
 07-Oct-2024 5:22:50 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	N/A	N/A	6.69460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	7.09460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	09/25/24 - 10/24/24	30	5.89460 %	18,943,837.95	93,055.29	0.00	0.00	0.00	0.00	93,055.29	0.00	18,607,401.63
2E-C2	09/25/24 - 10/24/24	30	6.29460 %	18,943,837.95	99,369.90	0.00	0.00	0.00	0.00	99,369.90	0.00	18,607,401.63
2E-C3	09/25/24 - 10/24/24	30	6.69460 %	18,943,837.95	105,684.51	0.00	0.00	0.00	0.00	105,684.51	0.00	18,607,401.63
2E-C4	09/25/24 - 10/24/24	30	7.09460 %	18,943,837.95	111,999.13	0.00	0.00	0.00	0.00	111,999.13	0.00	18,607,401.63
2E-D1	N/A	N/A	5.89460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	6.29460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	6.69460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	7.09460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	7.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	09/25/24 - 10/24/24	30	5.89460 %	18,943,837.95	93,055.29	0.00	0.00	0.00	0.00	93,055.29	0.00	18,607,401.63
2E-F2	09/25/24 - 10/24/24	30	6.29460 %	18,943,837.95	99,369.90	0.00	0.00	0.00	0.00	99,369.90	0.00	18,607,401.63
2E-F3	09/25/24 - 10/24/24	30	6.69460 %	18,943,837.95	105,684.51	0.00	0.00	0.00	0.00	105,684.51	0.00	18,607,401.63
2E-F4	09/25/24 - 10/24/24	30	7.09460 %	18,943,837.95	111,999.13	0.00	0.00	0.00	0.00	111,999.13	0.00	18,607,401.63
2E-F5	09/25/24 - 10/24/24	30	7.59460 %	18,943,837.95	119,892.39	0.00	0.00	0.00	0.00	119,892.39	0.00	18,607,401.63
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
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	09/25/24 - 10/24/24	30	1.70000 %	18,943,837.96	26,837.10	0.00	0.00	0.00	0.00	26,837.10	0.00	18,607,401.64
2Y-2	09/25/24 - 10/24/24	30	1.30000 %	18,943,837.96	20,522.49	0.00	0.00	0.00	0.00	20,522.49	0.00	18,607,401.64
2Y-3	09/25/24 - 10/24/24	30	0.90000 %	18,943,837.96	14,207.88	0.00	0.00	0.00	0.00	14,207.88	0.00	18,607,401.64
2Y-4	09/25/24 - 10/24/24	30	0.50000 %	18,943,837.96	7,893.27	0.00	0.00	0.00	0.00	7,893.27	0.00	18,607,401.64
Totals					1,318,816.31	0.00	0.00	0.00	0.00	1,318,816.31	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-Oct-2024
 07-Oct-2024 5:22:50 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 %	163.58535964	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	162.25185486
2M-1	188,817,000.00	6.04460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	18,988,182.33	7.59460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	7.59460 %	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	7.59460 %	997.66463271	6.31405302	0.00000000	0.00000000	0.00000000	0.00000000	6.31405302	0.00000000	979.94643756
2M-CH	215,101,191.67	0.00000 %	997.66463284	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	979.94643764
2M-2	56,964,547.00	7.59460 %	332.55487751	2.10468434	0.00000000	0.00000000	0.00000000	0.00000000	2.10468434	0.00000000	326.64881246
2M-2H	645,303,575.00	0.00000 %	332.55487763	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	326.64881255
2B-1	0.00	9.39460 %	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 %	981.90084904	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	980.05980714
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 %	997.66463271	1.41335803	0.00000000	0.00000000	0.00000000	0.00000000	1.41335803	0.00000000	979.94643756
2C-I2	0.00	1.30000 %	997.66463271	1.08080329	0.00000000	0.00000000	0.00000000	0.00000000	1.08080329	0.00000000	979.94643756
2C-I3	0.00	0.90000 %	997.66463271	0.74824856	0.00000000	0.00000000	0.00000000	0.00000000	0.74824856	0.00000000	979.94643756
2C-I4	0.00	0.50000 %	997.66463271	0.41569382	0.00000000	0.00000000	0.00000000	0.00000000	0.41569382	0.00000000	979.94643756
2E-A1	18,988,182.33	5.89460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	6.29460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	6.69460 %	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	7.09460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	5.89460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	18,988,182.33	6.29460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	18,988,182.33	6.69460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	18,988,182.33	7.09460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	18,988,182.33	5.89460 %	997.66463271	4.90069499	0.00000000	0.00000000	0.00000000	0.00000000	4.90069499	0.00000000	979.94643756
2E-C2	18,988,182.33	6.29460 %	997.66463271	5.23324973	0.00000000	0.00000000	0.00000000	0.00000000	5.23324973	0.00000000	979.94643756
2E-C3	18,988,182.33	6.69460 %	997.66463271	5.56580447	0.00000000	0.00000000	0.00000000	0.00000000	5.56580447	0.00000000	979.94643756
2E-C4	18,988,182.33	7.09460 %	997.66463271	5.89835973	0.00000000	0.00000000	0.00000000	0.00000000	5.89835973	0.00000000	979.94643756
2E-D1	37,976,364.67	5.89460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	37,976,364.67	6.29460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	37,976,364.67	6.69460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	37,976,364.67	7.09460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	37,976,364.67	7.59460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	37,976,364.67	5.89460 %	498.83231622	2.45034749	0.00000000	0.00000000	0.00000000	0.00000000	2.45034749	0.00000000	489.97321865
2E-F2	37,976,364.67	6.29460 %	498.83231622	2.61662486	0.00000000	0.00000000	0.00000000	0.00000000	2.61662486	0.00000000	489.97321865
2E-F3	37,976,364.67	6.69460 %	498.83231622	2.78290223	0.00000000	0.00000000	0.00000000	0.00000000	2.78290223	0.00000000	489.97321865
2E-F4	37,976,364.67	7.09460 %	498.83231622	2.94917986	0.00000000	0.00000000	0.00000000	0.00000000	2.94917986	0.00000000	489.97321865
2E-F5	37,976,364.67	7.59460 %	498.83231622	3.15702651	0.00000000	0.00000000	0.00000000	0.00000000	3.15702651	0.00000000	489.97321865
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
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 %	498.83231648	0.70667902	0.00000000	0.00000000	0.00000000	0.00000000	0.70667902	0.00000000	489.97321891
2Y-2	0.00	1.30000 %	498.83231648	0.54040165	0.00000000	0.00000000	0.00000000	0.00000000	0.54040165	0.00000000	489.97321891
2Y-3	0.00	0.90000 %	498.83231648	0.37412428	0.00000000	0.00000000	0.00000000	0.00000000	0.37412428	0.00000000	489.97321891
2Y-4	0.00	0.50000 %	498.83231648	0.20784691	0.00000000	0.00000000	0.00000000	0.00000000	0.20784691	0.00000000	489.97321891

(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	719,439.72
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(243,944.35)
Total Deposits	475,495.37
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	456,328.71
Total Withdrawals (Pool Distribution Amount)	475,495.37
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	38,140,128.67
Total Principal Reduction Cumulative	21,876,128,678.04
Scheduled Principal Current	10,450,361.89
Scheduled Principal Cumulative	1,723,692,466.60
Unscheduled Principal Current	27,445,822.43
Unscheduled Principal Cumulative	20,149,794,066.75
Senior Reduction Amount	33,748,543.10
Subordinate Reduction Amount	4,147,641.22
Calculated Tranche Write-down Amount	243,944.35
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	131,891.30
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	121,449.83
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	27812
Period Reference Pool Removal Loan Count	164
Period Ending Loan Count	27648
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	4,624,555,214.89
Period PIF Loan Count Current	158
PIF Loan Count Cumulative	84086
Period PIF Loan UPB Current	23,938,007.85
PIF Loan UPB Cumulative	19,716,728,424.90
Period Partial Prepayment Amount	2,705,768.73
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	152
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,483,198.71
Credit Event Amount Current	1,138,094.99
Credit Event Amount Cumulative	44,354,382.91
Total Active Modified Loan Count	899
Total Active Modified Loan UPB	206,179,669.66
Adjusted SOFR	5.394600%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.790775%
Subordinate Percentage	11.209225%
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 %	11.210000 %	11.210000 %
2M-2C	0.00	0.00	1.100000 %	6.200000 %	6.250000 %
2M-2	0.00	0.00	1.100000 %	6.200000 %	6.250000 %
2M-2H	0.00	0.00	1.100000 %	6.200000 %	6.250000 %
2B-1	0.00	0.00	0.500000 %	2.790000 %	2.810000 %
2B-1H	0.00	0.00	0.500000 %	2.790000 %	2.810000 %
2B-2H	243,944.35	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	516	92,918,532.92	1.866319 %	2.009243 %
60 Days	178	33,401,937.28	0.643808 %	0.722274 %
90 Days	73	14,317,166.92	0.264034 %	0.309590 %
120 Days	34	6,403,666.16	0.122975 %	0.138471 %
150 Days	33	7,452,819.84	0.119358 %	0.161158 %
180+ Days	176	34,623,203.60	0.636574 %	0.748682 %
Totals	1010	189,117,326.72	3.653067 %	4.089417 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	497	123,883,992.16	131,891.30	0.106464

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	154,814.43	161.27	0.104170
Summary	0090214675	214,808.94	268.51	0.124999
Summary	0090214693	412,804.53	413.58	0.100188
Summary	0090215245	100,149.27	47.25	0.047180
Summary	0090215258	235,678.59	220.95	0.093751
Summary	0090215621	400,765.80	375.72	0.093751
Summary	0090215691	166,859.42	78.80	0.047225
Summary	0090215723	379,520.25	513.93	0.135416
Summary	0090216141	296,002.53	555.00	0.187498
Summary	0090216543	209,436.28	150.97	0.072084
Summary	0090216868	207,469.39	149.55	0.072083
Summary	0090216889	132,176.80	85.48	0.064671
Summary	0090216903	209,264.15	261.58	0.125000
Summary	0090216958	129,690.74	162.11	0.124997
Summary	0090217638	236,103.31	10.39	0.004401
Summary	0090217648	234,016.14	163.23	0.069752
Summary	0090217688	244,847.07	110.12	0.044975
Summary	0090217980	261,577.14	262.64	0.100406
Summary	0090218066	205,666.87	259.87	0.126355
Summary	0090218935	268,319.10	33.77	0.012586
Summary	0090219293	178,292.95	260.01	0.145833
Summary	0090219305	319,013.15	465.23	0.145834
Summary	0090219840	189,169.07	137.94	0.072919
Summary	0090219896	342,564.45	713.68	0.208335
Summary	0090220107	113,853.84	59.30	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090220188	385,349.06	802.81	0.208333
Summary	0090220321	213,100.93	332.97	0.156250
Summary	0090220322	290,094.23	273.57	0.094304
Summary	0090220417	266,704.50	250.04	0.093752
Summary	0090220470	410,639.08	470.52	0.114582
Summary	0090221111	420,238.07	134.88	0.032096
Summary	0090221174	153,985.23	89.80	0.058317
Summary	0090221834	162,805.21	288.30	0.177083
Summary	0090221941	333,810.86	382.49	0.114583
Summary	0090222064	453,782.23	472.69	0.104167
Summary	0090222107	121,988.30	152.49	0.125004
Summary	0090222200	139,753.48	78.84	0.056414
Summary	0090222714	188,655.36	235.82	0.125000
Summary	0090222855	424,130.00	309.26	0.072916
Summary	0090223201	325,300.62	440.51	0.135416
Summary	0090223213	170,293.73	43.68	0.025650
Summary	0090223460	174,014.28	199.39	0.114583
Summary	0090223694	106,763.16	111.21	0.104165
Summary	0090223706	201,336.14	251.67	0.125000
Summary	0090223719	424,358.55	795.67	0.187499
Summary	0090223840	258,360.70	177.54	0.068718
Summary	0090223903	69,452.84	57.88	0.083337
Summary	0090224377	164,013.18	153.76	0.093749
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224881	143,604.15	178.27	0.124140
Summary	0090225915	112,558.32	140.70	0.125002
Summary	0090225924	200,943.07	312.30	0.155417
Summary	0090226077	176,858.99	350.03	0.197915
Summary	0090226539	225,532.47	258.42	0.114582
Summary	0090227022	123,965.39	12.91	0.010414
Summary	0090227067	137,972.68	100.61	0.072920
Summary	0090228006	150,963.88	204.43	0.135416
Summary	0090228048	169,880.51	230.05	0.135419
Summary	0090228235	150,460.61	106.31	0.070656

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090228260	197,324.29	226.10	0.114583
Summary	0090228868	659,446.86	1,249.36	0.189456
Summary	0090228871	248,250.69	244.64	0.098546
Summary	0090229095	288,403.08	210.29	0.072915
Summary	0090229165	212,201.03	353.67	0.166667
Summary	0090229212	183,249.26	150.15	0.081938
Summary	0090229562	434,488.51	483.42	0.111262
Summary	0090229768	205,690.93	256.34	0.124624
Summary	0090230204	223,278.92	171.84	0.076962
Summary	0090230739	114,944.17	155.65	0.135414
Summary	0090230815	154,932.49	145.25	0.093751
Summary	0090230864	177,594.11	78.67	0.044298
Summary	0090230911	246,608.14	41.90	0.016991
Summary	0090230932	216,853.01	147.91	0.068207
Summary	0090231384	216,189.60	146.80	0.067903
Summary	0090231554	78,452.65	130.75	0.166661
Summary	0090231693	379,029.23	389.92	0.102873
Summary	0090231859	113,970.22	94.98	0.083338
Summary	0090232180	168,080.41	45.08	0.026820
Summary	0090232483	137,042.20	171.30	0.124998
Summary	0090232800	336,937.24	491.37	0.145834
Summary	0090233039	156,273.37	74.81	0.047871
Summary	0090233491	366,071.78	152.53	0.041667
Summary	0090233560	596,606.95	870.05	0.145833
Summary	0090233642	110,883.70	120.62	0.108781
Summary	0090233832	345,970.78	432.46	0.124999
Summary	0090234156	106,515.40	176.17	0.165394
Summary	0090234671	213,242.25	108.04	0.050665
Summary	0090235100	235,418.70	122.61	0.052082
Summary	0090235302	314,927.81	229.63	0.072915
Summary	0090235617	121,587.08	164.65	0.135417
Summary	0090235628	238,856.97	420.99	0.176252
Summary	0090236080	375,901.85	388.43	0.103333
Summary	0090236659	170,924.13	66.87	0.039123

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090237010	407,366.14	483.75	0.118751
Summary	0090237386	255,987.62	346.65	0.135417
Summary	0090237466	394,045.77	574.65	0.145833
Summary	0090237996	411,029.01	319.60	0.077756
Summary	0090239050	413,979.52	517.47	0.124999
Summary	0090239065	349,368.21	254.75	0.072917
Summary	0090239193	205,356.68	285.81	0.139177
Summary	0090239356	152,191.77	49.52	0.032538
Summary	0090239376	57,984.62	54.36	0.093749
Summary	0090239554	226,165.07	188.47	0.083333
Summary	0090239739	128,798.90	21.21	0.016468
Summary	0090240191	283,272.32	269.56	0.095159
Summary	0090240373	305,277.81	604.20	0.197918
Summary	0090240915	169,945.08	194.73	0.114584
Summary	0090241200	220,661.35	92.86	0.042083
Summary	0090241532	649,274.00	608.69	0.093749
Summary	0090241630	176,975.11	258.09	0.145834
Summary	0090241846	185,017.31	192.73	0.104169
Summary	0090241928	91,303.24	142.66	0.156249
Summary	0090242090	395,664.91	370.94	0.093751
Summary	0090242269	411,573.04	471.59	0.114582
Summary	0090242469	161,636.35	235.72	0.145834
Summary	0090242560	75,957.37	94.95	0.125004
Summary	0090242572	173,214.23	90.59	0.052299
Summary	0090242661	339,718.05	212.32	0.062499
Summary	0090242707	417,671.92	416.52	0.099724
Summary	0090242835	399,841.83	583.10	0.145833
Summary	0090242997	403,446.83	420.26	0.104167
Summary	0090243396	322,002.76	335.42	0.104167
Summary	0090243477	97,906.03	112.18	0.114579
Summary	0090243658	425,093.38	619.93	0.145834
Summary	0090243679	327,646.98	489.22	0.149313
Summary	0090243681	226,573.24	141.61	0.062501
Summary	0090244155	128,419.82	61.30	0.047734

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Series 2018-C02



Distribution Date: 25-Oct-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090245010	179,174.58	115.97	0.064725
Summary	0090245579	282,155.96	222.41	0.078825
Summary	0090245849	150,226.70	69.98	0.046583
Summary	0090245857	237,748.53	239.68	0.100812
Summary	0090246834	304,802.70	635.01	0.208335
Summary	0090247207	296,361.78	289.83	0.097796
Summary	0090247265	308,710.75	450.20	0.145832
Summary	0090247921	274,287.19	342.86	0.125000
Summary	0090247933	115,967.60	108.72	0.093750
Summary	0090248191	318,138.69	430.81	0.135416
Summary	0090248419	305,711.90	222.91	0.072915
Summary	0090248461	222,160.80	254.56	0.114584
Summary	0090248695	258,448.54	34.18	0.013225
Summary	0090249259	199,426.46	228.51	0.114584
Summary	0090249587	437,220.67	592.07	0.135417
Summary	0090249608	403,669.62	546.64	0.135418
Summary	0090250288	207,609.35	259.51	0.124999
Summary	0090250319	129,149.66	188.34	0.145831
Summary	0090250534	475,586.99	370.56	0.077916
Summary	0090251184	79,206.54	17.94	0.022650
Summary	0090251894	74,307.67	25.19	0.033900
Summary	0090252060	304,043.68	152.27	0.050082
Summary	0090252563	102,678.94	31.12	0.030308
Summary	0090252668	227,885.89	189.90	0.083331
Summary	0090252870	303,837.10	417.21	0.137314
Summary	0090253124	242,063.14	398.49	0.164622
Summary	0090253179	423,818.60	309.03	0.072916
Summary	0090253311	266,951.97	311.35	0.116631
Summary	0090253580	167,884.66	235.30	0.140156
Summary	0090253903	344,676.45	538.56	0.156251
Summary	0090254285	401,000.60	607.44	0.151481
Summary	0090254544	231,515.74	215.12	0.092918
Summary	0090254831	197,890.26	154.52	0.078084
Summary	0090254914	339,286.94	141.37	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090254915	280,842.03	351.05	0.124999
Summary	0090254994	194,305.53	40.48	0.020833
Summary	0090255002	293,103.04	396.91	0.135417
Summary	0090255509	416,860.85	876.00	0.210142
Summary	0090255734	100,224.99	83.52	0.083333
Summary	0090255775	348,814.59	82.42	0.023629
Summary	0090255797	230,661.43	333.77	0.144701
Summary	0090255889	348,326.16	104.58	0.030024
Summary	0090256057	96,417.67	90.40	0.093759
Summary	0090256109	125,633.03	70.11	0.055805
Summary	0090256306	253,238.94	182.54	0.072082
Summary	0090256434	255,029.38	265.76	0.104208
Summary	0090256639	165,749.26	44.93	0.027107
Summary	0090256788	237,871.30	297.34	0.125000
Summary	0090257412	307,078.93	351.86	0.114583
Summary	0090258367	410,448.00	555.82	0.135418
Summary	0090258756	163,309.13	70.86	0.043390
Summary	0090259395	288,053.95	420.08	0.145834
Summary	0090260237	286,629.82	149.29	0.052085
Summary	0090260955	452,555.80	612.84	0.135418
Summary	0090261628	112,056.02	116.73	0.104171
Summary	0090262201	101,789.91	166.29	0.163366
Summary	0090262782	247,828.83	516.31	0.208333
Summary	0090263325	143,173.78	164.05	0.114581
Summary	0090263416	244,532.65	203.78	0.083334
Summary	0090263571	114,166.86	130.82	0.114587
Summary	0090263786	331,265.49	379.58	0.114585
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	337,355.72	136.85	0.040565
Summary	0090264607	139,382.66	116.15	0.083332
Summary	0090264801	281,869.63	264.25	0.093749
Summary	0090265118	356,240.12	296.87	0.083334
Summary	0090265154	436,620.17	682.22	0.156250
Summary	0090265164	138,710.71	288.98	0.208333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090265232	110,367.80	153.40	0.138990
Summary	0090265315	393,999.66	565.52	0.143533
Summary	0090265392	356,778.59	297.32	0.083335
Summary	0090265562	112,669.19	93.23	0.082747
Summary	0090265733	86,505.89	99.12	0.114582
Summary	0090265863	197,791.90	267.84	0.135415
Summary	0090266092	240,143.99	4.53	0.001886
Summary	0090266377	334,234.60	174.08	0.052083
Summary	0090266521	118,299.68	48.48	0.040981
Summary	0090266684	198,198.28	206.46	0.104168
Summary	0090266806	428,745.83	638.60	0.148946
Summary	0090266892	181,138.34	226.42	0.124998
Summary	0090267138	116,407.72	124.31	0.106788
Summary	0090267275	72,788.07	75.82	0.104165
Summary	0090268015	213,985.65	334.35	0.156249
Summary	0090268101	186,437.19	50.14	0.026894
Summary	0090268220	359,257.84	371.23	0.103332
Summary	0090268292	199,034.13	328.69	0.165143
Summary	0090269303	100,258.16	107.75	0.107473
Summary	0090269336	153,784.54	173.52	0.112833
Summary	0090269392	337,985.62	140.83	0.041667
Summary	0090269494	225,110.12	93.34	0.041464
Summary	0090269591	215,296.92	291.55	0.135418
Summary	0090269638	372,500.86	329.80	0.088537
Summary	0090269728	253,509.28	316.89	0.125001
Summary	0090269823	340,736.70	107.11	0.031435
Summary	0090270029	128,725.86	50.83	0.039487
Summary	0090270462	98,677.89	51.39	0.052079
Summary	0090270858	198,622.14	265.88	0.133862
Summary	0090271506	377,721.90	472.15	0.124999
Summary	0090271653	226,218.57	329.90	0.145832
Summary	0090271718	85,767.21	53.60	0.062495
Summary	0090271935	413,926.71	646.76	0.156250
Summary	0090272228	480,696.32	600.87	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090272294	154,908.89	112.95	0.072914
Summary	0090272367	143,339.89	283.69	0.197914
Summary	0090272790	202,937.16	403.70	0.198929
Summary	0090273057	224,308.98	233.66	0.104169
Summary	0090273234	376,587.92	470.73	0.124999
Summary	0090273651	258,757.66	539.08	0.208334
Summary	0090273705	103,341.70	139.94	0.135415
Summary	0090273750	130,817.37	76.83	0.058731
Summary	0090273803	278,449.82	337.62	0.121250
Summary	0090273804	351,041.55	541.59	0.154281
Summary	0090274189	530,695.97	573.98	0.108156
Summary	0090274976	270,671.07	78.45	0.028984
Summary	0090275485	103,642.76	66.94	0.064587
Summary	0090275969	253,930.76	185.16	0.072918
Summary	0090276313	217,197.03	228.05	0.104997
Summary	0090276734	433,161.99	232.25	0.053617
Summary	0090277080	245,405.89	485.70	0.197917
Summary	0090277194	156,927.25	151.99	0.096854
Summary	0090277433	257,149.96	319.32	0.124177
Summary	0090277532	219,054.54	228.18	0.104166
Summary	0090277855	161,692.22	218.96	0.135418
Summary	0090279076	137,378.12	58.39	0.042503
Summary	0090279308	335,603.35	349.59	0.104168
Summary	0090279513	64,775.05	97.94	0.151200
Summary	0090279690	108,537.09	200.41	0.184647
Summary	0090279774	92,074.31	153.46	0.166670
Summary	0090279777	183,446.85	343.96	0.187498
Summary	0090280456	153,589.61	223.98	0.145830
Summary	0090280806	141,067.51	161.64	0.114583
Summary	0090281259	312,774.80	260.65	0.083335
Summary	0090281272	349,761.37	400.77	0.114584
Summary	0090282141	154,662.26	112.77	0.072914
Summary	0090282209	153,170.11	207.42	0.135418
Summary	0090282253	350,157.56	132.88	0.037949

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090282286	255,161.87	425.27	0.166667
Summary	0090282411	222,327.42	254.75	0.114583
Summary	0090282412	172,482.29	84.41	0.048938
Summary	0090282503	165,038.36	243.73	0.147681
Summary	0090282926	145,491.15	121.24	0.083332
Summary	0090283529	597,672.36	560.32	0.093750
Summary	0090283705	284,351.83	177.72	0.062500
Summary	0090283789	159,207.87	348.27	0.218752
Summary	0090283984	542,393.13	555.46	0.102409
Summary	0090284478	116,451.52	36.39	0.031249
Summary	0090284536	146,284.10	87.03	0.059494
Summary	0090285036	222,294.49	254.71	0.114582
Summary	0090285447	208,291.19	217.52	0.104431
Summary	0090286161	253,268.37	237.44	0.093750
Summary	0090286194	166,196.76	259.68	0.156249
Summary	0090286377	243,633.41	482.19	0.197916
Summary	0090286980	327,776.93	273.15	0.083334
Summary	0090287025	350,080.41	333.55	0.095278
Summary	0090287275	382,827.86	398.78	0.104167
Summary	0090287307	318,951.28	296.36	0.092917
Summary	0090287503	412,520.03	350.35	0.084929
Summary	0090287674	139,162.66	144.96	0.104166
Summary	0090287704	449,838.47	469.24	0.104313
Summary	0090287743	376,971.92	274.88	0.072918
Summary	0090287833	233,905.51	1.70	0.000727
Summary	0090288052	92,689.00	38.62	0.041666
Summary	0090288408	155,106.18	64.63	0.041668
Summary	0090288445	429,650.81	765.13	0.178082
Summary	0090288885	512,257.12	747.04	0.145833
Summary	0090289138	319,588.29	99.87	0.031250
Summary	0090289623	534,332.72	667.92	0.125001
Summary	0090289822	249,152.36	207.63	0.083335
Summary	0090289860	428,203.35	401.44	0.093750
Summary	0090290043	237,034.84	85.56	0.036096

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090290851	300,662.30	375.83	0.125001
Summary	0090290995	280,221.29	350.28	0.125001
Summary	0090291213	150,661.25	235.41	0.156251
Summary	0090291329	278,404.34	203.00	0.072916
Summary	0090291381	172,891.93	180.10	0.104169
Summary	0090291432	425,437.60	876.03	0.205913
Summary	0090291442	401,996.20	293.12	0.072916
Summary	0090292068	135,419.03	70.53	0.052083
Summary	0090292361	144,690.85	165.79	0.114582
Summary	0090292495	319,840.36	185.12	0.057879
Summary	0090292556	271,289.27	226.07	0.083332
Summary	0090292963	170,188.15	207.40	0.121865
Summary	0090293071	92,509.68	33.41	0.036115
Summary	0090293134	127,599.41	172.79	0.135416
Summary	0090293339	107,557.76	114.81	0.106743
Summary	0090293348	448,897.57	502.94	0.112039
Summary	0090293936	123,545.07	128.69	0.104164
Summary	0090294205	147,334.31	46.04	0.031249
Summary	0090295155	315,336.30	394.17	0.125000
Summary	0090295357	381,094.38	157.71	0.041383
Summary	0090295671	361,626.81	490.48	0.135632
Summary	0090295727	356,541.87	334.26	0.093751
Summary	0090296707	267,942.29	167.46	0.062499
Summary	0090297480	111,794.56	46.58	0.041666
Summary	0090297503	394,869.91	616.98	0.156249
Summary	0090297532	353,720.31	700.07	0.197916
Summary	0090297649	280,240.54	102.22	0.036476
Summary	0090298094	136,294.04	127.78	0.093753
Summary	0090299051	276,304.71	354.16	0.128177
Summary	0090299448	142,961.43	165.38	0.115682
Summary	0090299483	329,880.92	343.63	0.104168
Summary	0090299529	324,102.68	472.65	0.145833
Summary	0090299629	345,649.01	244.83	0.070832
Summary	0090299892	219,072.18	365.12	0.166667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090300049	166,613.60	208.27	0.125002
Summary	0090300181	183,018.51	211.87	0.115764
Summary	0090300238	598,986.20	374.37	0.062501
Summary	0090300239	358,460.18	522.75	0.145832
Summary	0090300653	355,310.77	407.13	0.114584
Summary	0090301132	263,419.08	333.01	0.126418
Summary	0090301487	309,755.94	258.13	0.083333
Summary	0090301671	98,583.01	143.77	0.145836
Summary	0090302103	428,813.85	357.34	0.083332
Summary	0090302203	404,897.40	268.04	0.066199
Summary	0090303136	291,140.84	121.31	0.041667
Summary	0090303262	307,648.69	416.61	0.135417
Summary	0090303296	135,377.47	99.26	0.073321
Summary	0090303349	535,858.31	446.55	0.083334
Summary	0090304031	125,432.23	182.92	0.145832
Summary	0090304495	199,146.39	269.68	0.135418
Summary	0090304624	282,731.76	227.62	0.080507
Summary	0090306836	172,152.26	17.93	0.010415
Summary	0090307127	301,715.42	77.31	0.025623
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308282	298,804.25	342.38	0.114583
Summary	0090308474	317,048.02	330.26	0.104167
Summary	0090308673	349,370.12	291.14	0.083333
Summary	0090308919	83,779.43	14.44	0.017236
Summary	0090309137	133,991.95	106.47	0.079460
Summary	0090309384	133,019.09	143.21	0.107661
Summary	0090309896	371,350.60	541.55	0.145833
Summary	0090310306	124,763.01	181.95	0.145836
Summary	0090310322	362,560.66	604.27	0.166667
Summary	0090310385	186,033.24	193.78	0.104164
Summary	0090310395	488,723.60	903.89	0.184949
Summary	0090310460	517,005.06	715.55	0.138403
Summary	0090310523	263,018.16	86.46	0.032872
Summary	0090311050	284,680.41	326.20	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090311322	150,206.91	281.64	0.187501
Summary	0090311336	121,094.27	88.30	0.072918
Summary	0090311530	202,059.94	190.31	0.094185
Summary	0090312149	165,533.62	86.22	0.052086
Summary	0090312287	314,440.57	229.28	0.072917
Summary	0090312432	209,675.34	340.06	0.162184
Summary	0090313130	169,858.33	298.86	0.175947
Summary	0090313200	211,203.70	198.00	0.093748
Summary	0090313552	173,713.88	144.76	0.083332
Summary	0090314417	365,378.80	304.48	0.083333
Summary	0090314737	161,436.87	198.79	0.123138
Summary	0090314758	288,009.44	330.01	0.114583
Summary	0090315187	288,430.96	273.41	0.094792
Summary	0090315404	177,762.17	222.20	0.124998
Summary	0090316380	264,069.67	275.07	0.104166
Summary	0090316671	430,660.77	404.62	0.093953
Summary	0090316706	241,238.51	477.45	0.197916
Summary	0090316781	93,924.46	93.77	0.099836
Summary	0090317033	172,546.65	233.66	0.135418
Summary	0090317078	394,166.92	82.12	0.020834
Summary	0090317144	150,960.69	94.35	0.062500
Summary	0090317689	55,863.87	49.42	0.088465
Summary	0090317739	129,631.24	162.04	0.125001
Summary	0090318787	254,540.64	477.26	0.187499
Summary	0090319654	141,087.90	117.57	0.083331
Summary	0090319985	250,048.97	364.65	0.145831
Summary	0090320366	333,932.54	519.67	0.155621
Summary	0090320451	97,373.29	71.00	0.072915
Summary	0090320611	441,621.74	223.75	0.050666
Summary	0090320683	331,765.19	552.94	0.166666
Summary	0090320694	130,163.06	230.50	0.177086
Summary	0090320955	54,041.28	61.92	0.114579
Summary	0090321060	157,471.62	155.86	0.098977
Summary	0090321199	102,394.44	136.36	0.133171

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090321268	412,842.59	43.00	0.010416
Summary	0090321913	127,445.45	49.74	0.039028
Summary	0090321940	263,608.47	244.94	0.092918
Summary	0090322342	192,956.96	201.00	0.104168
Summary	0090322438	391,382.86	570.77	0.145834
Summary	0090322850	207,361.23	237.60	0.114583
Summary	0090323608	246,246.11	282.16	0.114585
Summary	0090323679	378,837.35	315.70	0.083334
Summary	0090323790	185,961.01	116.23	0.062502
Summary	0090323838	240,153.80	257.21	0.107102
Summary	0090323993	373,533.82	505.83	0.135417
Summary	0090324027	349,249.08	184.66	0.052873
Summary	0090324365	193,069.14	164.91	0.085415
Summary	0090324470	276,100.80	115.04	0.041666
Summary	0090324586	318,138.97	364.53	0.114582
Summary	0090325187	134,171.92	4.87	0.003630
Summary	0090325980	275,438.48	258.22	0.093749
Summary	0090326004	359,885.83	412.37	0.114584
Summary	0090326051	417,645.90	615.42	0.147354
Summary	0090326091	297,424.91	495.71	0.166667
Summary	0090326160	231,122.37	312.98	0.135417
Summary	0090326719	101,515.38	58.08	0.057213
Summary	0090327235	231,892.80	222.43	0.095919
Summary	0090327560	255,967.09	293.30	0.114585
Summary	0090327768	338,096.14	138.06	0.040835
Summary	0090328154	247,650.41	154.78	0.062499
Summary	0090328171	399,621.02	338.13	0.084613
Summary	0090328327	365,274.07	180.66	0.049459
Summary	0090328612	275,738.80	430.84	0.156249
Summary	0090329052	216,084.55	157.56	0.072916
Summary	0090329238	140,815.71	205.36	0.145836
Summary	0090329501	235,411.84	49.04	0.020832
Summary	0090329608	140,625.09	110.75	0.078756
Summary	0090330115	158,273.74	212.67	0.134368

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090330305	91,550.08	43.55	0.047570
Summary	0090330357	269,784.10	495.23	0.183565
Summary	0090331177	307,201.95	248.98	0.081048
Summary	0090331206	143,434.85	88.34	0.061589
Summary	0090331818	460,066.60	766.78	0.166667
Summary	0090331954	374,245.62	545.77	0.145832
Summary	0090332217	370,963.57	463.70	0.124999
Summary	0090333231	239,541.41	324.38	0.135417
Summary	0090333645	257,713.86	241.61	0.093751
Summary	0090334318	75,653.47	47.28	0.062495
Summary	0090334645	356,905.77	446.13	0.124999
Summary	0090335259	168,076.94	245.11	0.145832
Summary	0090335339	160,469.67	29.10	0.018134
Summary	0090335725	166,154.23	159.41	0.095941
Summary	0090335940	247,866.21	230.31	0.092917
Summary	0090336263	241,812.25	176.32	0.072916
Summary	0090336428	196,347.15	265.89	0.135418
Summary	0090336430	304,277.89	667.41	0.219342
Summary	0090336490	133,954.82	167.44	0.124997
Summary	0090336536	180,915.81	244.99	0.135417
Summary	0090336554	66,609.86	90.20	0.135415
Summary	0090336600	326,985.49	272.49	0.083334
Summary	0090336877	314,135.00	294.50	0.093750
Summary	0090337040	198,994.13	315.51	0.158552
Summary	0090337325	578,686.54	904.20	0.156250
Summary	0090337476	207,510.91	253.63	0.122225
Summary	0090338070	461,299.53	586.10	0.127054
Summary	0090338343	295,025.69	184.39	0.062500
Summary	0090338445	178,200.60	204.19	0.114584
Summary	0090338449	191,245.50	206.57	0.108013
Summary	0090338579	270,891.92	310.40	0.114584
Summary	0090338629	298,563.82	114.46	0.038337
Summary	0090338768	267,961.59	334.95	0.124999
Summary	0090338852	179,234.99	66.04	0.036845

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090339862	166,989.24	45.76	0.027403
Summary	0090340023	311,247.63	194.53	0.062500
Summary	0090340167	133,223.83	208.16	0.156248
Summary	0090340289	592,927.75	802.92	0.135416
Summary	0090340553	96,665.94	98.27	0.101659
Summary	0090340964	312,298.74	467.02	0.149543
Summary	0090340984	212,366.25	353.94	0.166665
Summary	0090341401	187,112.64	350.84	0.187502
Summary	0090341527	461,111.25	1,063.01	0.230532
Summary	0090341583	214,670.94	229.53	0.106922
Summary	0090341593	236,636.85	354.48	0.149799
Summary	0090341617	229,380.98	95.22	0.041512
Summary	0090341885	353,889.81	331.77	0.093750
Summary	0090342211	156,410.20	162.93	0.104168
Summary	0090342724	222,791.38	348.11	0.156249
Summary	0090342879	211,467.34	242.31	0.114585
Summary	0090343181	87,349.86	72.79	0.083332
Summary	0090344700	60,069.59	106.37	0.177078
Summary	0090344942	195,062.94	223.51	0.114584
Summary	0090345301	196,402.33	265.96	0.135416
Summary	0090345446	162,129.98	47.44	0.029260
Summary	0090345656	297,185.37	526.27	0.177085
Summary	0090345668	58,611.00	73.26	0.124994
Summary	0090346396	89,505.41	59.90	0.066923
Summary	0090346709	410,655.87	39.35	0.009582
Summary	0090346812	212,537.59	287.81	0.135416
Summary	0090347096	60,303.97	17.55	0.029103
Summary	0090347278	154,842.76	177.42	0.114581
Summary	0090347418	399,004.23	89.86	0.022521
Summary	0090347462	31,856.91	116.81	0.366671

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
6	1,138,094.99	218,472.05	19.196

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090223681	186,321.09	42,282.42	22.693
0090237416	250,434.93	147,581.24	58.930
0090297568	370,795.26	(12,141.78)	(3.275)
0090324511	119,290.64	15,573.53	13.055
0090335071	151,550.50	10,003.01	6.600
0090335732	59,702.57	15,173.63	25.415

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	217,007.85	25,472.30	40,708.35	18.759

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090286531	86,336.05	460.00	3,563.39	4.127
0090306831	59,708.86	13,673.25	36,603.14	61.303
0090307224	70,962.94	11,339.05	541.82	0.764

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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
247	44,354,382.91	2,642,144.70	5.957

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090214899	78,875.02	2,484.82	3.150
0090215050	59,092.76	14,320.56	24.234
0090216310	190,454.98	76,735.48	40.291
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,367.73	6.848
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)
0090220111	283,197.98	10,740.53	3.793
0090221268	111,915.09	40,377.25	36.078
0090221292	202,802.04	13,762.46	6.786
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
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
0090223399	64,057.49	43,512.94	67.928
0090223681	186,321.09	42,282.42	22.693
0090223792	246,104.63	147,983.24	60.130
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
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
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)
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
0090235197	387,059.97	38,409.93	9.924
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090238210	448,415.27	1,762.45	0.393
0090239441	279,709.82	89,371.27	31.951
0090239872	72,271.05	23,275.37	32.206
0090240665	160,094.01	(15,995.67)	(9.991)
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090242783	128,339.62	32,360.46	25.215
0090242834	336,593.68	(61,936.75)	(18.401)
0090243011	140,839.44	14,249.88	10.118
0090243035	387,422.79	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
0090245076	129,135.09	15.95	0.012
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
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090251152	236,166.62	(4,653.07)	(1.970)
0090251230	189,916.71	7,038.27	3.706
0090251628	82,366.19	1,349.29	1.638
0090253363	74,782.98	32,316.80	43.214
0090253924	181,774.20	19,776.08	10.879
0090255037	70,103.89	4,197.59	5.988
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)
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)
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	19,802.98	8.564
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
0090264361	114,714.07	10,686.80	9.316
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
0090267692	102,052.78	79,481.67	77.883
0090268469	69,818.93	5,074.12	7.268

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090268906	124,707.06	4,907.54	3.935
0090270252	386,393.52	(3,895.17)	(1.008)
0090272314	216,794.55	(35,028.00)	(16.157)
0090272346	97,172.85	(6,600.18)	(6.792)
0090272857	120,309.48	1,015.94	0.844
0090273696	63,506.62	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
0090276221	127,340.23	6,052.23	4.753
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
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
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)
0090283438	151,364.02	8,405.62	5.553
0090284110	156,899.03	31,461.63	20.052
0090285007	330,630.27	15,479.52	4.682

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0090286775	88,346.79	520.66	0.589
0090289516	84,116.81	49,083.94	58.352
0090289619	150,879.43	19,872.43	13.171
0090290518	243,245.99	(64,702.70)	(26.600)
0090290607	121,308.06	58,980.18	48.620
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090291421	165,645.89	14,398.41	8.692
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	13,155.48	12.549
0090293122	116,098.06	(2,132.72)	(1.837)
0090293461	49,848.08	18,056.01	36.222
0090294461	199,430.03	7,290.53	3.656
0090295246	153,962.42	(4,756.24)	(3.089)
0090295447	63,195.49	620.61	0.982
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(48,704.06)	(17.471)
0090296956	97,477.94	1,191.68	1.223
0090297343	48,753.02	(134.57)	(0.276)
0090297568	370,795.26	(12,141.78)	(3.275)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090299655	281,724.37	45,129.63	16.019

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
0090301588	125,512.30	10,738.36	8.556
0090301885	107,711.99	(1,740.57)	(1.616)
0090302544	257,693.56	(10,026.63)	(3.891)
0090302709	143,299.69	8,063.90	5.627
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
0090306831	59,708.86	36,603.14	61.303
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	4,665.12	7.909
0090310475	209,227.85	1,308.62	0.625
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(17,081.13)	(5.154)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090317845	271,686.51	78,263.67	28.807
0090318216	685,946.83	(18,453.06)	(2.690)
0090318544	369,604.61	(88,350.93)	(23.904)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2024
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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
0090320408	51,439.60	33,633.56	65.385
0090321227	382,030.53	(81,989.09)	(21.461)
0090321729	273,288.97	10,617.04	3.885
0090322256	75,441.83	42,299.11	56.069
0090322413	99,099.72	20,835.40	21.025
0090322616	122,197.47	(1,350.90)	(1.106)
0090322973	149,729.97	10,457.13	6.984
0090324066	408,187.04	15,760.15	3.861
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
0090328654	156,027.07	9,594.77	6.149
0090329777	196,683.22	(2,821.77)	(1.435)
0090330110	228,926.81	(24,304.95)	(10.617)
0090330153	60,083.68	(1,529.44)	(2.546)
0090330259	336,798.63	3,222.82	0.957
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	(1,770.69)	(1.236)
0090334031	174,464.39	(41,430.84)	(23.747)
0090335071	151,550.50	10,003.01	6.600
0090335732	59,702.57	15,173.63	25.415

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090336909	63,959.49	1,376.73	2.153
0090337803	140,942.79	66,354.33	47.079
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
0090341325	32,021.19	16,046.07	50.111
0090341611	161,096.49	8,016.71	4.976
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(10,141.30)	(7.804)
0090343511	110,819.62	(21,751.23)	(19.628)
0090343964	61,658.90	4,386.86	7.115
0090344113	275,230.99	53,558.00	19.459
0090344274	371,042.80	(3,962.09)	(1.068)
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	5,957.91	4.566
0090347217	122,470.08	(19,559.36)	(15.971)

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Credit-Linked Notes

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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	9	1,355,102.84	243,944.35	0.005 %	0	0.00	0.00	0.000 %	9	1,355,102.84	243,944.35	0.005 %

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	0090223681	190,000.00	4.250 %	TX	95.00	360	186,321.09	09/30/2024	42,282.42	42,282.42
Summary	0090237416	262,000.00	4.125 %	MN	95.00	360	250,434.93	09/30/2024	147,581.24	147,581.24
Summary	0090286531	82,000.00	4.125 %	WI	97.00	360	86,336.05	08/31/2024	460.00	3,563.39
Summary	0090297568	400,000.00	3.750 %	AR	85.00	360	370,795.26	09/30/2024	(12,141.78)	(12,141.78)
Summary	0090306831	63,000.00	4.750 %	IL	97.00	360	59,708.86	03/31/2024	13,673.25	36,603.14
Summary	0090307224	81,000.00	4.250 %	IL	97.00	360	70,962.94	05/31/2024	11,339.05	541.82
Summary	0090324511	125,000.00	4.750 %	MI	89.00	360	119,290.64	09/30/2024	15,573.53	15,573.53
Summary	0090335071	164,000.00	4.625 %	WV	85.00	360	151,550.50	09/30/2024	10,003.01	10,003.01
Summary	0090335732	65,000.00	5.375 %	OK	97.00	360	59,702.57	09/30/2024	15,173.63	15,173.63

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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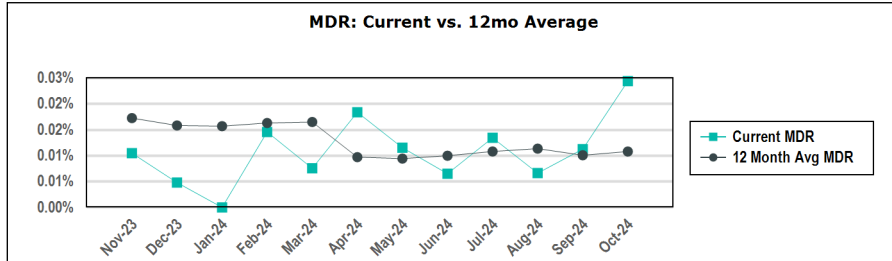
Distribution Date: 25-Oct-2024
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Realized Loss Report - Collateral

Summary

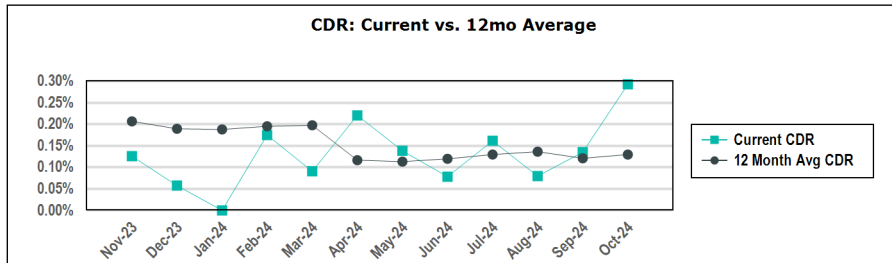
MDR

Current Month 0.024 %
 3 Month Average 0.014 %
 12 Month Average 0.011 %



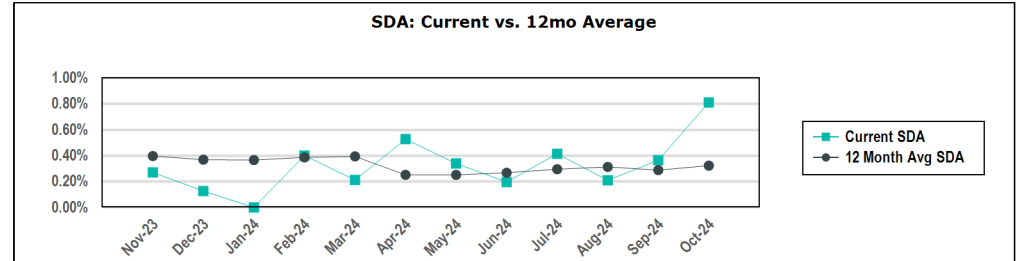
CDR

Current Month 0.293 %
 3 Month Average 0.169 %
 12 Month Average 0.130 %



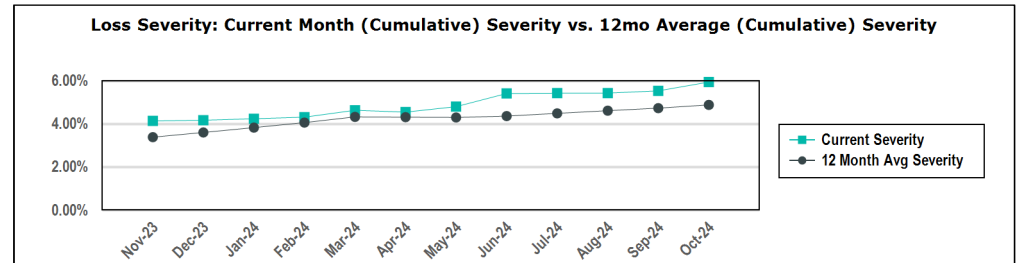
SDA

Current Month 0.811 %
 3 Month Average 0.462 %
 12 Month Average 0.323 %



Loss Severity

Current Month (Cumulative) 5.957 %
 3 Month Average (Cumulative) 5.650 %
 12 Month Average (Cumulative) 4.897 %



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

Summary

SMM

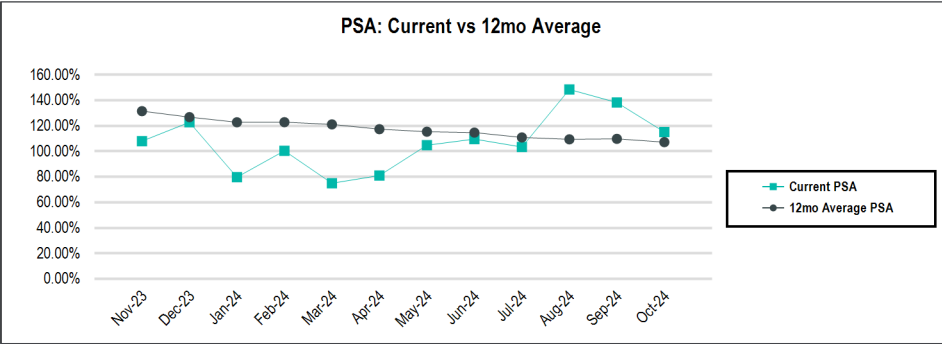
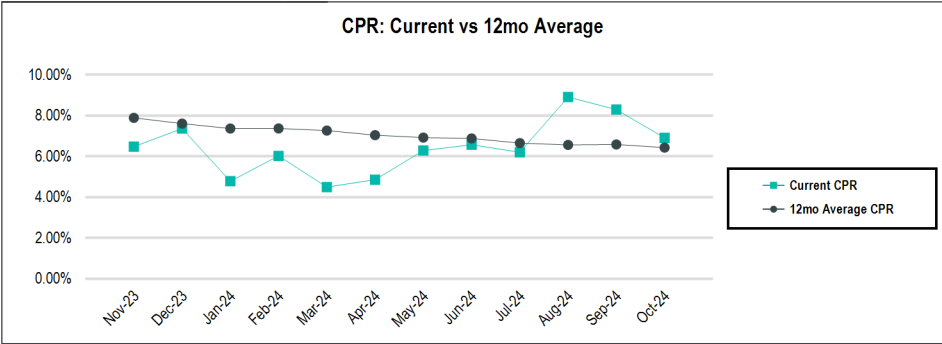
Current Month	0.595 %
3 Month Average	0.696 %
12 Month Average	0.553 %

CPR

Current Month	6.913 %
3 Month Average	8.041 %
12 Month Average	6.435 %

PSA

Current Month	115.218 %
3 Month Average	134.018 %
12 Month Average	107.245 %



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
152	29,483,198.71

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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

The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment.

Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches.

Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.