

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-Apr-2022
 11-Apr-2022 4:09:29 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		04/22/2022	0.00000 %	5,802,408,688.85	0.00	147,072,603.36	0.00	5,655,336,085.49	147,072,603.36	0.00
2M-1	30711XC28	04/22/2022	1.10657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/22/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	04/22/2022	2.65657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		04/22/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	04/22/2022	2.65657 %	16,806,857.39	38,447.40	1,501,391.77	0.00	15,305,465.61	1,539,839.17	0.00
2M-BH		04/22/2022	0.00000 %	190,390,790.92	0.00	17,008,008.14	0.00	173,382,782.79	17,008,008.14	0.00
2M-2C	30711XC77	04/22/2022	2.65657 %	18,988,182.33	43,437.40	0.00	0.00	18,988,182.33	43,437.40	0.00
2M-CH		04/22/2022	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	04/22/2022	2.65657 %	35,795,039.72	81,884.80	1,501,391.77	0.00	34,293,647.94	1,583,276.57	0.00
2M-2H		04/22/2022	0.00000 %	405,491,982.59	0.00	17,008,008.14	0.00	388,483,974.46	17,008,008.14	0.00
2B-1	30711XC44	04/22/2022	4.45657 %	151,053,000.00	579,681.29	0.00	0.00	151,053,000.00	579,681.29	0.00
2B-1H		04/22/2022	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		04/22/2022	0.00000 %	132,462,243.74	0.00	0.00	(41,177.26)	132,503,421.00	0.00	0.00
2A-I1	30711XC93	04/22/2022	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	04/22/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	04/22/2022	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	04/22/2022	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	04/22/2022	1.70000 %	0.00	24,603.37	0.00	0.00	0.00	24,603.37	0.00
2B-I2	30711XE34	04/22/2022	1.30000 %	0.00	18,814.34	0.00	0.00	0.00	18,814.34	0.00
2B-I3	30711XE59	04/22/2022	0.90000 %	0.00	13,025.31	0.00	0.00	0.00	13,025.31	0.00
2B-I4	30711XH98	04/22/2022	0.50000 %	0.00	7,236.29	0.00	0.00	0.00	7,236.29	0.00
2C-I1	30711XE83	04/22/2022	1.70000 %	0.00	27,796.59	0.00	0.00	0.00	27,796.59	0.00
2C-I2	30711XF25	04/22/2022	1.30000 %	0.00	21,256.22	0.00	0.00	0.00	21,256.22	0.00
2C-I3	30711XF41	04/22/2022	0.90000 %	0.00	14,715.84	0.00	0.00	0.00	14,715.84	0.00
2C-I4	30711XF66	04/22/2022	0.50000 %	0.00	8,175.47	0.00	0.00	0.00	8,175.47	0.00
2E-A1	30711XC85	04/22/2022	0.95657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	04/22/2022	1.35657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	04/22/2022	1.75657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	04/22/2022	2.15657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	04/22/2022	0.95657 %	16,806,857.39	13,844.03	1,501,391.77	0.00	15,305,465.61	1,515,235.80	0.00

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Apr-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	04/22/2022	1.35657 %	16,806,857.39	19,633.06	1,501,391.77	0.00	15,305,465.61	1,521,024.83	0.00
2E-B3	30711XE42	04/22/2022	1.75657 %	16,806,857.39	25,422.09	1,501,391.77	0.00	15,305,465.61	1,526,813.86	0.00
2E-B4	30711XE67	04/22/2022	2.15657 %	16,806,857.39	31,211.11	1,501,391.77	0.00	15,305,465.61	1,532,602.88	0.00
2E-C1	30711XE75	04/22/2022	0.95657 %	18,988,182.33	15,640.81	0.00	0.00	18,988,182.33	15,640.81	0.00
2E-C2	30711XE91	04/22/2022	1.35657 %	18,988,182.33	22,181.19	0.00	0.00	18,988,182.33	22,181.19	0.00
2E-C3	30711XF33	04/22/2022	1.75657 %	18,988,182.33	28,721.56	0.00	0.00	18,988,182.33	28,721.56	0.00
2E-C4	30711XF58	04/22/2022	2.15657 %	18,988,182.33	35,261.94	0.00	0.00	18,988,182.33	35,261.94	0.00
2E-D1	30711XF74	04/22/2022	0.95657 %	16,806,857.39	13,844.03	1,501,391.77	0.00	15,305,465.61	1,515,235.80	0.00
2E-D2	30711XF82	04/22/2022	1.35657 %	16,806,857.39	19,633.06	1,501,391.77	0.00	15,305,465.61	1,521,024.83	0.00
2E-D3	30711XF90	04/22/2022	1.75657 %	16,806,857.39	25,422.09	1,501,391.77	0.00	15,305,465.61	1,526,813.86	0.00
2E-D4	30711XG24	04/22/2022	2.15657 %	16,806,857.39	31,211.11	1,501,391.77	0.00	15,305,465.61	1,532,602.88	0.00
2E-D5	30711XG32	04/22/2022	2.65657 %	16,806,857.39	38,447.40	1,501,391.77	0.00	15,305,465.61	1,539,839.17	0.00
2E-F1	30711XG40	04/22/2022	0.95657 %	35,795,039.72	29,484.84	1,501,391.77	0.00	34,293,647.94	1,530,876.61	0.00
2E-F2	30711XG57	04/22/2022	1.35657 %	35,795,039.72	41,814.24	1,501,391.77	0.00	34,293,647.94	1,543,206.01	0.00
2E-F3	30711XG65	04/22/2022	1.75657 %	35,795,039.72	54,143.65	1,501,391.77	0.00	34,293,647.94	1,555,535.42	0.00
2E-F4	30711XG73	04/22/2022	2.15657 %	35,795,039.72	66,473.05	1,501,391.77	0.00	34,293,647.94	1,567,864.82	0.00
2E-F5	30711XG81	04/22/2022	2.65657 %	35,795,039.72	81,884.80	1,501,391.77	0.00	34,293,647.94	1,583,276.57	0.00
2X-1	30711XG99	04/22/2022	1.70000 %	0.00	24,603.37	0.00	0.00	0.00	24,603.37	0.00
2X-2	30711XH23	04/22/2022	1.30000 %	0.00	18,814.34	0.00	0.00	0.00	18,814.34	0.00
2X-3	30711XH31	04/22/2022	0.90000 %	0.00	13,025.31	0.00	0.00	0.00	13,025.31	0.00
2X-4	30711XH49	04/22/2022	0.50000 %	0.00	7,236.29	0.00	0.00	0.00	7,236.29	0.00
2Y-1	30711XH56	04/22/2022	1.70000 %	0.00	52,399.96	0.00	0.00	0.00	52,399.96	0.00
2Y-2	30711XH64	04/22/2022	1.30000 %	0.00	40,070.56	0.00	0.00	0.00	40,070.56	0.00
2Y-3	30711XH72	04/22/2022	0.90000 %	0.00	27,741.16	0.00	0.00	0.00	27,741.16	0.00
2Y-4	30711XH80	04/22/2022	0.50000 %	0.00	15,411.75	0.00	0.00	0.00	15,411.75	0.00
Totals				7,382,638,724.64	1,672,651.12	205,110,887.96	(41,177.26)	7,177,569,013.80	206,783,539.08	0.00

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Apr-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	5,802,408,688.85	9,525,901.95	137,546,701.41	0.00	0.00	147,072,603.36	5,655,336,085.49	0.22345906	147,072,603.36
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	16,806,857.39	97,579.21	1,403,812.56	0.00	0.00	1,501,391.77	15,305,465.61	0.80605217	1,501,391.77
2M-BH	215,101,191.67	190,390,790.92	1,105,393.06	15,902,615.08	0.00	0.00	17,008,008.14	173,382,782.79	0.80605217	17,008,008.14
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	35,795,039.72	97,579.21	1,403,812.56	0.00	0.00	1,501,391.77	34,293,647.94	0.60201739	1,501,391.77
2M-2H	645,303,575.00	405,491,982.59	1,105,393.06	15,902,615.08	0.00	0.00	17,008,008.14	388,483,974.46	0.60201739	17,008,008.14
2B-1	151,053,000.00	151,053,000.00	0.00	0.00	0.00	0.00	0.00	151,053,000.00	1.00000000	0.00
2B-1H	7,951,103.00	7,951,103.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00	1.00000000	0.00
2B-2H	132,503,421.00	132,462,243.74	0.00	0.00	0.00	(41,177.26)	(41,177.26)	132,503,421.00	1.00000000	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	16,806,857.39	97,579.21	1,403,812.56	0.00	0.00	1,501,391.77	15,305,465.61	0.80605217	1,501,391.77
2E-B2	18,988,182.33	16,806,857.39	97,579.21	1,403,812.56	0.00	0.00	1,501,391.77	15,305,465.61	0.80605217	1,501,391.77
2E-B3	18,988,182.33	16,806,857.39	97,579.21	1,403,812.56	0.00	0.00	1,501,391.77	15,305,465.61	0.80605217	1,501,391.77

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Apr-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	16,806,857.39	97,579.21	1,403,812.56	0.00	0.00	1,501,391.77	15,305,465.61	0.80605217	1,501,391.77
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	16,806,857.39	97,579.21	1,403,812.56	0.00	0.00	1,501,391.77	15,305,465.61	0.40302609	1,501,391.77
2E-D2	37,976,364.67	16,806,857.39	97,579.21	1,403,812.56	0.00	0.00	1,501,391.77	15,305,465.61	0.40302609	1,501,391.77
2E-D3	37,976,364.67	16,806,857.39	97,579.21	1,403,812.56	0.00	0.00	1,501,391.77	15,305,465.61	0.40302609	1,501,391.77
2E-D4	37,976,364.67	16,806,857.39	97,579.21	1,403,812.56	0.00	0.00	1,501,391.77	15,305,465.61	0.40302609	1,501,391.77
2E-D5	37,976,364.67	16,806,857.39	97,579.21	1,403,812.56	0.00	0.00	1,501,391.77	15,305,465.61	0.40302609	1,501,391.77
2E-F1	37,976,364.67	35,795,039.72	97,579.21	1,403,812.56	0.00	0.00	1,501,391.77	34,293,647.94	0.90302609	1,501,391.77
2E-F2	37,976,364.67	35,795,039.72	97,579.21	1,403,812.56	0.00	0.00	1,501,391.77	34,293,647.94	0.90302609	1,501,391.77
2E-F3	37,976,364.67	35,795,039.72	97,579.21	1,403,812.56	0.00	0.00	1,501,391.77	34,293,647.94	0.90302609	1,501,391.77
2E-F4	37,976,364.67	35,795,039.72	97,579.21	1,403,812.56	0.00	0.00	1,501,391.77	34,293,647.94	0.90302609	1,501,391.77
2E-F5	37,976,364.67	35,795,039.72	97,579.21	1,403,812.56	0.00	0.00	1,501,391.77	34,293,647.94	0.90302609	1,501,391.77
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	7,382,638,724.64	13,297,955.43	191,812,932.53	0.00	(41,177.26)	205,069,710.70	7,177,569,013.80	0.25808777	205,110,887.96

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	229.27033285	0.37639657	5.43487708	0.00000000	0.00000000	5.81127365	223.45905920	0.22345906	5.81127365
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	885.12197207	5.13894423	73.93085529	0.00000000	0.00000000	79.06979952	806.05217203	0.80605217	79.06979952
2M-BH	215,101,191.67	885.12197186	5.13894438	73.93085532	0.00000000	0.00000000	79.06979970	806.05217221	0.80605217	79.06979970
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	628.37399058	1.71298141	24.64361842	0.00000000	0.00000000	26.35659983	602.01739057	0.60201739	26.35659983
2M-2H	645,303,575.00	628.37399063	1.71298146	24.64361844	0.00000000	0.00000000	26.35659990	602.01739075	0.60201739	26.35659990
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	999.68923625	0.00000000	0.00000000	0.00000000	(0.31076375)	(0.31076375)	1000.00000000	1.00000000	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	885.12197207	5.13894423	73.93085529	0.00000000	0.00000000	79.06979952	806.05217203	0.80605217	79.06979952
2E-B2	18,988,182.33	885.12197207	5.13894423	73.93085529	0.00000000	0.00000000	79.06979952	806.05217203	0.80605217	79.06979952
2E-B3	18,988,182.33	885.12197207	5.13894423	73.93085529	0.00000000	0.00000000	79.06979952	806.05217203	0.80605217	79.06979952

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Apr-2022
11-Apr-2022 4:09:29 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	885.12197207	5.13894423	73.93085529	0.00000000	0.00000000	79.06979952	806.05217203	0.80605217	79.06979952
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	442.56098592	2.56947211	36.96542763	0.00000000	0.00000000	39.53489975	403.02608591	0.40302609	39.53489975
2E-D2	37,976,364.67	442.56098592	2.56947211	36.96542763	0.00000000	0.00000000	39.53489975	403.02608591	0.40302609	39.53489975
2E-D3	37,976,364.67	442.56098592	2.56947211	36.96542763	0.00000000	0.00000000	39.53489975	403.02608591	0.40302609	39.53489975
2E-D4	37,976,364.67	442.56098592	2.56947211	36.96542763	0.00000000	0.00000000	39.53489975	403.02608591	0.40302609	39.53489975
2E-D5	37,976,364.67	442.56098592	2.56947211	36.96542763	0.00000000	0.00000000	39.53489975	403.02608591	0.40302609	39.53489975
2E-F1	37,976,364.67	942.56098579	2.56947211	36.96542763	0.00000000	0.00000000	39.53489975	903.02608578	0.90302609	39.53489975
2E-F2	37,976,364.67	942.56098579	2.56947211	36.96542763	0.00000000	0.00000000	39.53489975	903.02608578	0.90302609	39.53489975
2E-F3	37,976,364.67	942.56098579	2.56947211	36.96542763	0.00000000	0.00000000	39.53489975	903.02608578	0.90302609	39.53489975
2E-F4	37,976,364.67	942.56098579	2.56947211	36.96542763	0.00000000	0.00000000	39.53489975	903.02608578	0.90302609	39.53489975
2E-F5	37,976,364.67	942.56098579	2.56947211	36.96542763	0.00000000	0.00000000	39.53489975	903.02608578	0.90302609	39.53489975
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-Apr-2022
 11-Apr-2022 4:09:29 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 %	5,802,408,688.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,655,336,085.49
2M-1	N/A	N/A	1.10657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	2.65657 %	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	03/25/22 - 04/24/22	31	2.65657 %	16,806,857.39	38,447.40	0.00	0.00	0.00	0.00	38,447.40	0.00	15,305,465.61
2M-BH	N/A	N/A	0.00000 %	190,390,790.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	173,382,782.79
2M-2C	03/25/22 - 04/24/22	31	2.65657 %	18,988,182.33	43,437.40	0.00	0.00	0.00	0.00	43,437.40	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	03/25/22 - 04/24/22	31	2.65657 %	35,795,039.72	81,884.80	0.00	0.00	0.00	0.00	81,884.80	0.00	34,293,647.94
2M-2H	N/A	N/A	0.00000 %	405,491,982.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	388,483,974.46
2B-1	03/25/22 - 04/24/22	31	4.45657 %	151,053,000.00	579,681.29	0.00	0.00	0.00	0.00	579,681.29	0.00	151,053,000.00
2B-1H	N/A	N/A	0.00000 %	7,951,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00
2B-2H	N/A	N/A	0.00000 %	132,462,243.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,503,421.00
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	03/25/22 - 04/24/22	31	1.70000 %	16,806,857.39	24,603.37	0.00	0.00	0.00	0.00	24,603.37	0.00	15,305,465.61
2B-I2	03/25/22 - 04/24/22	31	1.30000 %	16,806,857.39	18,814.34	0.00	0.00	0.00	0.00	18,814.34	0.00	15,305,465.61
2B-I3	03/25/22 - 04/24/22	31	0.90000 %	16,806,857.39	13,025.31	0.00	0.00	0.00	0.00	13,025.31	0.00	15,305,465.61
2B-I4	03/25/22 - 04/24/22	31	0.50000 %	16,806,857.39	7,236.29	0.00	0.00	0.00	0.00	7,236.29	0.00	15,305,465.61
2C-I1	03/25/22 - 04/24/22	31	1.70000 %	18,988,182.33	27,796.59	0.00	0.00	0.00	0.00	27,796.59	0.00	18,988,182.33
2C-I2	03/25/22 - 04/24/22	31	1.30000 %	18,988,182.33	21,256.22	0.00	0.00	0.00	0.00	21,256.22	0.00	18,988,182.33
2C-I3	03/25/22 - 04/24/22	31	0.90000 %	18,988,182.33	14,715.84	0.00	0.00	0.00	0.00	14,715.84	0.00	18,988,182.33
2C-I4	03/25/22 - 04/24/22	31	0.50000 %	18,988,182.33	8,175.47	0.00	0.00	0.00	0.00	8,175.47	0.00	18,988,182.33
2E-A1	N/A	N/A	0.95657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.35657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.75657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.15657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	03/25/22 - 04/24/22	31	0.95657 %	16,806,857.39	13,844.03	0.00	0.00	0.00	0.00	13,844.03	0.00	15,305,465.61
2E-B2	03/25/22 - 04/24/22	31	1.35657 %	16,806,857.39	19,633.06	0.00	0.00	0.00	0.00	19,633.06	0.00	15,305,465.61

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:09:29 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	03/25/22 - 04/24/22	31	1.75657 %	16,806,857.39	25,422.09	0.00	0.00	0.00	0.00	25,422.09	0.00	15,305,465.61
2E-B4	03/25/22 - 04/24/22	31	2.15657 %	16,806,857.39	31,211.11	0.00	0.00	0.00	0.00	31,211.11	0.00	15,305,465.61
2E-C1	03/25/22 - 04/24/22	31	0.95657 %	18,988,182.33	15,640.81	0.00	0.00	0.00	0.00	15,640.81	0.00	18,988,182.33
2E-C2	03/25/22 - 04/24/22	31	1.35657 %	18,988,182.33	22,181.19	0.00	0.00	0.00	0.00	22,181.19	0.00	18,988,182.33
2E-C3	03/25/22 - 04/24/22	31	1.75657 %	18,988,182.33	28,721.56	0.00	0.00	0.00	0.00	28,721.56	0.00	18,988,182.33
2E-C4	03/25/22 - 04/24/22	31	2.15657 %	18,988,182.33	35,261.94	0.00	0.00	0.00	0.00	35,261.94	0.00	18,988,182.33
2E-D1	03/25/22 - 04/24/22	31	0.95657 %	16,806,857.39	13,844.03	0.00	0.00	0.00	0.00	13,844.03	0.00	15,305,465.61
2E-D2	03/25/22 - 04/24/22	31	1.35657 %	16,806,857.39	19,633.06	0.00	0.00	0.00	0.00	19,633.06	0.00	15,305,465.61
2E-D3	03/25/22 - 04/24/22	31	1.75657 %	16,806,857.39	25,422.09	0.00	0.00	0.00	0.00	25,422.09	0.00	15,305,465.61
2E-D4	03/25/22 - 04/24/22	31	2.15657 %	16,806,857.39	31,211.11	0.00	0.00	0.00	0.00	31,211.11	0.00	15,305,465.61
2E-D5	03/25/22 - 04/24/22	31	2.65657 %	16,806,857.39	38,447.40	0.00	0.00	0.00	0.00	38,447.40	0.00	15,305,465.61
2E-F1	03/25/22 - 04/24/22	31	0.95657 %	35,795,039.72	29,484.84	0.00	0.00	0.00	0.00	29,484.84	0.00	34,293,647.94
2E-F2	03/25/22 - 04/24/22	31	1.35657 %	35,795,039.72	41,814.24	0.00	0.00	0.00	0.00	41,814.24	0.00	34,293,647.94
2E-F3	03/25/22 - 04/24/22	31	1.75657 %	35,795,039.72	54,143.65	0.00	0.00	0.00	0.00	54,143.65	0.00	34,293,647.94
2E-F4	03/25/22 - 04/24/22	31	2.15657 %	35,795,039.72	66,473.05	0.00	0.00	0.00	0.00	66,473.05	0.00	34,293,647.94
2E-F5	03/25/22 - 04/24/22	31	2.65657 %	35,795,039.72	81,884.80	0.00	0.00	0.00	0.00	81,884.80	0.00	34,293,647.94
2X-1	03/25/22 - 04/24/22	31	1.70000 %	16,806,857.39	24,603.37	0.00	0.00	0.00	0.00	24,603.37	0.00	15,305,465.62
2X-2	03/25/22 - 04/24/22	31	1.30000 %	16,806,857.39	18,814.34	0.00	0.00	0.00	0.00	18,814.34	0.00	15,305,465.62
2X-3	03/25/22 - 04/24/22	31	0.90000 %	16,806,857.39	13,025.31	0.00	0.00	0.00	0.00	13,025.31	0.00	15,305,465.62
2X-4	03/25/22 - 04/24/22	31	0.50000 %	16,806,857.39	7,236.29	0.00	0.00	0.00	0.00	7,236.29	0.00	15,305,465.62
2Y-1	03/25/22 - 04/24/22	31	1.70000 %	35,795,039.73	52,399.96	0.00	0.00	0.00	0.00	52,399.96	0.00	34,293,647.95
2Y-2	03/25/22 - 04/24/22	31	1.30000 %	35,795,039.73	40,070.56	0.00	0.00	0.00	0.00	40,070.56	0.00	34,293,647.95
2Y-3	03/25/22 - 04/24/22	31	0.90000 %	35,795,039.73	27,741.16	0.00	0.00	0.00	0.00	27,741.16	0.00	34,293,647.95
2Y-4	03/25/22 - 04/24/22	31	0.50000 %	35,795,039.73	15,411.75	0.00	0.00	0.00	0.00	15,411.75	0.00	34,293,647.95
Totals					1,672,651.12	0.00	0.00	0.00	0.00	1,672,651.12	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-Apr-2022
11-Apr-2022 4:09:30 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 %	229.27033285	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	223.45905920
2M-1	188,817,000.00	1.10657 %	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	2.65657 %	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	2.65657 %	885.12197207	2.02480676	0.00000000	0.00000000	0.00000000	0.00000000	2.02480676	0.00000000	806.05217203
2M-BH	215,101,191.67	0.00000 %	885.12197186	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	806.05217221
2M-2C	18,988,182.33	2.65657 %	1000.00000000	2.28760180	0.00000000	0.00000000	0.00000000	0.00000000	2.28760180	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	2.65657 %	628.37399058	1.43746952	0.00000000	0.00000000	0.00000000	0.00000000	1.43746952	0.00000000	602.01739057
2M-2H	645,303,575.00	0.00000 %	628.37399063	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	602.01739075
2B-1	151,053,000.00	4.45657 %	1000.00000000	3.83760197	0.00000000	0.00000000	0.00000000	0.00000000	3.83760197	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 %	999.68923625	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
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 %	885.12197207	1.29572013	0.00000000	0.00000000	0.00000000	0.00000000	1.29572013	0.00000000	806.05217203
2B-I2	0.00	1.30000 %	885.12197207	0.99084471	0.00000000	0.00000000	0.00000000	0.00000000	0.99084471	0.00000000	806.05217203
2B-I3	0.00	0.90000 %	885.12197207	0.68596929	0.00000000	0.00000000	0.00000000	0.00000000	0.68596929	0.00000000	806.05217203
2B-I4	0.00	0.50000 %	885.12197207	0.38109440	0.00000000	0.00000000	0.00000000	0.00000000	0.38109440	0.00000000	806.05217203
2C-I1	0.00	1.70000 %	1000.00000000	1.46388893	0.00000000	0.00000000	0.00000000	0.00000000	1.46388893	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.11944470	0.00000000	0.00000000	0.00000000	0.00000000	1.11944470	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.77499993	0.00000000	0.00000000	0.00000000	0.00000000	0.77499993	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.43055569	0.00000000	0.00000000	0.00000000	0.00000000	0.43055569	0.00000000	1000.00000000
2E-A1	18,988,182.33	0.95657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	1.35657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	1.75657 %	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	2.15657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	0.95657 %	885.12197207	0.72908664	0.00000000	0.00000000	0.00000000	0.00000000	0.72908664	0.00000000	806.05217203
2E-B2	18,988,182.33	1.35657 %	885.12197207	1.03396205	0.00000000	0.00000000	0.00000000	0.00000000	1.03396205	0.00000000	806.05217203
2E-B3	18,988,182.33	1.75657 %	885.12197207	1.33883747	0.00000000	0.00000000	0.00000000	0.00000000	1.33883747	0.00000000	806.05217203
2E-B4	18,988,182.33	2.15657 %	885.12197207	1.64371236	0.00000000	0.00000000	0.00000000	0.00000000	1.64371236	0.00000000	806.05217203
2E-C1	18,988,182.33	0.95657 %	1000.00000000	0.82371286	0.00000000	0.00000000	0.00000000	0.00000000	0.82371286	0.00000000	1000.00000000
2E-C2	18,988,182.33	1.35657 %	1000.00000000	1.16815763	0.00000000	0.00000000	0.00000000	0.00000000	1.16815763	0.00000000	1000.00000000
2E-C3	18,988,182.33	1.75657 %	1000.00000000	1.51260186	0.00000000	0.00000000	0.00000000	0.00000000	1.51260186	0.00000000	1000.00000000
2E-C4	18,988,182.33	2.15657 %	1000.00000000	1.85704663	0.00000000	0.00000000	0.00000000	0.00000000	1.85704663	0.00000000	1000.00000000
2E-D1	37,976,364.67	0.95657 %	442.56098592	0.36454332	0.00000000	0.00000000	0.00000000	0.00000000	0.36454332	0.00000000	403.02608591
2E-D2	37,976,364.67	1.35657 %	442.56098592	0.51698103	0.00000000	0.00000000	0.00000000	0.00000000	0.51698103	0.00000000	403.02608591
2E-D3	37,976,364.67	1.75657 %	442.56098592	0.66941874	0.00000000	0.00000000	0.00000000	0.00000000	0.66941874	0.00000000	403.02608591
2E-D4	37,976,364.67	2.15657 %	442.56098592	0.82185618	0.00000000	0.00000000	0.00000000	0.00000000	0.82185618	0.00000000	403.02608591
2E-D5	37,976,364.67	2.65657 %	442.56098592	1.01240338	0.00000000	0.00000000	0.00000000	0.00000000	1.01240338	0.00000000	403.02608591
2E-F1	37,976,364.67	0.95657 %	942.56098579	0.77639975	0.00000000	0.00000000	0.00000000	0.00000000	0.77639975	0.00000000	903.02608578
2E-F2	37,976,364.67	1.35657 %	942.56098579	1.10105958	0.00000000	0.00000000	0.00000000	0.00000000	1.10105958	0.00000000	903.02608578
2E-F3	37,976,364.67	1.75657 %	942.56098579	1.42571967	0.00000000	0.00000000	0.00000000	0.00000000	1.42571967	0.00000000	903.02608578
2E-F4	37,976,364.67	2.15657 %	942.56098579	1.75037949	0.00000000	0.00000000	0.00000000	0.00000000	1.75037949	0.00000000	903.02608578
2E-F5	37,976,364.67	2.65657 %	942.56098579	2.15620428	0.00000000	0.00000000	0.00000000	0.00000000	2.15620428	0.00000000	903.02608578
2X-1	0.00	1.70000 %	442.56098592	0.64786006	0.00000000	0.00000000	0.00000000	0.00000000	0.64786006	0.00000000	403.02608617
2X-2	0.00	1.30000 %	442.56098592	0.49542235	0.00000000	0.00000000	0.00000000	0.00000000	0.49542235	0.00000000	403.02608617
2X-3	0.00	0.90000 %	442.56098592	0.34298465	0.00000000	0.00000000	0.00000000	0.00000000	0.34298465	0.00000000	403.02608617
2X-4	0.00	0.50000 %	442.56098592	0.19054720	0.00000000	0.00000000	0.00000000	0.00000000	0.19054720	0.00000000	403.02608617
2Y-1	0.00	1.70000 %	942.56098605	1.37980453	0.00000000	0.00000000	0.00000000	0.00000000	1.37980453	0.00000000	903.02608604
2Y-2	0.00	1.30000 %	942.56098605	1.05514470	0.00000000	0.00000000	0.00000000	0.00000000	1.05514470	0.00000000	903.02608604
2Y-3	0.00	0.90000 %	942.56098605	0.73048488	0.00000000	0.00000000	0.00000000	0.00000000	0.73048488	0.00000000	903.02608604
2Y-4	0.00	0.50000 %	942.56098605	0.40582478	0.00000000	0.00000000	0.00000000	0.00000000	0.40582478	0.00000000	903.02608604

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,111,499.38
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	70,625.14
Total Deposits	2,182,124.52
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,162,957.86
Total Withdrawals (Pool Distribution Amount)	2,182,124.52
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	165,511,378.13
Total Principal Reduction Cumulative	20,131,033,213.16
Scheduled Principal Current	10,728,874.22
Scheduled Principal Cumulative	1,407,230,065.61
Unscheduled Principal Current	154,853,129.05
Unscheduled Principal Cumulative	18,723,832,594.51
Senior Reduction Amount	147,072,603.36
Subordinate Reduction Amount	18,509,399.91
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	70,625.14
Modification Loss Amount	91,574.84
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	92,786.32
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	36219
Period Reference Pool Removal Loan Count	781
Period Ending Loan Count	35438
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	6,369,650,679.77
Period PIF Loan Count Current	779
PIF Loan Count Cumulative	76424
Period PIF Loan UPB Current	152,471,565.24
PIF Loan UPB Cumulative	18,381,968,302.50
Period Partial Prepayment Amount	2,372,420.02
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	432,740.31
Credit Event Amount Cumulative	24,405,656.10
Total Active Modified Loan Count	663
Total Active Modified Loan UPB	158,781,617.56
Libor Rate	0.456570%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.787526%
Subordinate Percentage	11.212474%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	29,447.88

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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 %	8.040000 %	8.250000 %
2M-2C	0.00	0.00	1.100000 %	4.460000 %	4.580000 %
2M-2	0.00	0.00	1.100000 %	4.460000 %	4.580000 %
2M-2H	0.00	0.00	1.100000 %	4.460000 %	4.580000 %
2B-1	0.00	0.00	0.500000 %	2.030000 %	2.080000 %
2B-1H	0.00	0.00	0.500000 %	2.030000 %	2.080000 %
2B-2H	0.00	41,177.26	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	589	110,046,537.07	1.662058 %	1.727670 %
60 Days	160	28,692,007.34	0.451493 %	0.450449 %
90 Days	94	18,840,634.99	0.265252 %	0.295788 %
120 Days	91	19,472,558.57	0.256787 %	0.305708 %
150 Days	71	15,603,263.07	0.200350 %	0.244963 %
180+ Days	807	173,055,891.39	2.277217 %	2.716882 %
Totals	1812	365,710,892.43	5.113155 %	5.741459 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	415	103,466,979.32	91,574.84	0.088506

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	160,177.41	166.85	0.104166
Summary	0090214675	221,823.26	277.28	0.125000
Summary	0090214689	360,043.26	31.34	0.008705
Summary	0090215097	145,132.14	163.00	0.112311
Summary	0090215245	103,210.83	47.57	0.046090
Summary	0090215258	247,184.61	231.74	0.093752
Summary	0090215621	402,763.30	377.59	0.093750
Summary	0090215723	393,609.78	533.01	0.135416
Summary	0090215876	317,516.14	264.60	0.083334
Summary	0090216229	142,932.66	34.49	0.024130
Summary	0090216382	284,799.25	445.00	0.156250
Summary	0090216868	214,869.28	154.88	0.072081
Summary	0090216889	138,109.24	89.18	0.064572
Summary	0090216903	217,334.90	271.67	0.125001
Summary	0090216958	129,042.86	161.30	0.124997
Summary	0090217638	243,329.71	10.39	0.004270
Summary	0090217648	235,440.31	164.12	0.069708
Summary	0090217688	251,235.94	112.78	0.044890
Summary	0090219084	311,045.73	421.21	0.135417
Summary	0090219293	184,463.52	269.01	0.145834
Summary	0090219840	195,411.09	142.49	0.072918
Summary	0090219896	355,096.92	739.79	0.208335
Summary	0090220107	117,470.05	61.18	0.052081
Summary	0090220188	399,242.40	831.75	0.208332
Summary	0090220321	212,592.26	332.18	0.156252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090220778	188,899.95	45.19	0.023923
Summary	0090220894	385,235.19	161.56	0.041938
Summary	0090221111	433,872.53	139.14	0.032069
Summary	0090221174	136,774.98	89.80	0.065655
Summary	0090221407	412,624.44	535.67	0.129820
Summary	0090221697	319,089.82	166.19	0.052083
Summary	0090222200	144,568.63	81.56	0.056416
Summary	0090222855	439,639.27	320.57	0.072917
Summary	0090222872	200,985.47	28.13	0.013996
Summary	0090223201	344,560.89	466.59	0.135416
Summary	0090223213	171,252.21	43.88	0.025623
Summary	0090223662	224,906.80	257.71	0.114585
Summary	0090223681	186,603.47	49.62	0.026591
Summary	0090223694	110,659.23	115.27	0.104167
Summary	0090223706	199,530.45	249.41	0.124998
Summary	0090223903	73,806.24	61.51	0.083340
Summary	0090224377	169,562.92	158.97	0.093753
Summary	0090224841	52,459.63	92.90	0.177089
Summary	0090225197	247,730.97	283.86	0.114584
Summary	0090225884	37,515.74	61.57	0.164118
Summary	0090226109	65,254.24	18.07	0.027692
Summary	0090226180	311,321.34	182.55	0.058637
Summary	0090226517	415,454.97	519.32	0.125000
Summary	0090226539	232,848.79	266.81	0.114585
Summary	0090226843	243,144.99	329.26	0.135417
Summary	0090227067	142,593.79	103.97	0.072913
Summary	0090228048	176,046.49	238.40	0.135419
Summary	0090228235	154,612.17	108.47	0.070156
Summary	0090228260	205,262.12	235.20	0.114585
Summary	0090228658	234,893.99	146.81	0.062501
Summary	0090228868	612,247.74	619.25	0.101144
Summary	0090228929	336,221.56	176.57	0.052516
Summary	0090229095	300,814.03	219.34	0.072915
Summary	0090229165	219,474.34	365.79	0.166666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090229562	444,173.51	492.50	0.110880
Summary	0090229768	167,199.75	77.93	0.046609
Summary	0090229873	114,538.66	87.89	0.076734
Summary	0090230781	156,956.06	96.29	0.061348
Summary	0090230864	183,253.55	81.03	0.044217
Summary	0090230911	254,286.15	42.70	0.016792
Summary	0090231111	113,363.06	27.69	0.024426
Summary	0090231384	223,548.06	149.86	0.067037
Summary	0090231415	99,468.99	103.61	0.104163
Summary	0090231554	81,281.33	135.47	0.166668
Summary	0090231859	118,479.28	98.73	0.083331
Summary	0090232082	231,702.24	205.70	0.088778
Summary	0090232111	159,405.05	104.13	0.065324
Summary	0090232180	172,569.66	45.08	0.026123
Summary	0090232483	141,603.72	177.00	0.124997
Summary	0090232800	349,360.46	509.48	0.145832
Summary	0090233039	160,032.51	75.20	0.046990
Summary	0090233308	614,762.57	896.53	0.145834
Summary	0090233560	627,954.60	915.77	0.145834
Summary	0090233832	358,741.77	448.43	0.125001
Summary	0090234156	108,641.02	16.97	0.015620
Summary	0090234185	112,968.91	25.71	0.022758
Summary	0090234671	217,375.59	108.47	0.049900
Summary	0090235541	269,295.87	252.46	0.093748
Summary	0090235628	247,965.55	437.04	0.176250
Summary	0090236080	387,840.65	400.77	0.103334
Summary	0090236659	175,203.33	66.87	0.038167
Summary	0090237386	265,016.35	358.88	0.135418
Summary	0090237593	542,301.45	764.85	0.141038
Summary	0090237769	409,478.54	230.67	0.056333
Summary	0090237942	369,427.00	423.30	0.114583
Summary	0090238145	139,431.99	188.81	0.135414
Summary	0090238371	136,244.59	127.73	0.093751
Summary	0090238794	175,354.97	164.40	0.093753

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Series 2018-C02



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090238939	139,203.43	159.50	0.114581
Summary	0090239065	361,808.56	263.82	0.072917
Summary	0090239193	196,454.61	102.32	0.052083
Summary	0090239270	301,302.12	219.70	0.072917
Summary	0090239356	156,146.36	49.52	0.031714
Summary	0090239554	229,232.29	191.03	0.083335
Summary	0090239580	150,380.08	156.65	0.104169
Summary	0090239739	132,829.22	21.21	0.015968
Summary	0090240191	291,072.20	273.62	0.094004
Summary	0090240879	413,060.50	430.27	0.104166
Summary	0090241928	94,604.88	147.82	0.156250
Summary	0090242469	165,064.75	240.72	0.145834
Summary	0090242560	78,545.92	98.18	0.124997
Summary	0090243396	333,709.34	347.61	0.104165
Summary	0090243658	439,872.60	641.48	0.145833
Summary	0090243679	340,722.59	508.29	0.149180
Summary	0090243681	233,617.29	146.01	0.062500
Summary	0090243837	197,180.11	56.49	0.028649
Summary	0090244155	131,673.56	61.64	0.046813
Summary	0090245010	183,688.74	117.85	0.064157
Summary	0090245849	154,536.85	71.33	0.046157
Summary	0090246465	349,838.46	79.45	0.022710
Summary	0090246493	101,001.40	73.65	0.072920
Summary	0090246711	253,729.59	290.73	0.114583
Summary	0090246834	316,344.97	659.05	0.208333
Summary	0090247205	370,929.26	386.38	0.104165
Summary	0090247207	306,257.82	299.02	0.097637
Summary	0090247265	320,208.37	466.97	0.145833
Summary	0090247417	421,215.46	466.18	0.110675
Summary	0090247459	254,315.92	442.99	0.174189
Summary	0090248191	331,159.90	448.45	0.135418
Summary	0090248695	266,405.19	34.18	0.012830
Summary	0090248974	241,850.07	83.62	0.034575
Summary	0090248991	279,385.74	174.62	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090249593	428,402.80	357.00	0.083333
Summary	0090250288	215,334.73	269.17	0.125001
Summary	0090250319	134,109.43	195.58	0.145836
Summary	0090250534	461,806.93	359.82	0.077916
Summary	0090251142	207,885.39	346.48	0.166669
Summary	0090251165	157,979.93	181.02	0.114584
Summary	0090251184	81,582.95	17.94	0.021990
Summary	0090251259	321,331.89	435.14	0.135418
Summary	0090251894	77,804.23	25.55	0.032839
Summary	0090252060	312,790.23	155.00	0.049554
Summary	0090252563	105,312.94	31.12	0.029550
Summary	0090252668	243,905.58	203.25	0.083331
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	352,665.77	67.88	0.019248
Summary	0090252870	309,724.51	423.34	0.136683
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253124	249,872.41	409.07	0.163712
Summary	0090253311	245,248.17	72.61	0.029607
Summary	0090253319	255,250.59	212.71	0.083334
Summary	0090253445	419,433.43	229.54	0.054726
Summary	0090253580	165,740.02	155.38	0.093749
Summary	0090254179	105,617.99	35.91	0.034000
Summary	0090254831	203,045.53	156.67	0.077160
Summary	0090254914	350,514.47	146.05	0.041667
Summary	0090255509	405,389.91	760.11	0.187501
Summary	0090255796	282,610.88	323.82	0.114582
Summary	0090255797	224,445.09	233.80	0.104168
Summary	0090256109	165,522.20	90.89	0.054911
Summary	0090256639	173,394.65	44.93	0.025912
Summary	0090257345	187,366.87	21.87	0.011672
Summary	0090257421	286,517.58	385.60	0.134582
Summary	0090258367	427,883.61	579.43	0.135418
Summary	0090258756	167,155.54	70.86	0.042392
Summary	0090260003	143,561.32	55.05	0.038346

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090260044	120,547.84	150.68	0.124996
Summary	0090261619	267,994.88	171.08	0.063837
Summary	0090261628	115,934.03	120.76	0.104163
Summary	0090261935	526,891.74	190.13	0.036085
Summary	0090262201	105,500.79	172.09	0.163117
Summary	0090262782	233,632.68	486.73	0.208331
Summary	0090263502	349,625.93	182.10	0.052084
Summary	0090263509	394,227.27	27.12	0.006879
Summary	0090263571	118,700.04	136.01	0.114583
Summary	0090263786	344,025.92	394.20	0.114584
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	335,945.46	136.41	0.040605
Summary	0090264444	54,382.60	41.04	0.075465
Summary	0090264923	406,787.53	236.16	0.058055
Summary	0090264999	145,882.96	69.78	0.047833
Summary	0090265201	428,593.77	169.32	0.039506
Summary	0090265232	113,774.41	157.30	0.138256
Summary	0090265315	407,411.57	580.89	0.142581
Summary	0090265562	115,182.75	94.27	0.081844
Summary	0090266521	120,881.57	49.29	0.040775
Summary	0090266684	205,326.74	213.88	0.104166
Summary	0090266766	277,098.22	132.27	0.047734
Summary	0090266806	382,453.11	275.47	0.072027
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267382	84,056.05	87.56	0.104169
Summary	0090267523	331,280.53	212.48	0.064139
Summary	0090267550	272,992.85	227.49	0.083332
Summary	0090267845	263,025.56	191.79	0.072917
Summary	0090268066	302,336.82	377.92	0.125000
Summary	0090268101	191,617.15	50.14	0.026167
Summary	0090268220	373,048.23	385.48	0.103332
Summary	0090268292	171,565.81	178.45	0.104013
Summary	0090268935	288,596.49	75.84	0.026279
Summary	0090269249	247,089.70	360.34	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090269392	358,009.39	149.17	0.041667
Summary	0090269446	321,214.90	141.87	0.044167
Summary	0090269494	231,548.86	94.68	0.040890
Summary	0090269823	349,748.21	107.11	0.030625
Summary	0090269888	320,888.65	434.54	0.135418
Summary	0090270029	132,088.25	51.53	0.039012
Summary	0090270236	336,193.94	245.14	0.072916
Summary	0090270322	191,008.63	463.78	0.242806
Summary	0090270858	172,113.35	96.21	0.055899
Summary	0090271375	144,565.31	38.16	0.026396
Summary	0090271653	225,001.60	328.13	0.145835
Summary	0090271682	331,743.17	207.34	0.062500
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090271935	428,317.61	669.25	0.156251
Summary	0090271950	293,325.05	213.88	0.072916
Summary	0090272228	497,964.32	622.46	0.125001
Summary	0090272294	165,846.50	120.93	0.072917
Summary	0090272395	124,760.81	142.96	0.114587
Summary	0090272970	210,466.58	127.24	0.060456
Summary	0090273750	134,527.40	78.38	0.058263
Summary	0090273796	383,811.29	37.48	0.009765
Summary	0090273804	359,711.86	552.42	0.153573
Summary	0090274114	184,740.79	115.46	0.062498
Summary	0090274189	513,125.70	182.52	0.035570
Summary	0090274357	144,953.45	72.92	0.050306
Summary	0090274976	283,916.59	81.21	0.028603
Summary	0090275483	337,533.73	457.08	0.135418
Summary	0090275969	241,932.35	176.41	0.072917
Summary	0090276734	445,920.20	237.56	0.053274
Summary	0090276795	284,931.78	29.68	0.010417
Summary	0090277433	239,850.61	131.02	0.054626
Summary	0090277855	147,095.29	199.19	0.135416
Summary	0090279076	140,795.46	58.39	0.041472
Summary	0090279777	195,466.96	366.50	0.187500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090281259	335,734.99	279.78	0.083334
Summary	0090281272	372,134.42	426.40	0.114582
Summary	0090282209	158,056.93	214.04	0.135420
Summary	0090282412	176,639.53	85.71	0.048523
Summary	0090282503	168,930.82	246.16	0.145716
Summary	0090283042	163,937.53	134.79	0.082220
Summary	0090283190	295,530.37	124.66	0.042182
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284152	164,563.74	119.99	0.072914
Summary	0090284536	150,765.17	89.36	0.059271
Summary	0090284993	216,449.90	232.76	0.107535
Summary	0090285447	215,067.76	217.52	0.101140
Summary	0090285797	217,002.41	164.53	0.075819
Summary	0090286161	260,200.65	243.94	0.093751
Summary	0090287025	364,812.05	342.75	0.093952
Summary	0090287275	396,833.08	413.37	0.104167
Summary	0090287503	424,996.91	359.45	0.084577
Summary	0090287740	260,420.15	217.02	0.083335
Summary	0090287857	130,424.33	89.91	0.068937
Summary	0090288511	413,188.38	247.93	0.060004
Summary	0090289623	552,647.61	690.81	0.125000
Summary	0090290043	242,931.54	85.56	0.035220
Summary	0090290801	72,219.16	11.27	0.015605
Summary	0090290851	311,078.56	388.85	0.125001
Summary	0090291024	325,873.94	407.34	0.124999
Summary	0090291213	149,426.45	233.48	0.156251
Summary	0090291381	189,328.52	197.22	0.104168
Summary	0090292404	250,138.71	32.14	0.012849
Summary	0090292495	328,266.78	189.51	0.057730
Summary	0090292586	365,318.76	162.61	0.044512
Summary	0090293071	95,063.25	33.68	0.035429
Summary	0090293134	132,238.50	179.07	0.135414
Summary	0090293218	215,096.49	179.25	0.083335
Summary	0090293348	399,029.65	150.96	0.037832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090293601	156,413.95	80.20	0.051274
Summary	0090293763	118,635.01	42.42	0.035757
Summary	0090293936	123,591.93	128.74	0.104165
Summary	0090293994	330,867.06	344.65	0.104166
Summary	0090295155	326,664.09	408.33	0.125000
Summary	0090295848	192,280.86	114.37	0.059481
Summary	0090296101	258,657.95	134.72	0.052084
Summary	0090296711	130,468.65	62.84	0.048165
Summary	0090296755	166,826.85	58.55	0.035096
Summary	0090296944	193,148.31	209.25	0.108336
Summary	0090297503	406,936.97	635.84	0.156250
Summary	0090297532	368,335.55	729.00	0.197917
Summary	0090297649	288,848.17	104.91	0.036320
Summary	0090298094	140,269.99	131.50	0.093748
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299629	357,611.47	253.31	0.070834
Summary	0090300238	620,599.99	387.87	0.062499
Summary	0090300653	367,983.35	421.65	0.114584
Summary	0090301066	209,762.58	240.35	0.114582
Summary	0090301347	173,863.56	289.77	0.166665
Summary	0090301487	321,065.24	267.55	0.083332
Summary	0090301916	423,738.15	573.81	0.135416
Summary	0090302103	442,433.11	368.69	0.083332
Summary	0090302203	417,215.73	274.46	0.065784
Summary	0090302222	419,320.35	567.83	0.135417
Summary	0090302616	221,428.82	138.39	0.062499
Summary	0090302633	215,717.72	247.18	0.114585
Summary	0090302753	168,243.51	157.73	0.093751
Summary	0090303136	296,162.89	123.40	0.041666
Summary	0090303262	319,313.54	432.40	0.135415
Summary	0090303296	139,929.19	102.58	0.073309
Summary	0090304397	210,105.39	100.13	0.047657
Summary	0090304624	267,354.24	102.61	0.038380
Summary	0090307068	129,278.10	79.96	0.061851

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090307127	310,513.03	77.31	0.024898
Summary	0090307432	440,942.53	367.45	0.083333
Summary	0090308673	361,165.91	300.97	0.083333
Summary	0090308919	86,264.33	14.44	0.016739
Summary	0090309123	252,339.94	394.28	0.156250
Summary	0090309137	137,922.02	108.92	0.078972
Summary	0090309325	87,974.59	47.53	0.054027
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	202,183.27	60.12	0.029735
Summary	0090310395	448,931.81	337.54	0.075187
Summary	0090310460	486,033.10	266.40	0.054811
Summary	0090310523	271,815.03	86.46	0.031808
Summary	0090311322	150,950.43	283.03	0.187499
Summary	0090311336	124,940.17	91.10	0.072915
Summary	0090312149	172,445.92	89.82	0.052086
Summary	0090312287	324,926.98	236.93	0.072918
Summary	0090312432	198,258.22	185.87	0.093751
Summary	0090313130	151,421.55	141.96	0.093752
Summary	0090313287	239,344.17	80.21	0.033512
Summary	0090313552	180,011.87	150.01	0.083333
Summary	0090314417	372,299.38	310.25	0.083333
Summary	0090314562	341,490.65	135.00	0.039533
Summary	0090314570	309,615.85	90.09	0.029097
Summary	0090315404	183,855.06	229.82	0.125001
Summary	0090315601	291,594.34	90.86	0.031160
Summary	0090316014	201,141.63	124.21	0.061753
Summary	0090316380	276,305.24	287.82	0.104167
Summary	0090316747	291,026.76	272.84	0.093751
Summary	0090316781	91,240.65	57.02	0.062494
Summary	0090317033	178,496.38	241.71	0.135415
Summary	0090317144	136,710.54	110.21	0.080616
Summary	0090317213	375,754.42	41.34	0.011002
Summary	0090317689	59,118.07	52.13	0.088179
Summary	0090317739	134,686.12	168.36	0.125002

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090319573	147,444.94	42.22	0.028634
Summary	0090319654	132,315.25	110.26	0.083331
Summary	0090319985	259,230.43	378.04	0.145832
Summary	0090320366	319,289.39	232.82	0.072918
Summary	0090320451	100,687.29	73.42	0.072919
Summary	0090320611	433,487.22	220.36	0.050834
Summary	0090321188	188,316.86	52.85	0.028064
Summary	0090321199	101,507.28	48.08	0.047366
Summary	0090321913	122,402.27	48.69	0.039779
Summary	0090322162	334,018.61	278.35	0.083334
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	394,806.81	575.76	0.145833
Summary	0090322845	227,430.41	157.70	0.069340
Summary	0090323507	88,057.89	156.80	0.178065
Summary	0090323608	254,768.28	291.92	0.114583
Summary	0090323790	186,486.19	116.55	0.062498
Summary	0090324365	199,968.88	170.81	0.085418
Summary	0090324586	330,201.12	378.36	0.114585
Summary	0090324625	240,217.01	450.41	0.187501
Summary	0090324649	238,940.35	304.92	0.127613
Summary	0090326091	308,275.36	513.79	0.166666
Summary	0090326160	239,424.95	324.22	0.135416
Summary	0090326474	428,107.58	401.35	0.093750
Summary	0090326719	104,667.71	59.73	0.057066
Summary	0090326972	269,991.30	224.99	0.083332
Summary	0090327030	168,493.20	351.03	0.208335
Summary	0090327560	265,998.33	304.79	0.114583
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	378,290.23	186.08	0.049190
Summary	0090328612	292,193.87	456.55	0.156249
Summary	0090329052	222,482.72	162.23	0.072918
Summary	0090329353	69,853.21	109.15	0.156256
Summary	0090329608	132,007.25	107.16	0.081177
Summary	0090330044	170,904.98	208.54	0.122021

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090330293	230,652.64	58.94	0.025554
Summary	0090330357	277,706.42	506.79	0.182491
Summary	0090330855	377,879.20	432.99	0.114584
Summary	0090331177	316,481.92	254.78	0.080504
Summary	0090331206	151,872.28	91.86	0.060485
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333231	253,189.93	342.86	0.135416
Summary	0090333592	447,682.21	591.59	0.132145
Summary	0090334523	142,893.85	66.09	0.046251
Summary	0090334645	368,884.28	461.11	0.125001
Summary	0090335259	174,449.41	254.41	0.145836
Summary	0090335267	280,775.95	321.72	0.114582
Summary	0090335339	165,105.86	29.10	0.017625
Summary	0090335725	157,908.70	42.37	0.026832
Summary	0090336428	201,850.49	273.34	0.135417
Summary	0090336430	310,438.22	71.71	0.023100
Summary	0090336490	140,885.95	176.11	0.125002
Summary	0090336554	71,240.77	96.47	0.135414
Summary	0090336556	367,683.81	408.40	0.111074
Summary	0090336877	325,460.70	305.12	0.093750
Summary	0090336962	98,490.27	174.41	0.177083
Summary	0090337803	140,942.79	190.86	0.135417
Summary	0090338070	426,966.48	116.15	0.027204
Summary	0090338343	301,841.53	188.65	0.062500
Summary	0090338629	307,837.29	116.40	0.037812
Summary	0090338768	279,052.94	348.82	0.125001
Summary	0090338852	185,219.08	67.91	0.036665
Summary	0090339026	110,498.64	149.63	0.135413
Summary	0090339280	448,345.31	560.43	0.125000
Summary	0090339862	173,477.49	45.76	0.026378
Summary	0090340023	321,095.50	200.68	0.062499
Summary	0090340182	433,786.56	225.93	0.052083
Summary	0090340289	615,126.82	832.98	0.135416
Summary	0090340553	78,019.56	32.05	0.041079

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090341593	241,836.90	357.68	0.147901
Summary	0090341617	221,061.51	94.35	0.042680
Summary	0090342442	70,422.54	58.69	0.083340
Summary	0090342879	220,036.99	252.13	0.114585
Summary	0090343181	82,727.17	68.94	0.083334
Summary	0090343195	115,205.87	72.00	0.062497
Summary	0090344435	226,157.81	518.28	0.229167
Summary	0090344632	422,144.26	219.87	0.052084
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345301	206,800.78	280.04	0.135415
Summary	0090345369	205,421.83	107.16	0.052166
Summary	0090345446	167,395.44	47.44	0.028340
Summary	0090345572	97,688.92	77.67	0.079507
Summary	0090346396	92,795.18	61.61	0.066394
Summary	0090347418	409,653.21	89.86	0.021936
Summary	0090347462	441,140.36	469.34	0.106392

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	432,740.31	(20,284.88)	(4.688)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090295246	153,962.42	(4,756.24)	(3.089)
0090296136	278,777.89	(15,528.64)	(5.570)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	601,696.23	(50,340.26)	13,830.15	2.299

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090245957	70,065.14	(21.06)	589.45	0.841
0090321729	273,288.97	(50,037.05)	11,389.20	4.167
0090329777	196,683.22	4.26	(2,821.77)	(1.435)
0090343964	61,658.90	(286.41)	4,673.27	7.579

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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
122	24,405,656.10	(29,446.95)	(0.121)

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
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
0090233716	397,519.86	16,220.51	4.080
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)
0090234938	132,735.43	15,335.21	11.553
0090235197	387,059.97	38,409.93	9.924

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	25,114.80	65.786
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

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	(718.18)	(0.739)
0090272857	120,309.48	1,015.94	0.844
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
0090291399	349,008.88	3,051.22	0.874
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	5,141.89	4.905
0090293122	116,098.06	(2,132.72)	(1.837)
0090294461	199,430.03	7,290.53	3.656
0090295246	153,962.42	(4,756.24)	(3.089)

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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
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	6,202.45	1.827
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	(22,505.88)	(8.734)
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)
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
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

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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
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	4,673.27	7.579
0090344274	371,042.80	(3,962.09)	(1.068)
0090345528	194,641.72	649.95	0.334
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)

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

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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	6	1,034,436.54	(70,625.14)	(0.001 %)	0	0.00	0.00	0.000 %	6	1,034,436.54	(70,625.14)	(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	0090245957	75,000.00	4.125 %	AL	97.00	360	70,065.14	10/31/2021	(21.06)	589.45
Summary	0090295246	162,000.00	4.625 %	NC	88.00	360	153,962.42	03/31/2022	(4,756.24)	(4,756.24)
Summary	0090296136	291,000.00	4.250 %	NJ	97.00	360	278,777.89	03/31/2022	(15,528.64)	(15,528.64)
Summary	0090321729	276,000.00	5.375 %	FL	97.00	360	273,288.97	11/30/2021	(50,037.05)	11,389.20
Summary	0090329777	204,000.00	4.500 %	GA	97.00	360	196,683.22	10/31/2021	4.26	(2,821.77)
Summary	0090343964	65,000.00	4.375 %	IL	95.00	360	61,658.90	01/31/2022	(286.41)	4,673.27

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

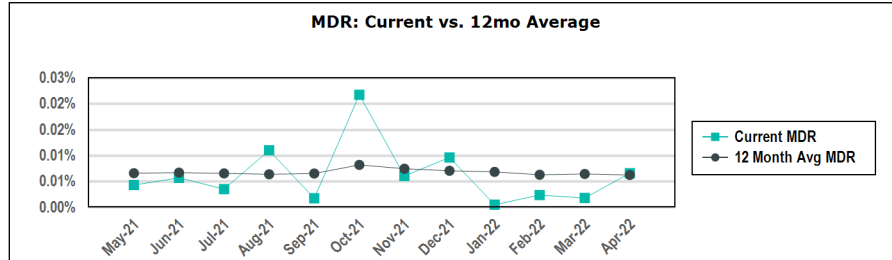
Distribution Date: 25-Apr-2022
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Realized Loss Report - Collateral

Summary

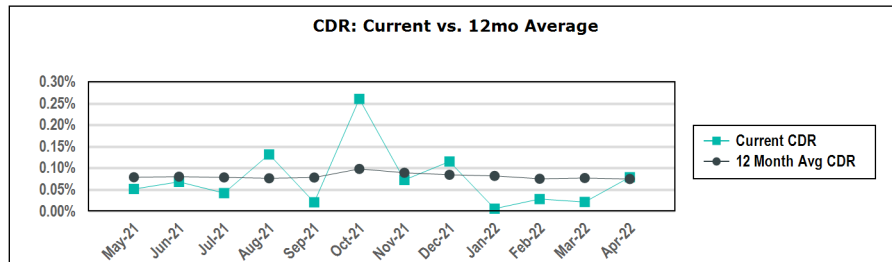
MDR

Current Month 0.007 %
 3 Month Average 0.004 %
 12 Month Average 0.006 %



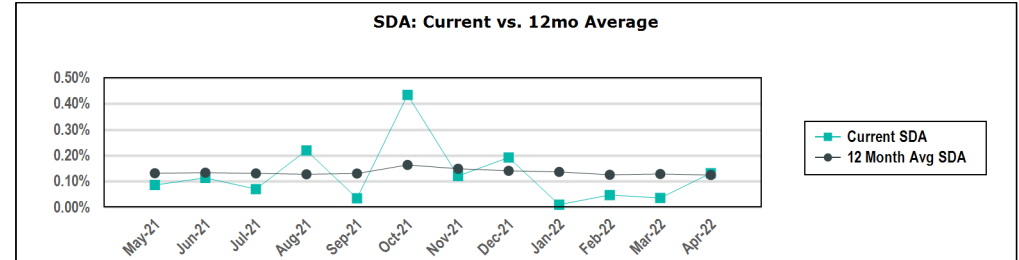
CDR

Current Month 0.079 %
 3 Month Average 0.043 %
 12 Month Average 0.075 %



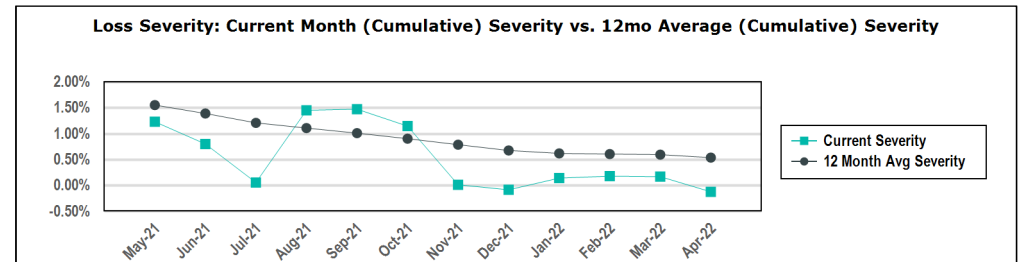
SDA

Current Month 0.132 %
 3 Month Average 0.072 %
 12 Month Average 0.125 %



Loss Severity

Current Month (Cumulative) (0.121) %
 3 Month Average (Cumulative) 0.078 %
 12 Month Average (Cumulative) 0.541 %



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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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Prepayment Rates

Summary

SMM

Current Month	2.372 %
3 Month Average	2.650 %
12 Month Average	4.117 %

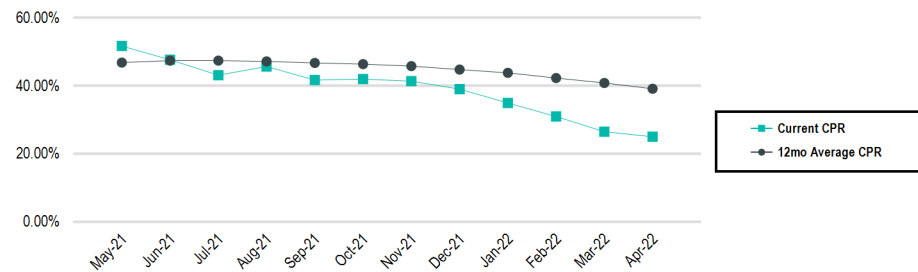
CPR

Current Month	25.032 %
3 Month Average	27.508 %
12 Month Average	39.155 %

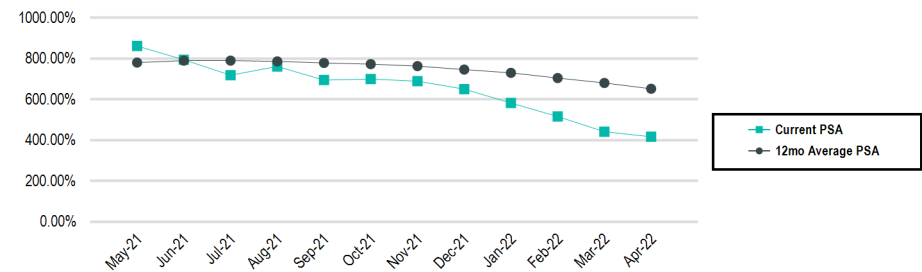
PSA

Current Month	417.206 %
3 Month Average	458.459 %
12 Month Average	652.589 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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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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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Series 2018-C02



Distribution Date: 25-Apr-2022
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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.