

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:23 PM

## Certificateholder Distribution Summary

| Class | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 2A-H  |           | 08/24/2022  | 0.00000 %                     | 5,288,004,699.49              | 0.00                  | 106,446,613.05         | 0.00                             | 5,181,558,086.44           | 106,446,613.05     | 0.00                                  |
| 2M-1  | 30711XC28 | 08/24/2022  | 2.90900 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-1H |           | 08/24/2022  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2A | 30711XC51 | 08/24/2022  | 4.45900 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-AH |           | 08/24/2022  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2B | 30711XC69 | 08/24/2022  | 4.45900 %                     | 11,553,483.13                 | 44,361.84             | 1,089,280.50           | 0.00                             | 10,464,202.63              | 1,133,642.34       | 0.00                                  |
| 2M-BH |           | 08/24/2022  | 0.00000 %                     | 130,879,720.13                | 0.00                  | 12,339,545.15          | 0.00                             | 118,540,174.98             | 12,339,545.15      | 0.00                                  |
| 2M-2C | 30711XC77 | 08/24/2022  | 4.45900 %                     | 18,988,182.33                 | 72,908.82             | 0.00                   | 0.00                             | 18,988,182.33              | 72,908.82          | 0.00                                  |
| 2M-CH |           | 08/24/2022  | 0.00000 %                     | 215,101,191.67                | 0.00                  | 0.00                   | 0.00                             | 215,101,191.67             | 0.00               | 0.00                                  |
| 2M-2  | 30711XC36 | 08/24/2022  | 4.45900 %                     | 30,541,665.46                 | 117,270.66            | 1,089,280.50           | 0.00                             | 29,452,384.96              | 1,206,551.16       | 0.00                                  |
| 2M-2H |           | 08/24/2022  | 0.00000 %                     | 345,980,911.80                | 0.00                  | 12,339,545.15          | 0.00                             | 333,641,366.65             | 12,339,545.15      | 0.00                                  |
| 2B-1  | 30711XC44 | 08/24/2022  | 6.25900 %                     | 151,053,000.00                | 814,129.51            | 0.00                   | 0.00                             | 151,053,000.00             | 814,129.51         | 0.00                                  |
| 2B-1H |           | 08/24/2022  | 0.00000 %                     | 7,951,103.00                  | 0.00                  | 0.00                   | 0.00                             | 7,951,103.00               | 0.00               | 0.00                                  |
| 2B-2H |           | 08/24/2022  | 0.00000 %                     | 132,028,024.08                | 0.00                  | 0.00                   | 41,143.12                        | 131,986,880.96             | 0.00               | 516,540.04                            |
| 2A-I1 | 30711XC93 | 08/24/2022  | 1.70000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I2 | 30711XD35 | 08/24/2022  | 1.30000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I3 | 30711XD50 | 08/24/2022  | 0.90000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I4 | 30711XD76 | 08/24/2022  | 0.50000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I1 | 30711XD92 | 08/24/2022  | 1.70000 %                     | 0.00                          | 16,913.02             | 0.00                   | 0.00                             | 0.00                       | 16,913.02          | 0.00                                  |
| 2B-I2 | 30711XE34 | 08/24/2022  | 1.30000 %                     | 0.00                          | 12,933.48             | 0.00                   | 0.00                             | 0.00                       | 12,933.48          | 0.00                                  |
| 2B-I3 | 30711XE59 | 08/24/2022  | 0.90000 %                     | 0.00                          | 8,953.95              | 0.00                   | 0.00                             | 0.00                       | 8,953.95           | 0.00                                  |
| 2B-I4 | 30711XH98 | 08/24/2022  | 0.50000 %                     | 0.00                          | 4,974.42              | 0.00                   | 0.00                             | 0.00                       | 4,974.42           | 0.00                                  |
| 2C-I1 | 30711XE83 | 08/24/2022  | 1.70000 %                     | 0.00                          | 27,796.59             | 0.00                   | 0.00                             | 0.00                       | 27,796.59          | 0.00                                  |
| 2C-I2 | 30711XF25 | 08/24/2022  | 1.30000 %                     | 0.00                          | 21,256.22             | 0.00                   | 0.00                             | 0.00                       | 21,256.22          | 0.00                                  |
| 2C-I3 | 30711XF41 | 08/24/2022  | 0.90000 %                     | 0.00                          | 14,715.84             | 0.00                   | 0.00                             | 0.00                       | 14,715.84          | 0.00                                  |
| 2C-I4 | 30711XF66 | 08/24/2022  | 0.50000 %                     | 0.00                          | 8,175.47              | 0.00                   | 0.00                             | 0.00                       | 8,175.47           | 0.00                                  |
| 2E-A1 | 30711XC85 | 08/24/2022  | 2.75900 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A2 | 30711XD27 | 08/24/2022  | 3.15900 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A3 | 30711XD43 | 08/24/2022  | 3.55900 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A4 | 30711XD68 | 08/24/2022  | 3.95900 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B1 | 30711XD84 | 08/24/2022  | 2.75900 %                     | 11,553,483.13                 | 27,448.83             | 1,089,280.50           | 0.00                             | 10,464,202.63              | 1,116,729.33       | 0.00                                  |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
08-Aug-2022 2:48:24 PM

## Certificateholder Distribution Summary

| Class  | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|--------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 2E-B2  | 30711XE26 | 08/24/2022  | 3.15900 %                     | 11,553,483.13                 | 31,428.36             | 1,089,280.50           | 0.00                             | 10,464,202.63              | 1,120,708.86       | 0.00                                  |
| 2E-B3  | 30711XE42 | 08/24/2022  | 3.55900 %                     | 11,553,483.13                 | 35,407.90             | 1,089,280.50           | 0.00                             | 10,464,202.63              | 1,124,688.40       | 0.00                                  |
| 2E-B4  | 30711XE67 | 08/24/2022  | 3.95900 %                     | 11,553,483.13                 | 39,387.43             | 1,089,280.50           | 0.00                             | 10,464,202.63              | 1,128,667.93       | 0.00                                  |
| 2E-C1  | 30711XE75 | 08/24/2022  | 2.75900 %                     | 18,988,182.33                 | 45,112.23             | 0.00                   | 0.00                             | 18,988,182.33              | 45,112.23          | 0.00                                  |
| 2E-C2  | 30711XE91 | 08/24/2022  | 3.15900 %                     | 18,988,182.33                 | 51,652.60             | 0.00                   | 0.00                             | 18,988,182.33              | 51,652.60          | 0.00                                  |
| 2E-C3  | 30711XF33 | 08/24/2022  | 3.55900 %                     | 18,988,182.33                 | 58,192.98             | 0.00                   | 0.00                             | 18,988,182.33              | 58,192.98          | 0.00                                  |
| 2E-C4  | 30711XF58 | 08/24/2022  | 3.95900 %                     | 18,988,182.33                 | 64,733.35             | 0.00                   | 0.00                             | 18,988,182.33              | 64,733.35          | 0.00                                  |
| 2E-D1  | 30711XF74 | 08/24/2022  | 2.75900 %                     | 11,553,483.13                 | 27,448.83             | 1,089,280.50           | 0.00                             | 10,464,202.63              | 1,116,729.33       | 0.00                                  |
| 2E-D2  | 30711XF82 | 08/24/2022  | 3.15900 %                     | 11,553,483.13                 | 31,428.36             | 1,089,280.50           | 0.00                             | 10,464,202.63              | 1,120,708.86       | 0.00                                  |
| 2E-D3  | 30711XF90 | 08/24/2022  | 3.55900 %                     | 11,553,483.13                 | 35,407.90             | 1,089,280.50           | 0.00                             | 10,464,202.63              | 1,124,688.40       | 0.00                                  |
| 2E-D4  | 30711XG24 | 08/24/2022  | 3.95900 %                     | 11,553,483.13                 | 39,387.43             | 1,089,280.50           | 0.00                             | 10,464,202.63              | 1,128,667.93       | 0.00                                  |
| 2E-D5  | 30711XG32 | 08/24/2022  | 4.45900 %                     | 11,553,483.13                 | 44,361.84             | 1,089,280.50           | 0.00                             | 10,464,202.63              | 1,133,642.34       | 0.00                                  |
| 2E-F1  | 30711XG40 | 08/24/2022  | 2.75900 %                     | 30,541,665.46                 | 72,561.06             | 1,089,280.50           | 0.00                             | 29,452,384.96              | 1,161,841.56       | 0.00                                  |
| 2E-F2  | 30711XG57 | 08/24/2022  | 3.15900 %                     | 30,541,665.46                 | 83,080.97             | 1,089,280.50           | 0.00                             | 29,452,384.96              | 1,172,361.47       | 0.00                                  |
| 2E-F3  | 30711XG65 | 08/24/2022  | 3.55900 %                     | 30,541,665.46                 | 93,600.87             | 1,089,280.50           | 0.00                             | 29,452,384.96              | 1,182,881.37       | 0.00                                  |
| 2E-F4  | 30711XG73 | 08/24/2022  | 3.95900 %                     | 30,541,665.46                 | 104,120.78            | 1,089,280.50           | 0.00                             | 29,452,384.96              | 1,193,401.28       | 0.00                                  |
| 2E-F5  | 30711XG81 | 08/24/2022  | 4.45900 %                     | 30,541,665.46                 | 117,270.66            | 1,089,280.50           | 0.00                             | 29,452,384.96              | 1,206,551.16       | 0.00                                  |
| 2X-1   | 30711XG99 | 08/24/2022  | 1.70000 %                     | 0.00                          | 16,913.02             | 0.00                   | 0.00                             | 0.00                       | 16,913.02          | 0.00                                  |
| 2X-2   | 30711XH23 | 08/24/2022  | 1.30000 %                     | 0.00                          | 12,933.48             | 0.00                   | 0.00                             | 0.00                       | 12,933.48          | 0.00                                  |
| 2X-3   | 30711XH31 | 08/24/2022  | 0.90000 %                     | 0.00                          | 8,953.95              | 0.00                   | 0.00                             | 0.00                       | 8,953.95           | 0.00                                  |
| 2X-4   | 30711XH49 | 08/24/2022  | 0.50000 %                     | 0.00                          | 4,974.42              | 0.00                   | 0.00                             | 0.00                       | 4,974.42           | 0.00                                  |
| 2Y-1   | 30711XH56 | 08/24/2022  | 1.70000 %                     | 0.00                          | 44,709.60             | 0.00                   | 0.00                             | 0.00                       | 44,709.60          | 0.00                                  |
| 2Y-2   | 30711XH64 | 08/24/2022  | 1.30000 %                     | 0.00                          | 34,189.70             | 0.00                   | 0.00                             | 0.00                       | 34,189.70          | 0.00                                  |
| 2Y-3   | 30711XH72 | 08/24/2022  | 0.90000 %                     | 0.00                          | 23,669.79             | 0.00                   | 0.00                             | 0.00                       | 23,669.79          | 0.00                                  |
| 2Y-4   | 30711XH80 | 08/24/2022  | 0.50000 %                     | 0.00                          | 13,149.88             | 0.00                   | 0.00                             | 0.00                       | 13,149.88          | 0.00                                  |
| Totals |           |             |                               | 6,664,724,385.88              | 2,325,916.04          | 148,554,191.35         | 41,143.12                        | 6,516,129,051.41           | 150,880,107.39     | 516,540.04                            |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
08-Aug-2022 2:48:24 PM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2A-H  | 25,308,153,117.00    | 5,288,004,699.49              | 9,480,121.62                     | 96,966,491.43                      | 0.00      | 0.00                     | 106,446,613.05            | 5,181,558,086.44           | 0.20473869                    | 106,446,613.05               |
| 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        | 11,553,483.13                 | 97,075.72                        | 992,204.78                         | 0.00      | 0.00                     | 1,089,280.50              | 10,464,202.63              | 0.55109028                    | 1,089,280.50                 |
| 2M-BH | 215,101,191.67       | 130,879,720.13                | 1,099,689.44                     | 11,239,855.71                      | 0.00      | 0.00                     | 12,339,545.15             | 118,540,174.98             | 0.55109028                    | 12,339,545.15                |
| 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        | 30,541,665.46                 | 97,075.72                        | 992,204.78                         | 0.00      | 0.00                     | 1,089,280.50              | 29,452,384.96              | 0.51703009                    | 1,089,280.50                 |
| 2M-2H | 645,303,575.00       | 345,980,911.80                | 1,099,689.44                     | 11,239,855.71                      | 0.00      | 0.00                     | 12,339,545.15             | 333,641,366.65             | 0.51703009                    | 12,339,545.15                |
| 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       | 132,028,024.08                | 0.00                             | 0.00                               | 0.00      | 41,143.12                | 41,143.12                 | 131,986,880.96             | 0.99610169                    | 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        | 11,553,483.13                 | 97,075.72                        | 992,204.78                         | 0.00      | 0.00                     | 1,089,280.50              | 10,464,202.63              | 0.55109028                    | 1,089,280.50                 |
| 2E-B2 | 18,988,182.33        | 11,553,483.13                 | 97,075.72                        | 992,204.78                         | 0.00      | 0.00                     | 1,089,280.50              | 10,464,202.63              | 0.55109028                    | 1,089,280.50                 |
| 2E-B3 | 18,988,182.33        | 11,553,483.13                 | 97,075.72                        | 992,204.78                         | 0.00      | 0.00                     | 1,089,280.50              | 10,464,202.63              | 0.55109028                    | 1,089,280.50                 |

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## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:24 PM

## Principal Distribution Statement

| Class  | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|--------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2E-B4  | 18,988,182.33        | 11,553,483.13                 | 97,075.72                        | 992,204.78                         | 0.00      | 0.00                     | 1,089,280.50              | 10,464,202.63              | 0.55109028                    | 1,089,280.50                 |
| 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        | 11,553,483.13                 | 97,075.72                        | 992,204.78                         | 0.00      | 0.00                     | 1,089,280.50              | 10,464,202.63              | 0.27554514                    | 1,089,280.50                 |
| 2E-D2  | 37,976,364.67        | 11,553,483.13                 | 97,075.72                        | 992,204.78                         | 0.00      | 0.00                     | 1,089,280.50              | 10,464,202.63              | 0.27554514                    | 1,089,280.50                 |
| 2E-D3  | 37,976,364.67        | 11,553,483.13                 | 97,075.72                        | 992,204.78                         | 0.00      | 0.00                     | 1,089,280.50              | 10,464,202.63              | 0.27554514                    | 1,089,280.50                 |
| 2E-D4  | 37,976,364.67        | 11,553,483.13                 | 97,075.72                        | 992,204.78                         | 0.00      | 0.00                     | 1,089,280.50              | 10,464,202.63              | 0.27554514                    | 1,089,280.50                 |
| 2E-D5  | 37,976,364.67        | 11,553,483.13                 | 97,075.72                        | 992,204.78                         | 0.00      | 0.00                     | 1,089,280.50              | 10,464,202.63              | 0.27554514                    | 1,089,280.50                 |
| 2E-F1  | 37,976,364.67        | 30,541,665.46                 | 97,075.72                        | 992,204.78                         | 0.00      | 0.00                     | 1,089,280.50              | 29,452,384.96              | 0.77554514                    | 1,089,280.50                 |
| 2E-F2  | 37,976,364.67        | 30,541,665.46                 | 97,075.72                        | 992,204.78                         | 0.00      | 0.00                     | 1,089,280.50              | 29,452,384.96              | 0.77554514                    | 1,089,280.50                 |
| 2E-F3  | 37,976,364.67        | 30,541,665.46                 | 97,075.72                        | 992,204.78                         | 0.00      | 0.00                     | 1,089,280.50              | 29,452,384.96              | 0.77554514                    | 1,089,280.50                 |
| 2E-F4  | 37,976,364.67        | 30,541,665.46                 | 97,075.72                        | 992,204.78                         | 0.00      | 0.00                     | 1,089,280.50              | 29,452,384.96              | 0.77554514                    | 1,089,280.50                 |
| 2E-F5  | 37,976,364.67        | 30,541,665.46                 | 97,075.72                        | 992,204.78                         | 0.00      | 0.00                     | 1,089,280.50              | 29,452,384.96              | 0.77554514                    | 1,089,280.50                 |
| 2X-1   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-2   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-3   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-4   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-1   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-2   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-3   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-4   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| Totals | 27,810,573,848.66    | 6,664,724,385.88              | 13,232,712.02                    | 135,321,479.33                     | 0.00      | 41,143.12                | 148,595,334.47            | 6,516,129,051.41           | 0.23430401                    | 148,554,191.35               |

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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
08-Aug-2022 2:48:24 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 |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2A-H  | 25,308,153,117.00    | 208.94470944                  | 0.37458765                       | 3.83143294                         | 0.00000000 | 0.00000000               | 4.20602059                | 204.73868885               | 0.20473869                    | 4.20602059                   |
| 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        | 608.45650885                  | 5.11242826                       | 52.25380517                        | 0.00000000 | 0.00000000               | 57.36623343               | 551.09027542               | 0.55109028                    | 57.36623343                  |
| 2M-BH | 215,101,191.67       | 608.45650884                  | 5.11242839                       | 52.25380493                        | 0.00000000 | 0.00000000               | 57.36623333               | 551.09027551               | 0.55109028                    | 57.36623333                  |
| 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        | 536.15216952                  | 1.70414275                       | 17.41793505                        | 0.00000000 | 0.00000000               | 19.12207781               | 517.03009172               | 0.51703009                    | 19.12207781                  |
| 2M-2H | 645,303,575.00       | 536.15216962                  | 1.70414280                       | 17.41793498                        | 0.00000000 | 0.00000000               | 19.12207778               | 517.03009184               | 0.51703009                    | 19.12207778                  |
| 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       | 996.41219135                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.31050610               | 0.31050610                | 996.10168525               | 0.99610169                    | 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        | 608.45650885                  | 5.11242826                       | 52.25380517                        | 0.00000000 | 0.00000000               | 57.36623343               | 551.09027542               | 0.55109028                    | 57.36623343                  |
| 2E-B2 | 18,988,182.33        | 608.45650885                  | 5.11242826                       | 52.25380517                        | 0.00000000 | 0.00000000               | 57.36623343               | 551.09027542               | 0.55109028                    | 57.36623343                  |
| 2E-B3 | 18,988,182.33        | 608.45650885                  | 5.11242826                       | 52.25380517                        | 0.00000000 | 0.00000000               | 57.36623343               | 551.09027542               | 0.55109028                    | 57.36623343                  |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:24 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        | 608.45650885                  | 5.11242826                       | 52.25380517                        | 0.00000000 | 0.00000000               | 57.36623343               | 551.09027542               | 0.55109028                    | 57.36623343                  |
| 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        | 304.22825435                  | 2.55621413                       | 26.12690258                        | 0.00000000 | 0.00000000               | 28.68311671               | 275.54513764               | 0.27554514                    | 28.68311671                  |
| 2E-D2 | 37,976,364.67        | 304.22825435                  | 2.55621413                       | 26.12690258                        | 0.00000000 | 0.00000000               | 28.68311671               | 275.54513764               | 0.27554514                    | 28.68311671                  |
| 2E-D3 | 37,976,364.67        | 304.22825435                  | 2.55621413                       | 26.12690258                        | 0.00000000 | 0.00000000               | 28.68311671               | 275.54513764               | 0.27554514                    | 28.68311671                  |
| 2E-D4 | 37,976,364.67        | 304.22825435                  | 2.55621413                       | 26.12690258                        | 0.00000000 | 0.00000000               | 28.68311671               | 275.54513764               | 0.27554514                    | 28.68311671                  |
| 2E-D5 | 37,976,364.67        | 304.22825435                  | 2.55621413                       | 26.12690258                        | 0.00000000 | 0.00000000               | 28.68311671               | 275.54513764               | 0.27554514                    | 28.68311671                  |
| 2E-F1 | 37,976,364.67        | 804.22825422                  | 2.55621413                       | 26.12690258                        | 0.00000000 | 0.00000000               | 28.68311671               | 775.54513751               | 0.77554514                    | 28.68311671                  |
| 2E-F2 | 37,976,364.67        | 804.22825422                  | 2.55621413                       | 26.12690258                        | 0.00000000 | 0.00000000               | 28.68311671               | 775.54513751               | 0.77554514                    | 28.68311671                  |
| 2E-F3 | 37,976,364.67        | 804.22825422                  | 2.55621413                       | 26.12690258                        | 0.00000000 | 0.00000000               | 28.68311671               | 775.54513751               | 0.77554514                    | 28.68311671                  |
| 2E-F4 | 37,976,364.67        | 804.22825422                  | 2.55621413                       | 26.12690258                        | 0.00000000 | 0.00000000               | 28.68311671               | 775.54513751               | 0.77554514                    | 28.68311671                  |
| 2E-F5 | 37,976,364.67        | 804.22825422                  | 2.55621413                       | 26.12690258                        | 0.00000000 | 0.00000000               | 28.68311671               | 775.54513751               | 0.77554514                    | 28.68311671                  |
| 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-Aug-2022  
 08-Aug-2022 2:48:24 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 %                | 5,288,004,699.49                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 5,181,558,086.44                    |
| 2M-1  | N/A                 | N/A          | 2.90900 %                | 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          | 4.45900 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-AH | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-2B | 07/25/22 - 08/24/22 | 31           | 4.45900 %                | 11,553,483.13                          | 44,361.84                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 44,361.84                   | 0.00                                   | 10,464,202.63                       |
| 2M-BH | N/A                 | N/A          | 0.00000 %                | 130,879,720.13                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 118,540,174.98                      |
| 2M-2C | 07/25/22 - 08/24/22 | 31           | 4.45900 %                | 18,988,182.33                          | 72,908.82                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 72,908.82                   | 0.00                                   | 18,988,182.33                       |
| 2M-CH | N/A                 | N/A          | 0.00000 %                | 215,101,191.67                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 215,101,191.67                      |
| 2M-2  | 07/25/22 - 08/24/22 | 31           | 4.45900 %                | 30,541,665.46                          | 117,270.66               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 117,270.66                  | 0.00                                   | 29,452,384.96                       |
| 2M-2H | N/A                 | N/A          | 0.00000 %                | 345,980,911.80                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 333,641,366.65                      |
| 2B-1  | 07/25/22 - 08/24/22 | 31           | 6.25900 %                | 151,053,000.00                         | 814,129.51               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 814,129.51                  | 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 %                | 132,028,024.08                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 131,986,880.96                      |
| 2A-I1 | N/A                 | N/A          | 1.70000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I2 | N/A                 | N/A          | 1.30000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I3 | N/A                 | N/A          | 0.90000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I4 | N/A                 | N/A          | 0.50000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2B-I1 | 07/25/22 - 08/24/22 | 31           | 1.70000 %                | 11,553,483.13                          | 16,913.02                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 16,913.02                   | 0.00                                   | 10,464,202.63                       |
| 2B-I2 | 07/25/22 - 08/24/22 | 31           | 1.30000 %                | 11,553,483.13                          | 12,933.48                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 12,933.48                   | 0.00                                   | 10,464,202.63                       |
| 2B-I3 | 07/25/22 - 08/24/22 | 31           | 0.90000 %                | 11,553,483.13                          | 8,953.95                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 8,953.95                    | 0.00                                   | 10,464,202.63                       |
| 2B-I4 | 07/25/22 - 08/24/22 | 31           | 0.50000 %                | 11,553,483.13                          | 4,974.42                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,974.42                    | 0.00                                   | 10,464,202.63                       |
| 2C-I1 | 07/25/22 - 08/24/22 | 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 | 07/25/22 - 08/24/22 | 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 | 07/25/22 - 08/24/22 | 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 | 07/25/22 - 08/24/22 | 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          | 2.75900 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A2 | N/A                 | N/A          | 3.15900 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A3 | N/A                 | N/A          | 3.55900 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A4 | N/A                 | N/A          | 3.95900 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B1 | 07/25/22 - 08/24/22 | 31           | 2.75900 %                | 11,553,483.13                          | 27,448.83                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 27,448.83                   | 0.00                                   | 10,464,202.63                       |
| 2E-B2 | 07/25/22 - 08/24/22 | 31           | 3.15900 %                | 11,553,483.13                          | 31,428.36                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 31,428.36                   | 0.00                                   | 10,464,202.63                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
08-Aug-2022 2:48:24 PM

## Interest Distribution Statement

| Class         | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|---------------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-B3         | 07/25/22 - 08/24/22 | 31           | 3.55900 %                | 11,553,483.13                          | 35,407.90                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 35,407.90                   | 0.00                                   | 10,464,202.63                       |
| 2E-B4         | 07/25/22 - 08/24/22 | 31           | 3.95900 %                | 11,553,483.13                          | 39,387.43                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 39,387.43                   | 0.00                                   | 10,464,202.63                       |
| 2E-C1         | 07/25/22 - 08/24/22 | 31           | 2.75900 %                | 18,988,182.33                          | 45,112.23                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 45,112.23                   | 0.00                                   | 18,988,182.33                       |
| 2E-C2         | 07/25/22 - 08/24/22 | 31           | 3.15900 %                | 18,988,182.33                          | 51,652.60                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 51,652.60                   | 0.00                                   | 18,988,182.33                       |
| 2E-C3         | 07/25/22 - 08/24/22 | 31           | 3.55900 %                | 18,988,182.33                          | 58,192.98                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 58,192.98                   | 0.00                                   | 18,988,182.33                       |
| 2E-C4         | 07/25/22 - 08/24/22 | 31           | 3.95900 %                | 18,988,182.33                          | 64,733.35                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 64,733.35                   | 0.00                                   | 18,988,182.33                       |
| 2E-D1         | 07/25/22 - 08/24/22 | 31           | 2.75900 %                | 11,553,483.13                          | 27,448.83                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 27,448.83                   | 0.00                                   | 10,464,202.63                       |
| 2E-D2         | 07/25/22 - 08/24/22 | 31           | 3.15900 %                | 11,553,483.13                          | 31,428.36                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 31,428.36                   | 0.00                                   | 10,464,202.63                       |
| 2E-D3         | 07/25/22 - 08/24/22 | 31           | 3.55900 %                | 11,553,483.13                          | 35,407.90                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 35,407.90                   | 0.00                                   | 10,464,202.63                       |
| 2E-D4         | 07/25/22 - 08/24/22 | 31           | 3.95900 %                | 11,553,483.13                          | 39,387.43                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 39,387.43                   | 0.00                                   | 10,464,202.63                       |
| 2E-D5         | 07/25/22 - 08/24/22 | 31           | 4.45900 %                | 11,553,483.13                          | 44,361.84                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 44,361.84                   | 0.00                                   | 10,464,202.63                       |
| 2E-F1         | 07/25/22 - 08/24/22 | 31           | 2.75900 %                | 30,541,665.46                          | 72,561.06                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 72,561.06                   | 0.00                                   | 29,452,384.96                       |
| 2E-F2         | 07/25/22 - 08/24/22 | 31           | 3.15900 %                | 30,541,665.46                          | 83,080.97                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 83,080.97                   | 0.00                                   | 29,452,384.96                       |
| 2E-F3         | 07/25/22 - 08/24/22 | 31           | 3.55900 %                | 30,541,665.46                          | 93,600.87                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 93,600.87                   | 0.00                                   | 29,452,384.96                       |
| 2E-F4         | 07/25/22 - 08/24/22 | 31           | 3.95900 %                | 30,541,665.46                          | 104,120.78               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 104,120.78                  | 0.00                                   | 29,452,384.96                       |
| 2E-F5         | 07/25/22 - 08/24/22 | 31           | 4.45900 %                | 30,541,665.46                          | 117,270.66               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 117,270.66                  | 0.00                                   | 29,452,384.96                       |
| 2X-1          | 07/25/22 - 08/24/22 | 31           | 1.70000 %                | 11,553,483.13                          | 16,913.02                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 16,913.02                   | 0.00                                   | 10,464,202.63                       |
| 2X-2          | 07/25/22 - 08/24/22 | 31           | 1.30000 %                | 11,553,483.13                          | 12,933.48                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 12,933.48                   | 0.00                                   | 10,464,202.63                       |
| 2X-3          | 07/25/22 - 08/24/22 | 31           | 0.90000 %                | 11,553,483.13                          | 8,953.95                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 8,953.95                    | 0.00                                   | 10,464,202.63                       |
| 2X-4          | 07/25/22 - 08/24/22 | 31           | 0.50000 %                | 11,553,483.13                          | 4,974.42                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,974.42                    | 0.00                                   | 10,464,202.63                       |
| 2Y-1          | 07/25/22 - 08/24/22 | 31           | 1.70000 %                | 30,541,665.47                          | 44,709.60                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 44,709.60                   | 0.00                                   | 29,452,384.97                       |
| 2Y-2          | 07/25/22 - 08/24/22 | 31           | 1.30000 %                | 30,541,665.47                          | 34,189.70                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 34,189.70                   | 0.00                                   | 29,452,384.97                       |
| 2Y-3          | 07/25/22 - 08/24/22 | 31           | 0.90000 %                | 30,541,665.47                          | 23,669.79                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 23,669.79                   | 0.00                                   | 29,452,384.97                       |
| 2Y-4          | 07/25/22 - 08/24/22 | 31           | 0.50000 %                | 30,541,665.47                          | 13,149.88                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 13,149.88                   | 0.00                                   | 29,452,384.97                       |
| <b>Totals</b> |                     |              |                          |                                        | 2,325,916.04             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,325,916.04                | 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-Aug-2022  
08-Aug-2022 2:48:24 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 %                | 208.94470944                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 204.73868885                        |
| 2M-1  | 188,817,000.00       | 2.90900 %                | 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        | 4.45900 %                | 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        | 4.45900 %                | 608.45650885                           | 2.33628681               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.33628681                  | 0.00000000                             | 551.09027542                        |
| 2M-BH | 215,101,191.67       | 0.00000 %                | 608.45650884                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 551.09027551                        |
| 2M-2C | 18,988,182.33        | 4.45900 %                | 1000.00000000                          | 3.83969454               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.83969454                  | 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        | 4.45900 %                | 536.15216952                           | 2.05866045               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.05866045                  | 0.00000000                             | 517.03009172                        |
| 2M-2H | 645,303,575.00       | 0.00000 %                | 536.15216962                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 517.03009184                        |
| 2B-1  | 151,053,000.00       | 6.25900 %                | 1000.00000000                          | 5.38969441               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.38969441                  | 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 %                | 996.41219135                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 996.10168525                        |
| 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 %                | 608.45650885                           | 0.89071296               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.89071296                  | 0.00000000                             | 551.09027542                        |
| 2B-I2 | 0.00                 | 1.30000 %                | 608.45650885                           | 0.68113313               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.68113313                  | 0.00000000                             | 551.09027542                        |
| 2B-I3 | 0.00                 | 0.90000 %                | 608.45650885                           | 0.47155382               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.47155382                  | 0.00000000                             | 551.09027542                        |
| 2B-I4 | 0.00                 | 0.50000 %                | 608.45650885                           | 0.26197452               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.26197452                  | 0.00000000                             | 551.09027542                        |
| 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        | 2.75900 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A2 | 18,988,182.33        | 3.15900 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A3 | 18,988,182.33        | 3.55900 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2022  
08-Aug-2022 2:48:24 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 |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-A4 | 18,988,182.33        | 3.95900 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B1 | 18,988,182.33        | 2.75900 %                | 608.45650885                           | 1.44557439               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.44557439                  | 0.00000000                             | 551.09027542                        |
| 2E-B2 | 18,988,182.33        | 3.15900 %                | 608.45650885                           | 1.65515369               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.65515369                  | 0.00000000                             | 551.09027542                        |
| 2E-B3 | 18,988,182.33        | 3.55900 %                | 608.45650885                           | 1.86473352               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.86473352                  | 0.00000000                             | 551.09027542                        |
| 2E-B4 | 18,988,182.33        | 3.95900 %                | 608.45650885                           | 2.07431282               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.07431282                  | 0.00000000                             | 551.09027542                        |
| 2E-C1 | 18,988,182.33        | 2.75900 %                | 1000.00000000                          | 2.37580560               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.37580560                  | 0.00000000                             | 1000.00000000                       |
| 2E-C2 | 18,988,182.33        | 3.15900 %                | 1000.00000000                          | 2.72024984               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.72024984                  | 0.00000000                             | 1000.00000000                       |
| 2E-C3 | 18,988,182.33        | 3.55900 %                | 1000.00000000                          | 3.06469461               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.06469461                  | 0.00000000                             | 1000.00000000                       |
| 2E-C4 | 18,988,182.33        | 3.95900 %                | 1000.00000000                          | 3.40913885               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.40913885                  | 0.00000000                             | 1000.00000000                       |
| 2E-D1 | 37,976,364.67        | 2.75900 %                | 304.22825435                           | 0.72278719               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.72278719                  | 0.00000000                             | 275.54513764                        |
| 2E-D2 | 37,976,364.67        | 3.15900 %                | 304.22825435                           | 0.82757684               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.82757684                  | 0.00000000                             | 275.54513764                        |
| 2E-D3 | 37,976,364.67        | 3.55900 %                | 304.22825435                           | 0.93236676               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.93236676                  | 0.00000000                             | 275.54513764                        |
| 2E-D4 | 37,976,364.67        | 3.95900 %                | 304.22825435                           | 1.03715641               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.03715641                  | 0.00000000                             | 275.54513764                        |
| 2E-D5 | 37,976,364.67        | 4.45900 %                | 304.22825435                           | 1.16814341               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.16814341                  | 0.00000000                             | 275.54513764                        |
| 2E-F1 | 37,976,364.67        | 2.75900 %                | 804.22825422                           | 1.91068999               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.91068999                  | 0.00000000                             | 775.54513751                        |
| 2E-F2 | 37,976,364.67        | 3.15900 %                | 804.22825422                           | 2.18770203               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.18770203                  | 0.00000000                             | 775.54513751                        |
| 2E-F3 | 37,976,364.67        | 3.55900 %                | 804.22825422                           | 2.46471380               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.46471380                  | 0.00000000                             | 775.54513751                        |
| 2E-F4 | 37,976,364.67        | 3.95900 %                | 804.22825422                           | 2.74172583               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.74172583                  | 0.00000000                             | 775.54513751                        |
| 2E-F5 | 37,976,364.67        | 4.45900 %                | 804.22825422                           | 3.08799068               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.08799068                  | 0.00000000                             | 775.54513751                        |
| 2X-1  | 0.00                 | 1.70000 %                | 304.22825435                           | 0.44535648               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.44535648                  | 0.00000000                             | 275.54513764                        |
| 2X-2  | 0.00                 | 1.30000 %                | 304.22825435                           | 0.34056656               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.34056656                  | 0.00000000                             | 275.54513764                        |
| 2X-3  | 0.00                 | 0.90000 %                | 304.22825435                           | 0.23577691               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.23577691                  | 0.00000000                             | 275.54513764                        |
| 2X-4  | 0.00                 | 0.50000 %                | 304.22825435                           | 0.13098726               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.13098726                  | 0.00000000                             | 275.54513764                        |
| 2Y-1  | 0.00                 | 1.70000 %                | 804.22825448                           | 1.17730068               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.17730068                  | 0.00000000                             | 775.54513777                        |
| 2Y-2  | 0.00                 | 1.30000 %                | 804.22825448                           | 0.90028891               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.90028891                  | 0.00000000                             | 775.54513777                        |
| 2Y-3  | 0.00                 | 0.90000 %                | 804.22825448                           | 0.62327688               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.62327688                  | 0.00000000                             | 775.54513777                        |
| 2Y-4  | 0.00                 | 0.50000 %                | 804.22825448                           | 0.34626484               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.34626484                  | 0.00000000                             | 775.54513777                        |

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

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

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# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:24 PM

## Certificateholder Account Statement

| CERTIFICATE ACCOUNT                             |              |
|-------------------------------------------------|--------------|
| Beginning Balance                               | 0.00         |
| Deposits                                        |              |
| Payments of Interest and Principal              | 2,080,990.45 |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | (41,143.12)  |
| Total Deposits                                  | 2,039,847.33 |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 2,020,680.67 |
| Total Withdrawals (Pool Distribution Amount)    | 2,039,847.33 |
| 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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
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## Additional Reporting - Deal Level

| Cash Reporting                                              |                   |
|-------------------------------------------------------------|-------------------|
| Total Principal Reduction Current                           | 119,916,581.82    |
| Total Principal Reduction Cumulative                        | 20,665,041,070.90 |
| Scheduled Principal Current                                 | 10,676,886.78     |
| Scheduled Principal Cumulative                              | 1,451,343,672.53  |
| Unscheduled Principal Current                               | 109,198,551.92    |
| Unscheduled Principal Cumulative                            | 19,213,180,857.41 |
| Senior Reduction Amount                                     | 106,446,613.05    |
| Subordinate Reduction Amount                                | 13,428,825.65     |
| Calculated Tranche Write-down Amount                        | 41,143.12         |
| Calculated Tranche Write-up Amount                          | 0.00              |
| Modification Loss Amount                                    | 141,259.14        |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00              |
| Recovery Principal on Previously Liquidated Loan Cumulative | 94,345.02         |
| Informational Reporting                                     |                   |
| At Issuance Loan Count                                      | 112133            |
| Period Beginning Loan Count                                 | 33509             |
| Period Reference Pool Removal Loan Count                    | 552               |
| Period Ending Loan Count                                    | 32957             |
| UPB at Origination                                          | 26,795,388,000.00 |
| UPB at Issuance                                             | 26,500,683,892.93 |
| UPB Actual Current                                          | 5,835,642,822.03  |
| Period PIF Loan Count Current                               | 551               |
| PIF Loan Count Cumulative                                   | 78894             |
| Period PIF Loan UPB Current                                 | 106,848,083.97    |
| PIF Loan UPB Cumulative                                     | 18,861,464,879.64 |
| Period Partial Prepayment Amount                            | 2,566,150.08      |
| 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                                 | 111,915.09        |
| Credit Event Amount Cumulative                              | 26,042,526.45     |
| Total Active Modified Loan Count                            | 747               |
| Total Active Modified Loan UPB                              | 182,172,352.48    |
| Libor Rate                                                  | 2.259000%         |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



## Additional Reporting - Deal Level

| Structural Reporting                  |            |
|---------------------------------------|------------|
| Senior Percentage                     | 88.791066% |
| Subordinate Percentage                | 11.208934% |
| Minimum Credit Enhancement Test Pass? | YES        |
| Delinquency Test Pass?                | YES        |
| Overcollateralization                 | 0.00       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



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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 %     | 8.820000 %       | 9.000000 %    |
| 2M-2C | 0.00                         | 0.00                       | 1.100000 %     | 4.890000 %       | 4.990000 %    |
| 2M-2  | 0.00                         | 0.00                       | 1.100000 %     | 4.890000 %       | 4.990000 %    |
| 2M-2H | 0.00                         | 0.00                       | 1.100000 %     | 4.890000 %       | 4.990000 %    |
| 2B-1  | 0.00                         | 0.00                       | 0.500000 %     | 2.220000 %       | 2.260000 %    |
| 2B-1H | 0.00                         | 0.00                       | 0.500000 %     | 2.220000 %       | 2.260000 %    |
| 2B-2H | 41,143.12                    | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:24 PM

## 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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# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:24 PM

## Delinquency Status

| DELINQUENCY |              |                |            |            |
|-------------|--------------|----------------|------------|------------|
| No. of Days | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days     | 537          | 98,254,543.73  | 1.629396 % | 1.683697 % |
| 60 Days     | 152          | 26,789,641.60  | 0.461207 % | 0.459069 % |
| 90 Days     | 76           | 13,224,626.02  | 0.230604 % | 0.226618 % |
| 120 Days    | 67           | 13,430,281.36  | 0.203295 % | 0.230142 % |
| 150 Days    | 36           | 6,238,696.79   | 0.109233 % | 0.106907 % |
| 180+ Days   | 534          | 108,787,265.76 | 1.620293 % | 1.864187 % |
| Totals      | 1402         | 266,725,055.26 | 4.254028 % | 4.570620 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
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## Modification Loss Summary

| Group | Count of loans | Current UPB    | Mod Loss/(Gain) Amount | Loss Percentage |
|-------|----------------|----------------|------------------------|-----------------|
| Total | 518            | 132,598,027.41 | 141,259.14             | 0.106532        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090214646  | 159,459.63  | 166.10                 | 0.104164        |
| Summary | 0090214675  | 220,697.85  | 275.87                 | 0.124999        |
| Summary | 0090214959  | 188,151.61  | 156.79                 | 0.083332        |
| Summary | 0090215245  | 102,458.34  | 47.49                  | 0.046351        |
| Summary | 0090215258  | 246,089.34  | 230.71                 | 0.093751        |
| Summary | 0090215621  | 401,134.95  | 376.06                 | 0.093749        |
| Summary | 0090215714  | 425,644.16  | 399.04                 | 0.093750        |
| Summary | 0090215723  | 391,789.11  | 530.55                 | 0.135417        |
| Summary | 0090216012  | 336,591.61  | 312.75                 | 0.092917        |
| Summary | 0090216141  | 305,149.90  | 572.16                 | 0.187501        |
| Summary | 0090216868  | 213,915.68  | 154.20                 | 0.072084        |
| Summary | 0090216889  | 137,582.42  | 88.86                  | 0.064587        |
| Summary | 0090216903  | 216,027.98  | 270.03                 | 0.124998        |
| Summary | 0090216958  | 129,042.86  | 161.30                 | 0.124997        |
| Summary | 0090217638  | 242,407.36  | 10.39                  | 0.004286        |
| Summary | 0090217648  | 239,777.74  | 166.83                 | 0.069577        |
| Summary | 0090217688  | 250,253.35  | 112.37                 | 0.044902        |
| Summary | 0090217755  | 338,646.11  | 670.24                 | 0.197918        |
| Summary | 0090219293  | 183,669.42  | 267.85                 | 0.145833        |
| Summary | 0090219305  | 328,955.96  | 479.73                 | 0.145834        |
| Summary | 0090219840  | 194,409.57  | 141.76                 | 0.072918        |
| Summary | 0090219896  | 353,477.45  | 736.41                 | 0.208333        |
| Summary | 0090220107  | 117,007.21  | 60.94                  | 0.052082        |
| Summary | 0090220188  | 397,447.08  | 828.01                 | 0.208332        |
| Summary | 0090220321  | 212,105.21  | 331.41                 | 0.156248        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:24 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090220470  | 423,484.34  | 485.24                 | 0.114583        |
| Summary | 0090220778  | 188,899.95  | 45.19                  | 0.023923        |
| Summary | 0090221111  | 432,125.09  | 138.59                 | 0.032072        |
| Summary | 0090221174  | 136,774.98  | 89.80                  | 0.065655        |
| Summary | 0090221407  | 412,624.44  | 535.67                 | 0.129820        |
| Summary | 0090221834  | 168,563.12  | 298.50                 | 0.177085        |
| Summary | 0090221941  | 344,290.87  | 394.50                 | 0.114583        |
| Summary | 0090222107  | 125,416.57  | 156.77                 | 0.124999        |
| Summary | 0090222200  | 143,771.48  | 81.11                  | 0.056416        |
| Summary | 0090222714  | 193,969.20  | 242.46                 | 0.124999        |
| Summary | 0090222855  | 436,929.42  | 318.59                 | 0.072916        |
| Summary | 0090223201  | 338,985.33  | 459.04                 | 0.135416        |
| Summary | 0090223213  | 170,808.96  | 43.78                  | 0.025631        |
| Summary | 0090223460  | 179,410.36  | 205.57                 | 0.114581        |
| Summary | 0090223681  | 186,462.53  | 49.62                  | 0.026611        |
| Summary | 0090223694  | 110,156.47  | 114.75                 | 0.104170        |
| Summary | 0090223706  | 199,084.46  | 248.86                 | 0.125002        |
| Summary | 0090223719  | 437,711.43  | 820.71                 | 0.187500        |
| Summary | 0090223903  | 73,182.84   | 60.99                  | 0.083339        |
| Summary | 0090224377  | 168,998.65  | 158.44                 | 0.093752        |
| Summary | 0090224841  | 52,459.63   | 92.90                  | 0.177089        |
| Summary | 0090225915  | 116,062.24  | 145.08                 | 0.125002        |
| Summary | 0090225918  | 318,985.01  | 398.73                 | 0.125000        |
| Summary | 0090225924  | 206,830.85  | 321.45                 | 0.155417        |
| Summary | 0090226077  | 179,944.65  | 356.14                 | 0.197916        |
| Summary | 0090226539  | 231,911.11  | 265.73                 | 0.114583        |
| Summary | 0090226843  | 243,144.99  | 329.26                 | 0.135417        |
| Summary | 0090226945  | 121,187.09  | 88.37                  | 0.072920        |
| Summary | 0090227067  | 142,055.50  | 103.58                 | 0.072915        |
| Summary | 0090227219  | 365,338.84  | 380.56                 | 0.104166        |
| Summary | 0090228048  | 175,249.71  | 237.32                 | 0.135418        |
| Summary | 0090228235  | 154,103.16  | 108.21                 | 0.070219        |
| Summary | 0090228260  | 204,373.40  | 234.18                 | 0.114584        |
| Summary | 0090228658  | 233,933.59  | 146.21                 | 0.062501        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:24 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090228676  | 324,140.12  | 337.65                 | 0.104168        |
| Summary | 0090228868  | 673,122.63  | 1,266.45               | 0.188146        |
| Summary | 0090229095  | 299,420.42  | 218.33                 | 0.072918        |
| Summary | 0090229165  | 218,537.04  | 364.23                 | 0.166667        |
| Summary | 0090229562  | 443,223.59  | 491.61                 | 0.110917        |
| Summary | 0090229768  | 191,634.13  | 83.02                  | 0.043322        |
| Summary | 0090229873  | 114,538.66  | 87.89                  | 0.076734        |
| Summary | 0090230204  | 229,375.00  | 11.88                  | 0.005179        |
| Summary | 0090230573  | 211,361.11  | 264.20                 | 0.124999        |
| Summary | 0090230739  | 118,286.94  | 160.18                 | 0.135416        |
| Summary | 0090230781  | 156,164.96  | 96.05                  | 0.061505        |
| Summary | 0090230864  | 182,711.14  | 80.80                  | 0.044223        |
| Summary | 0090230911  | 253,522.65  | 42.62                  | 0.016811        |
| Summary | 0090231111  | 112,414.11  | 27.69                  | 0.024632        |
| Summary | 0090231384  | 223,150.04  | 149.70                 | 0.067085        |
| Summary | 0090231415  | 99,027.93   | 103.15                 | 0.104163        |
| Summary | 0090231554  | 80,915.81   | 134.86                 | 0.166667        |
| Summary | 0090231693  | 389,714.53  | 398.83                 | 0.102339        |
| Summary | 0090231859  | 117,977.32  | 98.31                  | 0.083330        |
| Summary | 0090232082  | 230,874.04  | 205.18                 | 0.088871        |
| Summary | 0090232111  | 158,586.59  | 103.62                 | 0.065340        |
| Summary | 0090232180  | 172,142.46  | 45.08                  | 0.026188        |
| Summary | 0090232293  | 50,676.43   | 95.02                  | 0.187503        |
| Summary | 0090232483  | 141,111.32  | 176.39                 | 0.125001        |
| Summary | 0090232752  | 322,879.59  | 269.07                 | 0.083334        |
| Summary | 0090232800  | 347,834.87  | 507.26                 | 0.145834        |
| Summary | 0090232860  | 128,221.81  | 133.56                 | 0.104163        |
| Summary | 0090233039  | 159,560.27  | 75.15                  | 0.047098        |
| Summary | 0090233560  | 619,947.38  | 904.09                 | 0.145833        |
| Summary | 0090233832  | 357,040.17  | 446.30                 | 0.125000        |
| Summary | 0090233914  | 180,952.24  | 320.44                 | 0.177085        |
| Summary | 0090234156  | 108,176.54  | 178.76                 | 0.165248        |
| Summary | 0090234185  | 112,599.11  | 25.71                  | 0.022833        |
| Summary | 0090234671  | 216,460.04  | 108.38                 | 0.050069        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090235100  | 242,285.02  | 126.19                 | 0.052083        |
| Summary | 0090235541  | 267,010.46  | 250.32                 | 0.093749        |
| Summary | 0090235617  | 125,371.27  | 169.77                 | 0.135414        |
| Summary | 0090235628  | 246,822.62  | 435.02                 | 0.176248        |
| Summary | 0090236080  | 386,312.63  | 399.19                 | 0.103333        |
| Summary | 0090236659  | 174,660.15  | 66.87                  | 0.038286        |
| Summary | 0090237010  | 420,686.07  | 499.56                 | 0.118749        |
| Summary | 0090237386  | 263,779.87  | 357.20                 | 0.135416        |
| Summary | 0090237466  | 410,134.67  | 598.11                 | 0.145833        |
| Summary | 0090237593  | 541,875.56  | 764.40                 | 0.141066        |
| Summary | 0090237769  | 409,478.54  | 230.67                 | 0.056333        |
| Summary | 0090237942  | 367,926.69  | 421.58                 | 0.114583        |
| Summary | 0090238145  | 138,882.64  | 188.07                 | 0.135416        |
| Summary | 0090238371  | 136,244.59  | 127.73                 | 0.093751        |
| Summary | 0090238794  | 174,658.40  | 163.74                 | 0.093749        |
| Summary | 0090238939  | 138,577.45  | 158.79                 | 0.114586        |
| Summary | 0090239065  | 360,205.39  | 262.65                 | 0.072917        |
| Summary | 0090239193  | 196,454.61  | 102.32                 | 0.052083        |
| Summary | 0090239356  | 155,643.69  | 49.52                  | 0.031816        |
| Summary | 0090239554  | 232,508.20  | 193.76                 | 0.083335        |
| Summary | 0090239580  | 149,670.69  | 155.91                 | 0.104169        |
| Summary | 0090239739  | 132,313.87  | 21.21                  | 0.016030        |
| Summary | 0090240181  | 135,666.29  | 183.71                 | 0.135413        |
| Summary | 0090240191  | 290,573.87  | 273.37                 | 0.094079        |
| Summary | 0090240373  | 314,792.54  | 623.03                 | 0.197918        |
| Summary | 0090240649  | 148,166.15  | 138.91                 | 0.093753        |
| Summary | 0090240879  | 409,533.48  | 426.60                 | 0.104167        |
| Summary | 0090240915  | 175,287.07  | 200.85                 | 0.114583        |
| Summary | 0090241630  | 182,160.54  | 265.65                 | 0.145833        |
| Summary | 0090241846  | 190,550.54  | 198.49                 | 0.104167        |
| Summary | 0090241928  | 94,172.68   | 147.14                 | 0.156245        |
| Summary | 0090242090  | 410,585.62  | 384.92                 | 0.093749        |
| Summary | 0090242442  | 158,758.05  | 181.91                 | 0.114583        |
| Summary | 0090242469  | 164,387.09  | 239.73                 | 0.145833        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090242560  | 78,545.92   | 98.18                  | 0.124997        |
| Summary | 0090242661  | 350,063.33  | 218.79                 | 0.062500        |
| Summary | 0090242835  | 413,134.17  | 602.49                 | 0.145834        |
| Summary | 0090242997  | 415,224.52  | 432.53                 | 0.104168        |
| Summary | 0090243396  | 332,198.65  | 346.04                 | 0.104167        |
| Summary | 0090243477  | 112,142.04  | 128.50                 | 0.114587        |
| Summary | 0090243658  | 438,390.84  | 639.32                 | 0.145833        |
| Summary | 0090243679  | 340,722.59  | 508.29                 | 0.149180        |
| Summary | 0090243681  | 233,132.97  | 145.71                 | 0.062501        |
| Summary | 0090243837  | 196,403.54  | 56.32                  | 0.028676        |
| Summary | 0090244155  | 131,363.94  | 61.61                  | 0.046900        |
| Summary | 0090245010  | 183,137.65  | 117.62                 | 0.064225        |
| Summary | 0090245579  | 289,914.71  | 228.07                 | 0.078668        |
| Summary | 0090245849  | 153,987.47  | 71.15                  | 0.046205        |
| Summary | 0090246480  | 156,330.89  | 162.84                 | 0.104164        |
| Summary | 0090246834  | 314,545.77  | 655.30                 | 0.208332        |
| Summary | 0090247205  | 369,235.97  | 384.62                 | 0.104166        |
| Summary | 0090247207  | 304,986.03  | 297.84                 | 0.097657        |
| Summary | 0090247265  | 318,722.63  | 464.80                 | 0.145832        |
| Summary | 0090247417  | 417,751.62  | 462.57                 | 0.110728        |
| Summary | 0090247459  | 253,197.55  | 441.13                 | 0.174224        |
| Summary | 0090247921  | 282,836.05  | 353.55                 | 0.125002        |
| Summary | 0090247933  | 122,772.21  | 115.10                 | 0.093751        |
| Summary | 0090248046  | 338,424.76  | 525.97                 | 0.155417        |
| Summary | 0090248187  | 173,046.73  | 216.31                 | 0.125001        |
| Summary | 0090248191  | 328,725.09  | 445.15                 | 0.135417        |
| Summary | 0090248419  | 317,454.21  | 231.48                 | 0.072918        |
| Summary | 0090248461  | 229,101.08  | 262.51                 | 0.114583        |
| Summary | 0090248695  | 265,388.23  | 34.18                  | 0.012879        |
| Summary | 0090248991  | 279,385.74  | 174.62                 | 0.062501        |
| Summary | 0090249259  | 205,410.26  | 235.37                 | 0.114585        |
| Summary | 0090249587  | 450,507.12  | 610.06                 | 0.135416        |
| Summary | 0090249608  | 415,781.38  | 563.04                 | 0.135417        |
| Summary | 0090249621  | 124,003.89  | 155.00                 | 0.124996        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:24 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090249733  | 366,576.40  | 343.67                 | 0.093751        |
| Summary | 0090249860  | 443,641.04  | 554.55                 | 0.125000        |
| Summary | 0090250288  | 214,369.81  | 267.96                 | 0.124999        |
| Summary | 0090250319  | 133,506.35  | 194.70                 | 0.145836        |
| Summary | 0090250534  | 488,342.77  | 380.50                 | 0.077917        |
| Summary | 0090250981  | 229,279.22  | 262.72                 | 0.114585        |
| Summary | 0090251184  | 81,202.66   | 17.94                  | 0.022093        |
| Summary | 0090251259  | 319,871.06  | 433.16                 | 0.135417        |
| Summary | 0090251788  | 77,365.47   | 153.12                 | 0.197918        |
| Summary | 0090251894  | 77,418.13   | 25.51                  | 0.032951        |
| Summary | 0090251921  | 294,944.81  | 519.84                 | 0.176250        |
| Summary | 0090252060  | 311,675.38  | 154.65                 | 0.049619        |
| Summary | 0090252563  | 104,978.59  | 31.12                  | 0.029644        |
| Summary | 0090252668  | 241,843.98  | 201.54                 | 0.083335        |
| Summary | 0090252870  | 309,724.51  | 423.34                 | 0.136683        |
| Summary | 0090253124  | 248,861.89  | 407.70                 | 0.163826        |
| Summary | 0090253179  | 436,980.19  | 318.63                 | 0.072916        |
| Summary | 0090253311  | 245,041.51  | 72.57                  | 0.029615        |
| Summary | 0090253319  | 254,319.04  | 211.93                 | 0.083332        |
| Summary | 0090253580  | 172,495.67  | 241.06                 | 0.139748        |
| Summary | 0090254285  | 397,006.45  | 602.44                 | 0.151746        |
| Summary | 0090254831  | 202,389.33  | 156.40                 | 0.077277        |
| Summary | 0090254914  | 349,075.51  | 145.45                 | 0.041667        |
| Summary | 0090254915  | 289,596.76  | 362.00                 | 0.125001        |
| Summary | 0090255002  | 302,526.75  | 409.67                 | 0.135416        |
| Summary | 0090255509  | 405,389.91  | 760.11                 | 0.187501        |
| Summary | 0090255796  | 281,346.46  | 322.38                 | 0.114585        |
| Summary | 0090255797  | 223,938.09  | 233.27                 | 0.104167        |
| Summary | 0090256109  | 164,884.32  | 90.55                  | 0.054917        |
| Summary | 0090256639  | 171,265.16  | 44.93                  | 0.026234        |
| Summary | 0090256788  | 245,285.10  | 306.61                 | 0.125001        |
| Summary | 0090257345  | 186,744.85  | 21.87                  | 0.011711        |
| Summary | 0090257421  | 285,229.16  | 383.87                 | 0.134583        |
| Summary | 0090258367  | 423,425.49  | 573.39                 | 0.135417        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:24 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090258756  | 166,649.54  | 70.86                  | 0.042520        |
| Summary | 0090259395  | 297,001.81  | 433.13                 | 0.145834        |
| Summary | 0090260003  | 142,749.23  | 54.79                  | 0.038382        |
| Summary | 0090260044  | 120,007.67  | 150.01                 | 0.125000        |
| Summary | 0090260237  | 295,525.50  | 153.92                 | 0.052083        |
| Summary | 0090260955  | 465,667.28  | 630.59                 | 0.135416        |
| Summary | 0090261628  | 115,434.96  | 120.24                 | 0.104163        |
| Summary | 0090262201  | 105,020.73  | 171.34                 | 0.163149        |
| Summary | 0090262782  | 240,352.32  | 500.73                 | 0.208332        |
| Summary | 0090263325  | 148,398.52  | 170.04                 | 0.114583        |
| Summary | 0090263416  | 251,670.69  | 209.73                 | 0.083335        |
| Summary | 0090263502  | 348,248.46  | 181.38                 | 0.052084        |
| Summary | 0090263571  | 118,149.86  | 135.38                 | 0.114583        |
| Summary | 0090263786  | 342,027.90  | 391.91                 | 0.114584        |
| Summary | 0090264027  | 144,668.01  | 110.09                 | 0.076098        |
| Summary | 0090264295  | 343,423.90  | 138.75                 | 0.040402        |
| Summary | 0090264607  | 143,540.62  | 119.62                 | 0.083335        |
| Summary | 0090264801  | 290,066.66  | 271.94                 | 0.093751        |
| Summary | 0090264999  | 164,463.48  | 331.91                 | 0.201814        |
| Summary | 0090265154  | 438,516.03  | 685.18                 | 0.156250        |
| Summary | 0090265164  | 142,842.60  | 297.59                 | 0.208334        |
| Summary | 0090265201  | 427,071.82  | 169.16                 | 0.039609        |
| Summary | 0090265232  | 113,336.61  | 156.80                 | 0.138349        |
| Summary | 0090265315  | 405,526.97  | 578.73                 | 0.142711        |
| Summary | 0090265562  | 115,182.75  | 94.27                  | 0.081844        |
| Summary | 0090266521  | 120,281.59  | 49.10                  | 0.040821        |
| Summary | 0090266684  | 204,406.84  | 212.92                 | 0.104165        |
| Summary | 0090266806  | 381,427.28  | 274.83                 | 0.072053        |
| Summary | 0090267275  | 72,979.81   | 76.02                  | 0.104166        |
| Summary | 0090267382  | 83,726.25   | 87.21                  | 0.104161        |
| Summary | 0090267399  | 310,346.04  | 226.29                 | 0.072915        |
| Summary | 0090267523  | 330,451.90  | 212.04                 | 0.064167        |
| Summary | 0090267550  | 271,800.76  | 226.50                 | 0.083333        |
| Summary | 0090267845  | 261,721.71  | 190.84                 | 0.072917        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:24 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090268015  | 220,655.08  | 344.77                 | 0.156248        |
| Summary | 0090268101  | 190,957.80  | 50.14                  | 0.026257        |
| Summary | 0090268114  | 339,545.40  | 247.59                 | 0.072918        |
| Summary | 0090268220  | 371,280.85  | 383.66                 | 0.103334        |
| Summary | 0090268292  | 171,565.81  | 178.45                 | 0.104013        |
| Summary | 0090269392  | 356,532.40  | 148.56                 | 0.041668        |
| Summary | 0090269494  | 230,667.30  | 94.49                  | 0.040964        |
| Summary | 0090269591  | 221,728.13  | 300.26                 | 0.135418        |
| Summary | 0090269728  | 260,909.27  | 326.14                 | 0.125001        |
| Summary | 0090269823  | 348,557.92  | 107.11                 | 0.030729        |
| Summary | 0090269888  | 319,445.66  | 432.58                 | 0.135416        |
| Summary | 0090269940  | 264,412.59  | 275.43                 | 0.104167        |
| Summary | 0090270029  | 131,627.46  | 51.43                  | 0.039072        |
| Summary | 0090270858  | 189,845.08  | 101.02                 | 0.053212        |
| Summary | 0090271469  | 167,488.06  | 122.13                 | 0.072919        |
| Summary | 0090271506  | 388,792.88  | 485.99                 | 0.125000        |
| Summary | 0090271653  | 225,001.60  | 328.13                 | 0.145835        |
| Summary | 0090271718  | 88,270.89   | 55.17                  | 0.062501        |
| Summary | 0090271799  | 403,918.24  | 231.08                 | 0.057210        |
| Summary | 0090271935  | 426,874.79  | 666.99                 | 0.156250        |
| Summary | 0090272228  | 495,732.91  | 619.67                 | 0.125001        |
| Summary | 0090272294  | 164,439.03  | 119.90                 | 0.072915        |
| Summary | 0090272367  | 148,174.90  | 293.26                 | 0.197915        |
| Summary | 0090272790  | 187,647.03  | 312.75                 | 0.166669        |
| Summary | 0090273057  | 231,300.10  | 240.94                 | 0.104168        |
| Summary | 0090273234  | 388,367.92  | 485.46                 | 0.125000        |
| Summary | 0090273651  | 266,832.05  | 555.90                 | 0.208333        |
| Summary | 0090273705  | 100,503.03  | 136.10                 | 0.135419        |
| Summary | 0090273750  | 134,039.94  | 78.18                  | 0.058326        |
| Summary | 0090273803  | 287,097.07  | 348.11                 | 0.121252        |
| Summary | 0090273804  | 358,171.57  | 550.50                 | 0.153697        |
| Summary | 0090274114  | 183,948.93  | 114.97                 | 0.062501        |
| Summary | 0090274189  | 548,342.75  | 592.37                 | 0.108029        |
| Summary | 0090274357  | 144,953.45  | 72.92                  | 0.050306        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:24 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090274976  | 283,916.59  | 81.21                  | 0.028603        |
| Summary | 0090275483  | 336,021.20  | 455.03                 | 0.135417        |
| Summary | 0090275873  | 213,457.09  | 232.13                 | 0.108748        |
| Summary | 0090275969  | 241,476.72  | 176.08                 | 0.072918        |
| Summary | 0090276734  | 444,344.74  | 236.91                 | 0.053317        |
| Summary | 0090276795  | 283,968.11  | 29.58                  | 0.010417        |
| Summary | 0090277080  | 253,054.56  | 500.84                 | 0.197918        |
| Summary | 0090277123  | 390,673.79  | 610.43                 | 0.156251        |
| Summary | 0090277433  | 238,446.63  | 130.44                 | 0.054704        |
| Summary | 0090277855  | 147,095.29  | 199.19                 | 0.135416        |
| Summary | 0090279076  | 140,458.44  | 58.39                  | 0.041571        |
| Summary | 0090279308  | 346,127.04  | 360.55                 | 0.104167        |
| Summary | 0090279690  | 98,656.15   | 113.04                 | 0.114580        |
| Summary | 0090279777  | 192,775.15  | 361.45                 | 0.187498        |
| Summary | 0090280137  | 230,476.69  | 168.06                 | 0.072918        |
| Summary | 0090280806  | 145,644.58  | 166.88                 | 0.114580        |
| Summary | 0090281259  | 330,655.69  | 275.55                 | 0.083334        |
| Summary | 0090281272  | 369,247.29  | 423.10                 | 0.114584        |
| Summary | 0090281633  | 341,219.55  | 213.26                 | 0.062499        |
| Summary | 0090281729  | 432,838.75  | 676.31                 | 0.156250        |
| Summary | 0090282209  | 157,431.47  | 213.19                 | 0.135418        |
| Summary | 0090282286  | 263,114.83  | 438.52                 | 0.166665        |
| Summary | 0090282411  | 229,281.96  | 262.72                 | 0.114584        |
| Summary | 0090282412  | 176,389.36  | 85.63                  | 0.048546        |
| Summary | 0090282503  | 168,448.78  | 245.86                 | 0.145955        |
| Summary | 0090282926  | 149,362.23  | 124.47                 | 0.083334        |
| Summary | 0090283705  | 292,621.08  | 182.89                 | 0.062501        |
| Summary | 0090283789  | 164,169.98  | 359.12                 | 0.218749        |
| Summary | 0090283984  | 557,633.13  | 569.74                 | 0.102171        |
| Summary | 0090284110  | 156,899.03  | 98.93                  | 0.063053        |
| Summary | 0090284536  | 150,190.86  | 89.06                  | 0.059298        |
| Summary | 0090284993  | 215,707.94  | 232.30                 | 0.107692        |
| Summary | 0090285447  | 214,205.20  | 217.52                 | 0.101547        |
| Summary | 0090285733  | 128,891.56  | 119.76                 | 0.092915        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:25 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090286161  | 259,076.29  | 242.88                 | 0.093748        |
| Summary | 0090286194  | 171,245.17  | 267.57                 | 0.156250        |
| Summary | 0090286377  | 233,712.74  | 462.56                 | 0.197918        |
| Summary | 0090287025  | 362,082.02  | 341.05                 | 0.094191        |
| Summary | 0090287275  | 395,023.30  | 411.48                 | 0.104166        |
| Summary | 0090287307  | 328,928.51  | 305.63                 | 0.092917        |
| Summary | 0090287503  | 423,402.22  | 358.28                 | 0.084619        |
| Summary | 0090287674  | 143,484.37  | 149.46                 | 0.104165        |
| Summary | 0090287740  | 288,621.36  | 601.29                 | 0.208332        |
| Summary | 0090287743  | 388,566.36  | 283.33                 | 0.072917        |
| Summary | 0090288445  | 406,642.12  | 465.94                 | 0.114582        |
| Summary | 0090288885  | 528,301.92  | 770.44                 | 0.145833        |
| Summary | 0090289623  | 550,287.40  | 687.86                 | 0.125000        |
| Summary | 0090289860  | 440,655.96  | 413.11                 | 0.093749        |
| Summary | 0090290043  | 242,327.31  | 85.56                  | 0.035308        |
| Summary | 0090290298  | 235,384.29  | 122.60                 | 0.052085        |
| Summary | 0090290426  | 162,498.13  | 203.12                 | 0.124998        |
| Summary | 0090290801  | 71,974.34   | 11.27                  | 0.015658        |
| Summary | 0090290851  | 309,684.45  | 387.11                 | 0.125001        |
| Summary | 0090290995  | 289,007.68  | 361.26                 | 0.125000        |
| Summary | 0090291024  | 325,182.42  | 406.48                 | 0.125001        |
| Summary | 0090291213  | 148,921.34  | 232.69                 | 0.156250        |
| Summary | 0090291329  | 288,641.23  | 210.47                 | 0.072918        |
| Summary | 0090291381  | 187,306.85  | 195.11                 | 0.104166        |
| Summary | 0090291442  | 413,686.51  | 301.65                 | 0.072918        |
| Summary | 0090292361  | 149,505.67  | 171.31                 | 0.114584        |
| Summary | 0090292495  | 327,454.93  | 189.09                 | 0.057745        |
| Summary | 0090292556  | 279,547.76  | 232.96                 | 0.083335        |
| Summary | 0090293071  | 94,737.77   | 33.65                  | 0.035519        |
| Summary | 0090293134  | 131,639.85  | 178.26                 | 0.135415        |
| Summary | 0090293348  | 399,029.65  | 150.96                 | 0.037832        |
| Summary | 0090293601  | 156,306.30  | 80.17                  | 0.051290        |
| Summary | 0090293936  | 123,352.76  | 128.49                 | 0.104165        |
| Summary | 0090293994  | 329,558.14  | 343.29                 | 0.104167        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:25 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090295155  | 325,200.29  | 406.50                 | 0.125000        |
| Summary | 0090295671  | 355,869.09  | 485.69                 | 0.136480        |
| Summary | 0090295727  | 381,664.39  | 357.81                 | 0.093750        |
| Summary | 0090296101  | 257,844.76  | 134.29                 | 0.052082        |
| Summary | 0090296707  | 275,793.38  | 172.37                 | 0.062500        |
| Summary | 0090296711  | 130,046.31  | 62.66                  | 0.048183        |
| Summary | 0090296944  | 192,422.75  | 208.87                 | 0.108547        |
| Summary | 0090297503  | 407,942.96  | 637.41                 | 0.156250        |
| Summary | 0090297532  | 366,679.21  | 725.72                 | 0.197917        |
| Summary | 0090297649  | 287,747.04  | 104.57                 | 0.036341        |
| Summary | 0090298094  | 139,763.91  | 131.03                 | 0.093751        |
| Summary | 0090299105  | 253,813.97  | 317.27                 | 0.125001        |
| Summary | 0090299529  | 336,510.82  | 490.74                 | 0.145832        |
| Summary | 0090299629  | 356,071.99  | 252.22                 | 0.070834        |
| Summary | 0090300049  | 171,278.54  | 214.10                 | 0.125001        |
| Summary | 0090300238  | 614,405.53  | 384.00                 | 0.062499        |
| Summary | 0090300239  | 369,733.40  | 539.19                 | 0.145832        |
| Summary | 0090300618  | 381,549.61  | 476.94                 | 0.125001        |
| Summary | 0090300653  | 366,287.25  | 419.70                 | 0.114582        |
| Summary | 0090301132  | 271,351.48  | 343.03                 | 0.126415        |
| Summary | 0090301487  | 319,605.82  | 266.34                 | 0.083334        |
| Summary | 0090301916  | 421,728.25  | 571.09                 | 0.135417        |
| Summary | 0090302103  | 440,690.01  | 367.24                 | 0.083333        |
| Summary | 0090302203  | 415,577.86  | 273.60                 | 0.065836        |
| Summary | 0090302633  | 214,529.96  | 245.82                 | 0.114585        |
| Summary | 0090302753  | 167,303.29  | 156.85                 | 0.093752        |
| Summary | 0090303136  | 295,029.92  | 122.93                 | 0.041667        |
| Summary | 0090303262  | 317,804.12  | 430.36                 | 0.135417        |
| Summary | 0090303296  | 138,971.97  | 101.89                 | 0.073317        |
| Summary | 0090303995  | 225,906.16  | 211.79                 | 0.093751        |
| Summary | 0090304031  | 129,250.82  | 188.49                 | 0.145833        |
| Summary | 0090304334  | 515,116.61  | 804.87                 | 0.156250        |
| Summary | 0090304397  | 209,549.51  | 99.96                  | 0.047702        |
| Summary | 0090304624  | 266,291.22  | 102.61                 | 0.038533        |

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## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:25 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090305455  | 151,186.68  | 188.98                 | 0.124998        |
| Summary | 0090307127  | 309,156.60  | 77.31                  | 0.025007        |
| Summary | 0090307432  | 438,511.14  | 365.43                 | 0.083334        |
| Summary | 0090308197  | 306,524.90  | 415.09                 | 0.135418        |
| Summary | 0090308474  | 326,268.19  | 339.86                 | 0.104166        |
| Summary | 0090308673  | 359,988.00  | 299.99                 | 0.083333        |
| Summary | 0090308919  | 85,880.83   | 14.44                  | 0.016814        |
| Summary | 0090309137  | 137,438.09  | 108.62                 | 0.079032        |
| Summary | 0090309325  | 87,974.59   | 47.53                  | 0.054027        |
| Summary | 0090309716  | 442,532.96  | 783.65                 | 0.177083        |
| Summary | 0090309896  | 382,153.33  | 557.31                 | 0.145834        |
| Summary | 0090310395  | 502,647.13  | 927.09                 | 0.184442        |
| Summary | 0090310460  | 484,345.05  | 265.52                 | 0.054820        |
| Summary | 0090310523  | 270,949.12  | 86.46                  | 0.031910        |
| Summary | 0090311050  | 293,553.31  | 336.36                 | 0.114582        |
| Summary | 0090311322  | 150,256.17  | 281.73                 | 0.187500        |
| Summary | 0090311336  | 124,447.95  | 90.74                  | 0.072914        |
| Summary | 0090312137  | 263,505.73  | 301.93                 | 0.114582        |
| Summary | 0090312149  | 172,445.92  | 89.82                  | 0.052086        |
| Summary | 0090312287  | 323,581.16  | 235.94                 | 0.072915        |
| Summary | 0090312432  | 198,077.17  | 185.70                 | 0.093751        |
| Summary | 0090313130  | 151,293.85  | 141.84                 | 0.093751        |
| Summary | 0090313200  | 217,371.90  | 203.79                 | 0.093752        |
| Summary | 0090313552  | 179,199.15  | 149.33                 | 0.083332        |
| Summary | 0090313614  | 317,963.84  | 265.41                 | 0.083472        |
| Summary | 0090314417  | 370,379.01  | 308.65                 | 0.083334        |
| Summary | 0090314570  | 308,608.36  | 90.09                  | 0.029192        |
| Summary | 0090314758  | 296,985.95  | 340.30                 | 0.114585        |
| Summary | 0090315037  | 225,023.74  | 187.52                 | 0.083333        |
| Summary | 0090315404  | 182,872.30  | 228.59                 | 0.125000        |
| Summary | 0090316014  | 200,480.94  | 123.94                 | 0.061821        |
| Summary | 0090316380  | 274,995.46  | 286.45                 | 0.104165        |
| Summary | 0090316706  | 249,232.79  | 493.27                 | 0.197915        |
| Summary | 0090316747  | 289,718.07  | 271.61                 | 0.093750        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:25 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090316781  | 91,058.84   | 57.02                  | 0.062619        |
| Summary | 0090317033  | 177,734.06  | 240.68                 | 0.135416        |
| Summary | 0090317144  | 136,710.54  | 110.21                 | 0.080616        |
| Summary | 0090317689  | 58,709.65   | 51.79                  | 0.088214        |
| Summary | 0090317739  | 133,735.54  | 167.17                 | 0.125000        |
| Summary | 0090317764  | 486,385.22  | 810.64                 | 0.166666        |
| Summary | 0090317845  | 271,686.51  | 396.21                 | 0.145834        |
| Summary | 0090318787  | 259,018.83  | 485.66                 | 0.187500        |
| Summary | 0090319654  | 131,719.26  | 109.77                 | 0.083336        |
| Summary | 0090319985  | 258,043.97  | 376.31                 | 0.145832        |
| Summary | 0090320116  | 146,392.09  | 121.99                 | 0.083331        |
| Summary | 0090320366  | 318,315.68  | 232.11                 | 0.072918        |
| Summary | 0090320451  | 100,263.15  | 73.11                  | 0.072918        |
| Summary | 0090320611  | 433,487.22  | 220.36                 | 0.050834        |
| Summary | 0090320683  | 341,098.88  | 568.50                 | 0.166667        |
| Summary | 0090320955  | 55,731.89   | 63.86                  | 0.114584        |
| Summary | 0090321188  | 187,622.62  | 52.71                  | 0.028094        |
| Summary | 0090321199  | 101,166.82  | 47.97                  | 0.047417        |
| Summary | 0090321913  | 122,017.17  | 48.61                  | 0.039839        |
| Summary | 0090321940  | 629,043.67  | 584.49                 | 0.092917        |
| Summary | 0090322342  | 198,949.14  | 207.24                 | 0.104167        |
| Summary | 0090322413  | 99,099.72   | 113.55                 | 0.114582        |
| Summary | 0090322438  | 393,610.54  | 574.02                 | 0.145835        |
| Summary | 0090322850  | 213,824.22  | 245.01                 | 0.114585        |
| Summary | 0090323507  | 87,752.61   | 156.38                 | 0.178206        |
| Summary | 0090323608  | 253,395.51  | 290.35                 | 0.114584        |
| Summary | 0090323679  | 390,317.60  | 325.26                 | 0.083332        |
| Summary | 0090323790  | 185,654.79  | 116.03                 | 0.062498        |
| Summary | 0090323993  | 385,151.51  | 521.56                 | 0.135417        |
| Summary | 0090324365  | 199,014.91  | 169.99                 | 0.085416        |
| Summary | 0090324586  | 328,640.29  | 376.57                 | 0.114584        |
| Summary | 0090324625  | 238,904.32  | 447.95                 | 0.187502        |
| Summary | 0090324649  | 238,745.53  | 304.74                 | 0.127642        |
| Summary | 0090324846  | 116,235.18  | 121.08                 | 0.104168        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090325980  | 283,763.27  | 266.03                 | 0.093751        |
| Summary | 0090326004  | 370,965.30  | 425.06                 | 0.114582        |
| Summary | 0090326091  | 307,281.97  | 512.14                 | 0.166668        |
| Summary | 0090326160  | 238,352.07  | 322.77                 | 0.135417        |
| Summary | 0090326474  | 426,279.23  | 399.64                 | 0.093751        |
| Summary | 0090326719  | 104,264.81  | 59.52                  | 0.057085        |
| Summary | 0090326968  | 376,371.51  | 6.66                   | 0.001770        |
| Summary | 0090326972  | 288,048.67  | 580.83                 | 0.201643        |
| Summary | 0090327030  | 167,738.18  | 349.45                 | 0.208331        |
| Summary | 0090327560  | 264,724.95  | 303.33                 | 0.114583        |
| Summary | 0090327768  | 346,765.98  | 141.60                 | 0.040834        |
| Summary | 0090328154  | 259,308.68  | 162.07                 | 0.062501        |
| Summary | 0090328171  | 400,334.44  | 338.65                 | 0.084592        |
| Summary | 0090328327  | 376,027.41  | 185.14                 | 0.049236        |
| Summary | 0090328612  | 290,409.03  | 453.76                 | 0.156249        |
| Summary | 0090329052  | 222,044.01  | 161.91                 | 0.072918        |
| Summary | 0090329353  | 69,521.39   | 108.63                 | 0.156254        |
| Summary | 0090329608  | 143,611.16  | 111.99                 | 0.077981        |
| Summary | 0090330293  | 229,854.19  | 58.94                  | 0.025642        |
| Summary | 0090330357  | 276,684.09  | 505.30                 | 0.182627        |
| Summary | 0090330429  | 158,376.17  | 181.47                 | 0.114582        |
| Summary | 0090330855  | 376,173.96  | 431.03                 | 0.114583        |
| Summary | 0090331177  | 314,992.98  | 253.85                 | 0.080589        |
| Summary | 0090331206  | 151,251.98  | 91.60                  | 0.060561        |
| Summary | 0090331954  | 381,681.06  | 556.62                 | 0.145834        |
| Summary | 0090332217  | 381,908.52  | 477.39                 | 0.125001        |
| Summary | 0090333231  | 251,175.33  | 340.13                 | 0.135415        |
| Summary | 0090334645  | 367,352.65  | 459.19                 | 0.125000        |
| Summary | 0090334737  | 295,502.76  | 369.38                 | 0.125001        |
| Summary | 0090335099  | 175,580.78  | 219.48                 | 0.125002        |
| Summary | 0090335160  | 329,290.06  | 308.71                 | 0.093750        |
| Summary | 0090335259  | 173,624.82  | 253.20                 | 0.145832        |
| Summary | 0090335267  | 279,495.44  | 320.26                 | 0.114585        |
| Summary | 0090335339  | 164,515.27  | 29.10                  | 0.017688        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:25 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090335725  | 157,506.55  | 42.37                  | 0.026900        |
| Summary | 0090335940  | 255,916.79  | 237.79                 | 0.092917        |
| Summary | 0090336428  | 200,969.83  | 272.15                 | 0.135418        |
| Summary | 0090336430  | 309,465.19  | 524.69                 | 0.169547        |
| Summary | 0090336490  | 140,309.92  | 175.39                 | 0.125002        |
| Summary | 0090336536  | 186,372.88  | 252.38                 | 0.135417        |
| Summary | 0090336554  | 70,644.80   | 95.66                  | 0.135410        |
| Summary | 0090336556  | 366,319.81  | 407.69                 | 0.111293        |
| Summary | 0090336600  | 337,304.69  | 281.09                 | 0.083334        |
| Summary | 0090336877  | 323,997.17  | 303.75                 | 0.093751        |
| Summary | 0090337040  | 204,661.68  | 323.47                 | 0.158051        |
| Summary | 0090337325  | 596,722.79  | 932.38                 | 0.156250        |
| Summary | 0090337803  | 140,942.79  | 190.86                 | 0.135417        |
| Summary | 0090338070  | 426,050.39  | 116.15                 | 0.027262        |
| Summary | 0090338343  | 300,104.84  | 187.57                 | 0.062501        |
| Summary | 0090338445  | 183,786.87  | 210.59                 | 0.114584        |
| Summary | 0090338579  | 279,334.92  | 320.07                 | 0.114583        |
| Summary | 0090338629  | 307,837.29  | 116.40                 | 0.037812        |
| Summary | 0090338768  | 277,249.85  | 346.56                 | 0.124999        |
| Summary | 0090338852  | 184,311.77  | 67.62                  | 0.036688        |
| Summary | 0090339280  | 446,519.53  | 558.15                 | 0.125000        |
| Summary | 0090339429  | 173,205.89  | 306.72                 | 0.177084        |
| Summary | 0090339862  | 172,865.66  | 45.76                  | 0.026471        |
| Summary | 0090340023  | 320,117.58  | 200.07                 | 0.062499        |
| Summary | 0090340167  | 137,038.03  | 214.12                 | 0.156249        |
| Summary | 0090340289  | 613,144.62  | 830.30                 | 0.135417        |
| Summary | 0090340553  | 78,019.56   | 32.05                  | 0.041079        |
| Summary | 0090340931  | 566,540.97  | 708.18                 | 0.125001        |
| Summary | 0090341401  | 192,351.35  | 360.66                 | 0.187501        |
| Summary | 0090341527  | 453,189.48  | 755.32                 | 0.166668        |
| Summary | 0090341593  | 241,171.35  | 357.27                 | 0.148139        |
| Summary | 0090341617  | 234,630.20  | 95.76                  | 0.040813        |
| Summary | 0090342442  | 70,215.62   | 58.51                  | 0.083329        |
| Summary | 0090342724  | 229,710.12  | 358.92                 | 0.156249        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:25 PM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0090342879  | 218,555.54  | 250.43                 | 0.114584        |
| Summary | 0090343181  | 82,405.29   | 68.67                  | 0.083332        |
| Summary | 0090344069  | 159,923.99  | 233.22                 | 0.145832        |
| Summary | 0090344113  | 275,230.99  | 422.57                 | 0.153533        |
| Summary | 0090344942  | 201,815.52  | 231.25                 | 0.114585        |
| Summary | 0090344961  | 287,929.42  | 41.15                  | 0.014292        |
| Summary | 0090345301  | 205,844.19  | 278.75                 | 0.135418        |
| Summary | 0090345446  | 166,869.09  | 47.44                  | 0.028429        |
| Summary | 0090345572  | 97,688.92   | 77.67                  | 0.079507        |
| Summary | 0090345656  | 305,827.67  | 541.57                 | 0.177083        |
| Summary | 0090345668  | 60,973.51   | 76.22                  | 0.125005        |
| Summary | 0090346313  | 335,757.62  | 559.60                 | 0.166668        |
| Summary | 0090346396  | 92,327.51   | 61.37                  | 0.066470        |
| Summary | 0090346812  | 217,716.24  | 294.82                 | 0.135415        |
| Summary | 0090347278  | 154,801.45  | 177.38                 | 0.114585        |
| Summary | 0090347418  | 408,297.76  | 89.86                  | 0.022008        |
| Summary | 0090347462  | 431,076.65  | 460.96                 | 0.106932        |

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Distribution Date: 25-Aug-2022  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



## Realized Loss Summary

### Realized Dispositions in Current Period

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|--------------------|
| 1          | 111,915.09        | 40,328.25             | 36.035             |

## Realized Loss Detail

### Realized Dispositions in Current Period

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0090221268     | 111,915.09        | 40,328.25             | 36.035             |

## Realized Loss Summary

### Current Adjustments to Previous Dispositions

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|-----------------------------|--------------------|
| 3          | 437,851.12        | 814.87                | 30,669.08                   | 7.004              |

## Realized Loss Detail

### Current Adjustments to Previous Dispositions

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|-----------------------------|--------------------|
| 0090264361     | 114,714.07        | 337.00                | 10,612.88                   | 9.252              |
| 0090293461     | 49,848.08         | 1,250.03              | 9,439.16                    | 18.936             |
| 0090321729     | 273,288.97        | (772.16)              | 10,617.04                   | 3.885              |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:25 PM

## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 133            | 26,042,526.45     | 516,540.97            | 1.983              |

## Cumulative Realized Loss Detail

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>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              |
| 0090221268     | 111,915.09        | 40,328.25             | 36.035             |
| 0090221292     | 202,802.04        | 227,603.70            | 112.229            |
| 0090221761     | 97,927.92         | 62,913.98             | 64.245             |
| 0090221782     | 141,859.96        | (22,759.59)           | (16.044)           |
| 0090222699     | 174,779.19        | 1,501.50              | 0.859              |
| 0090225086     | 345,982.62        | (32,447.06)           | (9.378)            |
| 0090225640     | 131,878.78        | 15,914.67             | 12.068             |
| 0090226122     | 397,978.52        | (6,862.05)            | (1.724)            |
| 0090226699     | 184,610.69        | 5,694.17              | 3.084              |
| 0090227270     | 165,647.66        | 2,823.49              | 1.705              |
| 0090228399     | 219,405.49        | 2,200.91              | 1.003              |
| 0090228439     | 410,290.64        | 8,432.04              | 2.055              |
| 0090229422     | 60,470.95         | 11,615.39             | 19.208             |
| 0090231119     | 92,112.85         | 1,710.20              | 1.857              |
| 0090232989     | 331,531.66        | 6,091.40              | 1.837              |
| 0090233035     | 104,161.11        | 2,325.42              | 2.233              |
| 0090233716     | 397,519.86        | 16,220.51             | 4.080              |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:25 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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           |
| 0090238057  | 184,892.44     | 40,177.17          | 21.730          |
| 0090238176  | 114,024.62     | 2,572.23           | 2.256           |
| 0090238210  | 448,415.27     | 1,762.45           | 0.393           |
| 0090240665  | 160,094.01     | (15,995.67)        | (9.991)         |
| 0090240989  | 154,975.19     | 10,249.36          | 6.614           |
| 0090241954  | 88,393.67      | 50,707.16          | 57.365          |
| 0090242096  | 363,992.19     | (1,067.82)         | (0.293)         |
| 0090242834  | 336,593.68     | (61,936.75)        | (18.401)        |
| 0090244178  | 174,815.22     | 2,543.77           | 1.455           |
| 0090245076  | 129,135.09     | 15.95              | 0.012           |
| 0090245925  | 230,035.10     | 16,805.60          | 7.306           |
| 0090245957  | 70,065.14      | 589.45             | 0.841           |
| 0090246020  | 211,107.87     | (1,973.25)         | (0.935)         |
| 0090246097  | 114,196.17     | 1,860.27           | 1.629           |
| 0090246214  | 156,896.87     | (2,274.06)         | (1.449)         |
| 0090246579  | 271,342.62     | 164.35             | 0.061           |
| 0090247685  | 379,030.10     | 729.02             | 0.192           |
| 0090247836  | 83,603.75      | (6,591.99)         | (7.885)         |
| 0090250263  | 206,335.18     | 897.78             | 0.435           |
| 0090250349  | 115,377.48     | 749.47             | 0.650           |
| 0090250985  | 131,908.00     | 28,692.38          | 21.752          |
| 0090251152  | 236,166.62     | (4,653.07)         | (1.970)         |
| 0090251628  | 82,366.19      | 1,349.29           | 1.638           |
| 0090253363  | 74,782.98      | 32,316.80          | 43.214          |
| 0090255037  | 70,103.89      | 4,197.59           | 5.988           |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:25 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0090257223  | 38,176.80      | 24,809.35          | 64.985          |
| 0090257524  | 317,042.70     | (3,134.58)         | (0.989)         |
| 0090257761  | 129,207.95     | 19,328.49          | 14.959          |
| 0090258573  | 71,743.31      | (40,716.83)        | (56.753)        |
| 0090259058  | 38,539.01      | 415.05             | 1.077           |
| 0090260902  | 231,233.18     | 19,802.98          | 8.564           |
| 0090261688  | 339,262.26     | (135,351.51)       | (39.896)        |
| 0090263130  | 196,445.47     | 4,107.25           | 2.091           |
| 0090264361  | 114,714.07     | 10,612.88          | 9.252           |
| 0090265807  | 164,432.19     | 13,081.23          | 7.955           |
| 0090270252  | 386,393.52     | (3,895.17)         | (1.008)         |
| 0090272314  | 216,794.55     | (35,028.00)        | (16.157)        |
| 0090272346  | 97,172.85      | (6,680.18)         | (6.875)         |
| 0090272857  | 120,309.48     | 1,015.94           | 0.844           |
| 0090274833  | 53,974.13      | 542.92             | 1.006           |
| 0090276273  | 83,979.99      | 5,641.96           | 6.718           |
| 0090278722  | 62,388.58      | 901.09             | 1.444           |
| 0090281475  | 69,794.15      | 9,290.27           | 13.311          |
| 0090281676  | 85,699.20      | 50,260.04          | 58.647          |
| 0090281765  | 84,815.28      | 12,352.86          | 14.564          |
| 0090281984  | 64,495.30      | 9,794.01           | 15.186          |
| 0090282561  | 221,416.73     | 4,212.90           | 1.903           |
| 0090283438  | 151,364.02     | 8,405.62           | 5.553           |
| 0090285007  | 330,630.27     | 15,479.52          | 4.682           |
| 0090285655  | 517,964.96     | 11,596.07          | 2.239           |
| 0090286060  | 374,007.53     | (5,589.61)         | (1.495)         |
| 0090286753  | 439,965.26     | (2,364.74)         | (0.537)         |
| 0090286775  | 88,346.79      | 520.66             | 0.589           |
| 0090290518  | 243,245.99     | (64,702.70)        | (26.600)        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:25 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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     | 23,588.75          | 22.502          |
| 0090293122  | 116,098.06     | (2,132.72)         | (1.837)         |
| 0090293461  | 49,848.08      | 9,439.16           | 18.936          |
| 0090294461  | 199,430.03     | 7,290.53           | 3.656           |
| 0090295246  | 153,962.42     | (4,756.24)         | (3.089)         |
| 0090295807  | 243,761.75     | 7,843.17           | 3.218           |
| 0090296136  | 278,777.89     | (15,528.64)        | (5.570)         |
| 0090297343  | 48,753.02      | (134.57)           | (0.276)         |
| 0090298159  | 122,966.65     | 77,559.81          | 63.074          |
| 0090298635  | 62,239.30      | (7,689.45)         | (12.355)        |
| 0090300302  | 242,480.60     | (49,163.76)        | (20.275)        |
| 0090300612  | 339,534.01     | 6,187.45           | 1.822           |
| 0090301105  | 350,395.53     | 10,420.49          | 2.974           |
| 0090301350  | 409,287.35     | (1,118.16)         | (0.273)         |
| 0090301438  | 231,559.41     | (2,017.02)         | (0.871)         |
| 0090302544  | 257,693.56     | (10,026.63)        | (3.891)         |
| 0090302709  | 143,299.69     | 8,063.90           | 5.627           |
| 0090305410  | 321,401.68     | 6,827.75           | 2.124           |
| 0090306620  | 73,323.25      | 6,800.91           | 9.275           |
| 0090308562  | 59,299.20      | (177.35)           | (0.299)         |
| 0090311348  | 113,338.13     | 4,821.22           | 4.254           |
| 0090312347  | 121,859.59     | 24,829.01          | 20.375          |
| 0090312494  | 331,443.37     | (17,081.13)        | (5.154)         |
| 0090312519  | 81,986.74      | 27,477.14          | 33.514          |
| 0090316925  | 80,186.61      | (245.76)           | (0.306)         |
| 0090318216  | 685,946.83     | (16,560.30)        | (2.414)         |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:25 PM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0090321227  | 382,030.53     | (81,989.09)        | (21.461)        |
| 0090321729  | 273,288.97     | 10,617.04          | 3.885           |
| 0090322256  | 75,441.83      | 42,212.11          | 55.953          |
| 0090322616  | 122,197.47     | (1,437.90)         | (1.177)         |
| 0090325915  | 127,782.00     | 5,858.07           | 4.584           |
| 0090328654  | 156,027.07     | 172,559.74         | 110.596         |
| 0090329777  | 196,683.22     | (2,821.77)         | (1.435)         |
| 0090330110  | 228,926.81     | (24,304.95)        | (10.617)        |
| 0090330259  | 336,798.63     | 3,222.82           | 0.957           |
| 0090332242  | 112,435.16     | 12,684.26          | 11.281          |
| 0090333124  | 316,629.71     | 10,040.63          | 3.171           |
| 0090333568  | 105,284.85     | (22,617.81)        | (21.482)        |
| 0090334031  | 174,464.39     | (41,430.84)        | (23.747)        |
| 0090337960  | 96,564.38      | 4,499.48           | 4.660           |
| 0090338662  | 118,749.96     | 1,916.78           | 1.614           |
| 0090342600  | 158,560.15     | (39,763.51)        | (25.078)        |
| 0090343131  | 129,943.53     | (10,141.30)        | (7.804)         |
| 0090343964  | 61,658.90      | 4,386.86           | 7.115           |
| 0090344274  | 371,042.80     | (3,962.09)         | (1.068)         |
| 0090345528  | 194,641.72     | 649.95             | 0.334           |
| 0090345856  | 83,242.91      | 4,879.02           | 5.861           |
| 0090346057  | 142,063.15     | 1,596.65           | 1.124           |
| 0090346254  | 272,496.66     | 13,430.33          | 4.929           |
| 0090347217  | 122,470.08     | (19,559.36)        | (15.971)        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:25 PM

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

|       | Inactive            |                           |                             |                         | Active              |                       |                             |                         | Totals              |                                     |                             |                         |
|-------|---------------------|---------------------------|-----------------------------|-------------------------|---------------------|-----------------------|-----------------------------|-------------------------|---------------------|-------------------------------------|-----------------------------|-------------------------|
| Group | # Loans with Losses | Liquidated Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Liquidated or Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage |
| Total | 4                   | 549,766.21                | 41,143.12                   | 0.001 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 4                   | 549,766.21                          | 41,143.12                   | 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 | 0090221268  | 114,000.00                   | 4.500 %           | IL    | 95.00              | 360           | 111,915.09                          | 07/31/2022                 | 40,328.25            | 40,328.25                       |
| Summary | 0090264361  | 120,000.00                   | 5.000 %           | OH    | 97.00              | 360           | 114,714.07                          | 05/31/2022                 | 337.00               | 10,612.88                       |
| Summary | 0090293461  | 51,000.00                    | 4.000 %           | OH    | 95.00              | 360           | 49,848.08                           | 06/30/2022                 | 1,250.03             | 9,439.16                        |
| Summary | 0090321729  | 276,000.00                   | 5.375 %           | FL    | 97.00              | 360           | 273,288.97                          | 11/30/2021                 | (772.16)             | 10,617.04                       |

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

\* This data is currently not provided for reporting.

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

# Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02

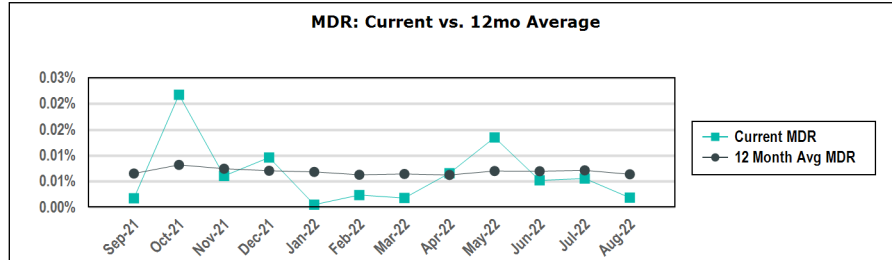
Distribution Date: 25-Aug-2022  
08-Aug-2022 2:48:25 PM

## Realized Loss Report - Collateral

### Summary

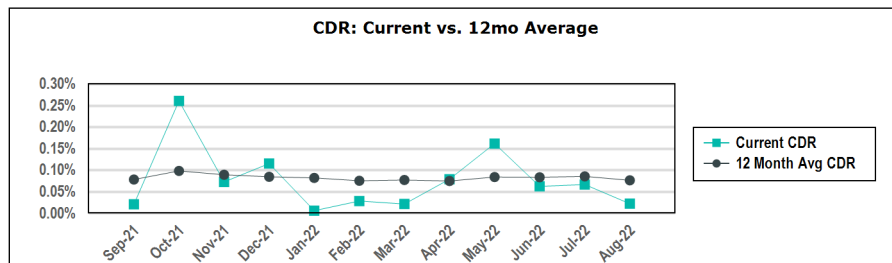
#### MDR

Current Month 0.002 %  
3 Month Average 0.004 %  
12 Month Average 0.006 %



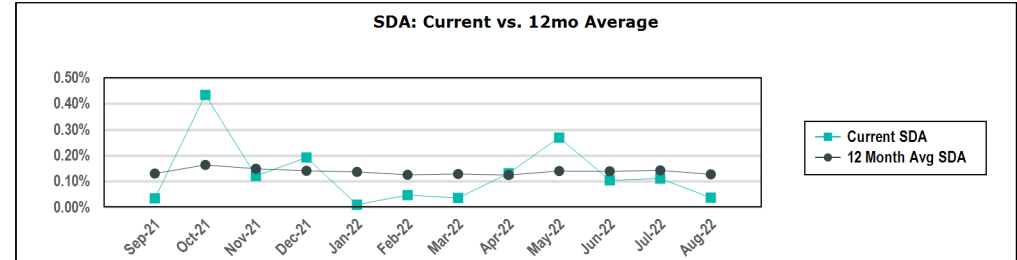
#### CDR

Current Month 0.023 %  
3 Month Average 0.051 %  
12 Month Average 0.077 %



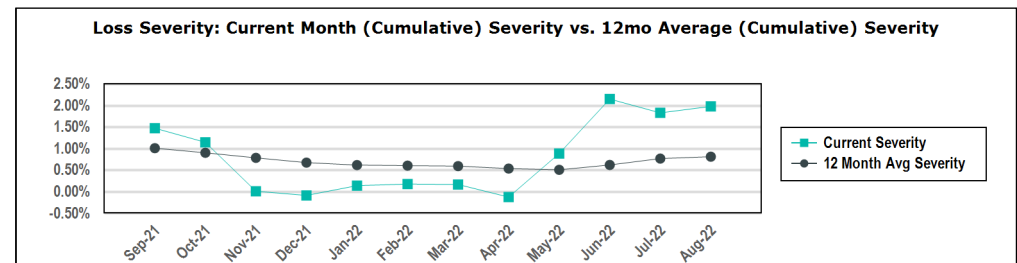
#### SDA

Current Month 0.038 %  
3 Month Average 0.085 %  
12 Month Average 0.128 %



#### Loss Severity

Current Month (Cumulative) 1.983 %  
3 Month Average (Cumulative) 1.990 %  
12 Month Average (Cumulative) 0.817 %



### 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



Distribution Date: 25-Aug-2022  
 08-Aug-2022 2:48:26 PM

## Prepayment Rates

### Summary

#### SMM

|                  |         |
|------------------|---------|
| Current Month    | 1.838 % |
| 3 Month Average  | 1.853 % |
| 12 Month Average | 3.055 % |

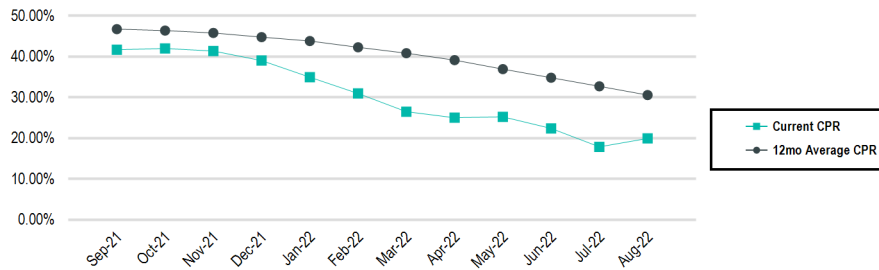
#### CPR

|                  |          |
|------------------|----------|
| Current Month    | 19.953 % |
| 3 Month Average  | 20.087 % |
| 12 Month Average | 30.595 % |

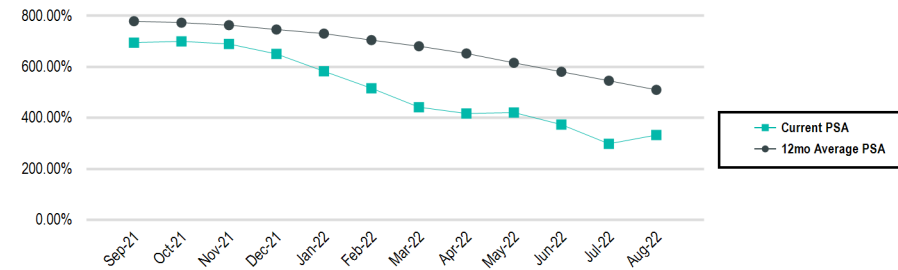
#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 332.550 % |
| 3 Month Average  | 334.777 % |
| 12 Month Average | 509.917 % |

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



Distribution Date: 25-Aug-2022  
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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<br>Number                          | Beginning<br>Scheduled<br>Balance | Payoff<br>Balance | Current<br>Rate | Current<br>Payment |
|-----------------------------------------|-----------------------------------|-------------------|-----------------|--------------------|
| No Repurchases Due to Other this Period |                                   |                   |                 |                    |

## Cumulative Repurchases Due To Other

| Count of Loans Repurchased<br>Due To Other | Total Cumulative UPB of Loans<br>Repurchased Due To Other |
|--------------------------------------------|-----------------------------------------------------------|
| No Cumulative Repurchases                  |                                                           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2018-C02



## 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<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>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.