

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: 26-Jun-2023
12-Jun-2023 9:29:42 AM

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		06/23/2023	0.00000 %	4,720,919,674.02	0.00	37,481,045.45	0.00	4,683,438,628.56	37,481,045.45	0.00
2M-1	30711XC28	06/23/2023	5.78800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/23/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	06/23/2023	7.33800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		06/23/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	06/23/2023	7.33800 %	5,834,517.47	38,056.61	382,307.18	0.00	5,452,210.30	420,363.79	0.00
2M-BH		06/23/2023	0.00000 %	66,094,354.87	0.00	4,330,837.34	0.00	61,763,517.53	4,330,837.34	0.00
2M-2C	30711XC77	06/23/2023	7.33800 %	18,988,182.33	123,853.58	0.00	0.00	18,988,182.33	123,853.58	0.00
2M-CH		06/23/2023	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	06/23/2023	7.33800 %	24,822,699.80	161,910.20	382,307.18	0.00	24,440,392.63	544,217.38	0.00
2M-2H		06/23/2023	0.00000 %	281,195,546.54	0.00	4,330,837.34	0.00	276,864,709.20	4,330,837.34	0.00
2B-1	30711XC44	06/23/2023	9.13800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		06/23/2023	0.00000 %	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		06/23/2023	0.00000 %	130,705,957.73	0.00	0.00	(127,860.40)	130,833,818.13	0.00	1,669,602.87
2A-I1	30711XC93	06/23/2023	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	06/23/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	06/23/2023	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	06/23/2023	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	06/23/2023	1.70000 %	0.00	8,816.60	0.00	0.00	0.00	8,816.60	0.00
2B-I2	30711XE34	06/23/2023	1.30000 %	0.00	6,742.11	0.00	0.00	0.00	6,742.11	0.00
2B-I3	30711XE59	06/23/2023	0.90000 %	0.00	4,667.61	0.00	0.00	0.00	4,667.61	0.00
2B-I4	30711XH98	06/23/2023	0.50000 %	0.00	2,593.12	0.00	0.00	0.00	2,593.12	0.00
2C-I1	30711XE83	06/23/2023	1.70000 %	0.00	28,693.25	0.00	0.00	0.00	28,693.25	0.00
2C-I2	30711XF25	06/23/2023	1.30000 %	0.00	21,941.90	0.00	0.00	0.00	21,941.90	0.00
2C-I3	30711XF41	06/23/2023	0.90000 %	0.00	15,190.55	0.00	0.00	0.00	15,190.55	0.00
2C-I4	30711XF66	06/23/2023	0.50000 %	0.00	8,439.19	0.00	0.00	0.00	8,439.19	0.00
2E-A1	30711XC85	06/23/2023	5.63800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	06/23/2023	6.03800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	06/23/2023	6.43800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	06/23/2023	6.83800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	06/23/2023	5.63800 %	5,834,517.47	29,240.01	382,307.18	0.00	5,452,210.30	411,547.19	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 26-Jun-2023
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XE26	06/23/2023	6.03800 %	5,834,517.47	31,314.50	382,307.18	0.00	5,452,210.30	413,621.68	0.00
2E-B3	30711XE42	06/23/2023	6.43800 %	5,834,517.47	33,389.00	382,307.18	0.00	5,452,210.30	415,696.18	0.00
2E-B4	30711XE67	06/23/2023	6.83800 %	5,834,517.47	35,463.49	382,307.18	0.00	5,452,210.30	417,770.67	0.00
2E-C1	30711XE75	06/23/2023	5.63800 %	18,988,182.33	95,160.33	0.00	0.00	18,988,182.33	95,160.33	0.00
2E-C2	30711XE91	06/23/2023	6.03800 %	18,988,182.33	101,911.68	0.00	0.00	18,988,182.33	101,911.68	0.00
2E-C3	30711XF33	06/23/2023	6.43800 %	18,988,182.33	108,663.04	0.00	0.00	18,988,182.33	108,663.04	0.00
2E-C4	30711XF58	06/23/2023	6.83800 %	18,988,182.33	115,414.39	0.00	0.00	18,988,182.33	115,414.39	0.00
2E-D1	30711XF74	06/23/2023	5.63800 %	5,834,517.47	29,240.01	382,307.18	0.00	5,452,210.30	411,547.19	0.00
2E-D2	30711XF82	06/23/2023	6.03800 %	5,834,517.47	31,314.50	382,307.18	0.00	5,452,210.30	413,621.68	0.00
2E-D3	30711XF90	06/23/2023	6.43800 %	5,834,517.47	33,389.00	382,307.18	0.00	5,452,210.30	415,696.18	0.00
2E-D4	30711XG24	06/23/2023	6.83800 %	5,834,517.47	35,463.49	382,307.18	0.00	5,452,210.30	417,770.67	0.00
2E-D5	30711XG32	06/23/2023	7.33800 %	5,834,517.47	38,056.61	382,307.18	0.00	5,452,210.30	420,363.79	0.00
2E-F1	30711XG40	06/23/2023	5.63800 %	24,822,699.80	124,400.34	382,307.18	0.00	24,440,392.63	506,707.52	0.00
2E-F2	30711XG57	06/23/2023	6.03800 %	24,822,699.80	133,226.19	382,307.18	0.00	24,440,392.63	515,533.37	0.00
2E-F3	30711XG65	06/23/2023	6.43800 %	24,822,699.80	142,052.04	382,307.18	0.00	24,440,392.63	524,359.22	0.00
2E-F4	30711XG73	06/23/2023	6.83800 %	24,822,699.80	150,877.89	382,307.18	0.00	24,440,392.63	533,185.07	0.00
2E-F5	30711XG81	06/23/2023	7.33800 %	24,822,699.80	161,910.20	382,307.18	0.00	24,440,392.63	544,217.38	0.00
2X-1	30711XG99	06/23/2023	1.70000 %	0.00	8,816.60	0.00	0.00	0.00	8,816.60	0.00
2X-2	30711XH23	06/23/2023	1.30000 %	0.00	6,742.11	0.00	0.00	0.00	6,742.11	0.00
2X-3	30711XH31	06/23/2023	0.90000 %	0.00	4,667.61	0.00	0.00	0.00	4,667.61	0.00
2X-4	30711XH49	06/23/2023	0.50000 %	0.00	2,593.12	0.00	0.00	0.00	2,593.12	0.00
2Y-1	30711XH56	06/23/2023	1.70000 %	0.00	37,509.86	0.00	0.00	0.00	37,509.86	0.00
2Y-2	30711XH64	06/23/2023	1.30000 %	0.00	28,684.01	0.00	0.00	0.00	28,684.01	0.00
2Y-3	30711XH72	06/23/2023	0.90000 %	0.00	19,858.16	0.00	0.00	0.00	19,858.16	0.00
2Y-4	30711XH80	06/23/2023	0.50000 %	0.00	11,032.31	0.00	0.00	0.00	11,032.31	0.00
Totals				5,875,243,112.98	1,971,295.21	52,259,635.01	(127,860.40)	5,823,111,338.52	54,230,930.22	1,669,602.87

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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

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Distribution Date: 26-Jun-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	4,720,919,674.02	8,618,631.31	28,862,414.14	0.00	0.00	37,481,045.45	4,683,438,628.56	0.18505652	37,481,045.45
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	5,834,517.47	88,218.90	294,088.28	0.00	0.00	382,307.18	5,452,210.30	0.28713703	382,307.18
2M-BH	215,101,191.67	66,094,354.87	999,357.89	3,331,479.45	0.00	0.00	4,330,837.34	61,763,517.53	0.28713703	4,330,837.34
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	24,822,699.80	88,218.90	294,088.28	0.00	0.00	382,307.18	24,440,392.63	0.42904568	382,307.18
2M-2H	645,303,575.00	281,195,546.54	999,357.89	3,331,479.45	0.00	0.00	4,330,837.34	276,864,709.20	0.42904568	4,330,837.34
2B-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-1H	159,004,103.00	159,004,103.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00	1.00000000	0.00
2B-2H	132,503,421.00	130,705,957.73	0.00	0.00	0.00	(127,860.40)	(127,860.40)	130,833,818.13	0.98739955	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	5,834,517.47	88,218.90	294,088.28	0.00	0.00	382,307.18	5,452,210.30	0.28713703	382,307.18
2E-B2	18,988,182.33	5,834,517.47	88,218.90	294,088.28	0.00	0.00	382,307.18	5,452,210.30	0.28713703	382,307.18
2E-B3	18,988,182.33	5,834,517.47	88,218.90	294,088.28	0.00	0.00	382,307.18	5,452,210.30	0.28713703	382,307.18

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Series 2018-C02



Distribution Date: 26-Jun-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	18,988,182.33	5,834,517.47	88,218.90	294,088.28	0.00	0.00	382,307.18	5,452,210.30	0.28713703	382,307.18
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	5,834,517.47	88,218.90	294,088.28	0.00	0.00	382,307.18	5,452,210.30	0.14356852	382,307.18
2E-D2	37,976,364.67	5,834,517.47	88,218.90	294,088.28	0.00	0.00	382,307.18	5,452,210.30	0.14356852	382,307.18
2E-D3	37,976,364.67	5,834,517.47	88,218.90	294,088.28	0.00	0.00	382,307.18	5,452,210.30	0.14356852	382,307.18
2E-D4	37,976,364.67	5,834,517.47	88,218.90	294,088.28	0.00	0.00	382,307.18	5,452,210.30	0.14356852	382,307.18
2E-D5	37,976,364.67	5,834,517.47	88,218.90	294,088.28	0.00	0.00	382,307.18	5,452,210.30	0.14356852	382,307.18
2E-F1	37,976,364.67	24,822,699.80	88,218.90	294,088.28	0.00	0.00	382,307.18	24,440,392.63	0.64356852	382,307.18
2E-F2	37,976,364.67	24,822,699.80	88,218.90	294,088.28	0.00	0.00	382,307.18	24,440,392.63	0.64356852	382,307.18
2E-F3	37,976,364.67	24,822,699.80	88,218.90	294,088.28	0.00	0.00	382,307.18	24,440,392.63	0.64356852	382,307.18
2E-F4	37,976,364.67	24,822,699.80	88,218.90	294,088.28	0.00	0.00	382,307.18	24,440,392.63	0.64356852	382,307.18
2E-F5	37,976,364.67	24,822,699.80	88,218.90	294,088.28	0.00	0.00	382,307.18	24,440,392.63	0.64356852	382,307.18
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	27,810,573,848.66	5,875,243,112.98	12,028,849.49	40,230,785.52	0.00	(127,860.40)	52,131,774.61	5,823,111,338.52	0.20938480	52,259,635.01

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$610,187,453 as a result of the CAS 2018-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted in the amount of \$151,053,000.00 as a result of the CAS 2018-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	186.53750245	0.34054762	1.14043937	0.00000000	0.00000000	1.48098699	185.05651546	0.18505652	1.48098699
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	307.27098406	4.64598972	15.48796377	0.00000000	0.00000000	20.13395350	287.13703109	0.28713703	20.13395350
2M-BH	215,101,191.67	307.27098421	4.64598956	15.48796371	0.00000000	0.00000000	20.13395326	287.13703095	0.28713703	20.13395326
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	435.75699461	1.54866324	5.16265459	0.00000000	0.00000000	6.71131783	429.04567695	0.42904568	6.71131783
2M-2H	645,303,575.00	435.75699474	1.54866319	5.16265457	0.00000000	0.00000000	6.71131775	429.04567699	0.42904568	6.71131775
2B-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	159,004,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	986.43458972	0.00000000	0.00000000	0.00000000	(0.96495924)	(0.96495924)	987.39954895	0.98739955	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	307.27098406	4.64598972	15.48796377	0.00000000	0.00000000	20.13395350	287.13703109	0.28713703	20.13395350
2E-B2	18,988,182.33	307.27098406	4.64598972	15.48796377	0.00000000	0.00000000	20.13395350	287.13703109	0.28713703	20.13395350
2E-B3	18,988,182.33	307.27098406	4.64598972	15.48796377	0.00000000	0.00000000	20.13395350	287.13703109	0.28713703	20.13395350

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Jun-2023
12-Jun-2023 9:29:43 AM

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	307.27098406	4.64598972	15.48796377	0.00000000	0.00000000	20.13395350	287.13703109	0.28713703	20.13395350
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	153.63549199	2.32299486	7.74398188	0.00000000	0.00000000	10.06697675	143.56851551	0.14356852	10.06697675
2E-D2	37,976,364.67	153.63549199	2.32299486	7.74398188	0.00000000	0.00000000	10.06697675	143.56851551	0.14356852	10.06697675
2E-D3	37,976,364.67	153.63549199	2.32299486	7.74398188	0.00000000	0.00000000	10.06697675	143.56851551	0.14356852	10.06697675
2E-D4	37,976,364.67	153.63549199	2.32299486	7.74398188	0.00000000	0.00000000	10.06697675	143.56851551	0.14356852	10.06697675
2E-D5	37,976,364.67	153.63549199	2.32299486	7.74398188	0.00000000	0.00000000	10.06697675	143.56851551	0.14356852	10.06697675
2E-F1	37,976,364.67	653.63549186	2.32299486	7.74398188	0.00000000	0.00000000	10.06697675	643.56851537	0.64356852	10.06697675
2E-F2	37,976,364.67	653.63549186	2.32299486	7.74398188	0.00000000	0.00000000	10.06697675	643.56851537	0.64356852	10.06697675
2E-F3	37,976,364.67	653.63549186	2.32299486	7.74398188	0.00000000	0.00000000	10.06697675	643.56851537	0.64356852	10.06697675
2E-F4	37,976,364.67	653.63549186	2.32299486	7.74398188	0.00000000	0.00000000	10.06697675	643.56851537	0.64356852	10.06697675
2E-F5	37,976,364.67	653.63549186	2.32299486	7.74398188	0.00000000	0.00000000	10.06697675	643.56851537	0.64356852	10.06697675
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: 26-Jun-2023
 12-Jun-2023 9:29:43 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	4,720,919,674.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,683,438,628.56
2M-1	N/A	N/A	5.78800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.33800 %	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	05/25/23 - 06/25/23	32	7.33800 %	5,834,517.47	38,056.61	0.00	0.00	0.00	0.00	38,056.61	0.00	5,452,210.30
2M-BH	N/A	N/A	0.00000 %	66,094,354.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	61,763,517.53
2M-2C	05/25/23 - 06/25/23	32	7.33800 %	18,988,182.33	123,853.58	0.00	0.00	0.00	0.00	123,853.58	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	05/25/23 - 06/25/23	32	7.33800 %	24,822,699.80	161,910.20	0.00	0.00	0.00	0.00	161,910.20	0.00	24,440,392.63
2M-2H	N/A	N/A	0.00000 %	281,195,546.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	276,864,709.20
2B-1	N/A	N/A	9.13800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H	N/A	N/A	0.00000 %	159,004,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00
2B-2H	N/A	N/A	0.00000 %	130,705,957.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	130,833,818.13
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	05/25/23 - 06/25/23	32	1.70000 %	5,834,517.47	8,816.60	0.00	0.00	0.00	0.00	8,816.60	0.00	5,452,210.30
2B-I2	05/25/23 - 06/25/23	32	1.30000 %	5,834,517.47	6,742.11	0.00	0.00	0.00	0.00	6,742.11	0.00	5,452,210.30
2B-I3	05/25/23 - 06/25/23	32	0.90000 %	5,834,517.47	4,667.61	0.00	0.00	0.00	0.00	4,667.61	0.00	5,452,210.30
2B-I4	05/25/23 - 06/25/23	32	0.50000 %	5,834,517.47	2,593.12	0.00	0.00	0.00	0.00	2,593.12	0.00	5,452,210.30
2C-I1	05/25/23 - 06/25/23	32	1.70000 %	18,988,182.33	28,693.25	0.00	0.00	0.00	0.00	28,693.25	0.00	18,988,182.33
2C-I2	05/25/23 - 06/25/23	32	1.30000 %	18,988,182.33	21,941.90	0.00	0.00	0.00	0.00	21,941.90	0.00	18,988,182.33
2C-I3	05/25/23 - 06/25/23	32	0.90000 %	18,988,182.33	15,190.55	0.00	0.00	0.00	0.00	15,190.55	0.00	18,988,182.33
2C-I4	05/25/23 - 06/25/23	32	0.50000 %	18,988,182.33	8,439.19	0.00	0.00	0.00	0.00	8,439.19	0.00	18,988,182.33
2E-A1	N/A	N/A	5.63800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.03800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.43800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.83800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	05/25/23 - 06/25/23	32	5.63800 %	5,834,517.47	29,240.01	0.00	0.00	0.00	0.00	29,240.01	0.00	5,452,210.30
2E-B2	05/25/23 - 06/25/23	32	6.03800 %	5,834,517.47	31,314.50	0.00	0.00	0.00	0.00	31,314.50	0.00	5,452,210.30

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Jun-2023
 12-Jun-2023 9:29:43 AM

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	05/25/23 - 06/25/23	32	6.43800 %	5,834,517.47	33,389.00	0.00	0.00	0.00	0.00	33,389.00	0.00	5,452,210.30
2E-B4	05/25/23 - 06/25/23	32	6.83800 %	5,834,517.47	35,463.49	0.00	0.00	0.00	0.00	35,463.49	0.00	5,452,210.30
2E-C1	05/25/23 - 06/25/23	32	5.63800 %	18,988,182.33	95,160.33	0.00	0.00	0.00	0.00	95,160.33	0.00	18,988,182.33
2E-C2	05/25/23 - 06/25/23	32	6.03800 %	18,988,182.33	101,911.68	0.00	0.00	0.00	0.00	101,911.68	0.00	18,988,182.33
2E-C3	05/25/23 - 06/25/23	32	6.43800 %	18,988,182.33	108,663.04	0.00	0.00	0.00	0.00	108,663.04	0.00	18,988,182.33
2E-C4	05/25/23 - 06/25/23	32	6.83800 %	18,988,182.33	115,414.39	0.00	0.00	0.00	0.00	115,414.39	0.00	18,988,182.33
2E-D1	05/25/23 - 06/25/23	32	5.63800 %	5,834,517.47	29,240.01	0.00	0.00	0.00	0.00	29,240.01	0.00	5,452,210.30
2E-D2	05/25/23 - 06/25/23	32	6.03800 %	5,834,517.47	31,314.50	0.00	0.00	0.00	0.00	31,314.50	0.00	5,452,210.30
2E-D3	05/25/23 - 06/25/23	32	6.43800 %	5,834,517.47	33,389.00	0.00	0.00	0.00	0.00	33,389.00	0.00	5,452,210.30
2E-D4	05/25/23 - 06/25/23	32	6.83800 %	5,834,517.47	35,463.49	0.00	0.00	0.00	0.00	35,463.49	0.00	5,452,210.30
2E-D5	05/25/23 - 06/25/23	32	7.33800 %	5,834,517.47	38,056.61	0.00	0.00	0.00	0.00	38,056.61	0.00	5,452,210.30
2E-F1	05/25/23 - 06/25/23	32	5.63800 %	24,822,699.80	124,400.34	0.00	0.00	0.00	0.00	124,400.34	0.00	24,440,392.63
2E-F2	05/25/23 - 06/25/23	32	6.03800 %	24,822,699.80	133,226.19	0.00	0.00	0.00	0.00	133,226.19	0.00	24,440,392.63
2E-F3	05/25/23 - 06/25/23	32	6.43800 %	24,822,699.80	142,052.04	0.00	0.00	0.00	0.00	142,052.04	0.00	24,440,392.63
2E-F4	05/25/23 - 06/25/23	32	6.83800 %	24,822,699.80	150,877.89	0.00	0.00	0.00	0.00	150,877.89	0.00	24,440,392.63
2E-F5	05/25/23 - 06/25/23	32	7.33800 %	24,822,699.80	161,910.20	0.00	0.00	0.00	0.00	161,910.20	0.00	24,440,392.63
2X-1	05/25/23 - 06/25/23	32	1.70000 %	5,834,517.47	8,816.60	0.00	0.00	0.00	0.00	8,816.60	0.00	5,452,210.30
2X-2	05/25/23 - 06/25/23	32	1.30000 %	5,834,517.47	6,742.11	0.00	0.00	0.00	0.00	6,742.11	0.00	5,452,210.30
2X-3	05/25/23 - 06/25/23	32	0.90000 %	5,834,517.47	4,667.61	0.00	0.00	0.00	0.00	4,667.61	0.00	5,452,210.30
2X-4	05/25/23 - 06/25/23	32	0.50000 %	5,834,517.47	2,593.12	0.00	0.00	0.00	0.00	2,593.12	0.00	5,452,210.30
2Y-1	05/25/23 - 06/25/23	32	1.70000 %	24,822,699.81	37,509.86	0.00	0.00	0.00	0.00	37,509.86	0.00	24,440,392.63
2Y-2	05/25/23 - 06/25/23	32	1.30000 %	24,822,699.81	28,684.01	0.00	0.00	0.00	0.00	28,684.01	0.00	24,440,392.63
2Y-3	05/25/23 - 06/25/23	32	0.90000 %	24,822,699.81	19,858.16	0.00	0.00	0.00	0.00	19,858.16	0.00	24,440,392.63
2Y-4	05/25/23 - 06/25/23	32	0.50000 %	24,822,699.81	11,032.31	0.00	0.00	0.00	0.00	11,032.31	0.00	24,440,392.63
Totals					1,971,295.21	0.00	0.00	0.00	0.00	1,971,295.21	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: 26-Jun-2023
12-Jun-2023 9:29:43 AM

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 %	186.53750245	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	185.05651546
2M-1	188,817,000.00	5.78800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	18,988,182.33	7.33800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	7.33800 %	307.27098406	2.00422607	0.00000000	0.00000000	0.00000000	0.00000000	2.00422607	0.00000000	287.13703109
2M-BH	215,101,191.67	0.00000 %	307.27098421	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	287.13703095
2M-2C	18,988,182.33	7.33800 %	1000.00000000	6.52266646	0.00000000	0.00000000	0.00000000	0.00000000	6.52266646	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	7.33800 %	435.75699461	2.84229768	0.00000000	0.00000000	0.00000000	0.00000000	2.84229768	0.00000000	429.04567695
2M-2H	645,303,575.00	0.00000 %	435.75699474	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	429.04567699
2B-1	0.00	9.13800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	159,004,103.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	132,503,421.00	0.00000 %	986.43458972	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	987.39954895
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 %	307.27098406	0.46432038	0.00000000	0.00000000	0.00000000	0.00000000	0.46432038	0.00000000	287.13703109
2B-I2	0.00	1.30000 %	307.27098406	0.35506874	0.00000000	0.00000000	0.00000000	0.00000000	0.35506874	0.00000000	287.13703109
2B-I3	0.00	0.90000 %	307.27098406	0.24581658	0.00000000	0.00000000	0.00000000	0.00000000	0.24581658	0.00000000	287.13703109
2B-I4	0.00	0.50000 %	307.27098406	0.13656494	0.00000000	0.00000000	0.00000000	0.00000000	0.13656494	0.00000000	287.13703109
2C-I1	0.00	1.70000 %	1000.00000000	1.51111094	0.00000000	0.00000000	0.00000000	0.00000000	1.51111094	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.15555558	0.00000000	0.00000000	0.00000000	0.00000000	1.15555558	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.80000022	0.00000000	0.00000000	0.00000000	0.00000000	0.80000022	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.44444433	0.00000000	0.00000000	0.00000000	0.00000000	0.44444433	0.00000000	1000.00000000
2E-A1	18,988,182.33	5.63800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	6.03800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	6.43800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	18,988,182.33	6.83800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	5.63800 %	307.27098406	1.53990569	0.00000000	0.00000000	0.00000000	0.00000000	1.53990569	0.00000000	287.13703109
2E-B2	18,988,182.33	6.03800 %	307.27098406	1.64915733	0.00000000	0.00000000	0.00000000	0.00000000	1.64915733	0.00000000	287.13703109
2E-B3	18,988,182.33	6.43800 %	307.27098406	1.75840949	0.00000000	0.00000000	0.00000000	0.00000000	1.75840949	0.00000000	287.13703109
2E-B4	18,988,182.33	6.83800 %	307.27098406	1.86766113	0.00000000	0.00000000	0.00000000	0.00000000	1.86766113	0.00000000	287.13703109
2E-C1	18,988,182.33	5.63800 %	1000.00000000	5.01155552	0.00000000	0.00000000	0.00000000	0.00000000	5.01155552	0.00000000	1000.00000000
2E-C2	18,988,182.33	6.03800 %	1000.00000000	5.36711088	0.00000000	0.00000000	0.00000000	0.00000000	5.36711088	0.00000000	1000.00000000
2E-C3	18,988,182.33	6.43800 %	1000.00000000	5.72266677	0.00000000	0.00000000	0.00000000	0.00000000	5.72266677	0.00000000	1000.00000000
2E-C4	18,988,182.33	6.83800 %	1000.00000000	6.07822213	0.00000000	0.00000000	0.00000000	0.00000000	6.07822213	0.00000000	1000.00000000
2E-D1	37,976,364.67	5.63800 %	153.63549199	0.76995284	0.00000000	0.00000000	0.00000000	0.00000000	0.76995284	0.00000000	143.56851551
2E-D2	37,976,364.67	6.03800 %	153.63549199	0.82457866	0.00000000	0.00000000	0.00000000	0.00000000	0.82457866	0.00000000	143.56851551
2E-D3	37,976,364.67	6.43800 %	153.63549199	0.87920474	0.00000000	0.00000000	0.00000000	0.00000000	0.87920474	0.00000000	143.56851551
2E-D4	37,976,364.67	6.83800 %	153.63549199	0.93383056	0.00000000	0.00000000	0.00000000	0.00000000	0.93383056	0.00000000	143.56851551
2E-D5	37,976,364.67	7.33800 %	153.63549199	1.00211303	0.00000000	0.00000000	0.00000000	0.00000000	1.00211303	0.00000000	143.56851551
2E-F1	37,976,364.67	5.63800 %	653.63549186	3.27573060	0.00000000	0.00000000	0.00000000	0.00000000	3.27573060	0.00000000	643.56851537
2E-F2	37,976,364.67	6.03800 %	653.63549186	3.50813437	0.00000000	0.00000000	0.00000000	0.00000000	3.50813437	0.00000000	643.56851537
2E-F3	37,976,364.67	6.43800 %	653.63549186	3.74053813	0.00000000	0.00000000	0.00000000	0.00000000	3.74053813	0.00000000	643.56851537
2E-F4	37,976,364.67	6.83800 %	653.63549186	3.97294189	0.00000000	0.00000000	0.00000000	0.00000000	3.97294189	0.00000000	643.56851537
2E-F5	37,976,364.67	7.33800 %	653.63549186	4.26344653	0.00000000	0.00000000	0.00000000	0.00000000	4.26344653	0.00000000	643.56851537
2X-1	0.00	1.70000 %	153.63549199	0.23216019	0.00000000	0.00000000	0.00000000	0.00000000	0.23216019	0.00000000	143.56851551
2X-2	0.00	1.30000 %	153.63549199	0.17753437	0.00000000	0.00000000	0.00000000	0.00000000	0.17753437	0.00000000	143.56851551
2X-3	0.00	0.90000 %	153.63549199	0.12290829	0.00000000	0.00000000	0.00000000	0.00000000	0.12290829	0.00000000	143.56851551
2X-4	0.00	0.50000 %	153.63549199	0.06828247	0.00000000	0.00000000	0.00000000	0.00000000	0.06828247	0.00000000	143.56851551
2Y-1	0.00	1.70000 %	653.63549212	0.98771592	0.00000000	0.00000000	0.00000000	0.00000000	0.98771592	0.00000000	643.56851537
2Y-2	0.00	1.30000 %	653.63549212	0.75531216	0.00000000	0.00000000	0.00000000	0.00000000	0.75531216	0.00000000	643.56851537
2Y-3	0.00	0.90000 %	653.63549212	0.52290840	0.00000000	0.00000000	0.00000000	0.00000000	0.52290840	0.00000000	643.56851537
2Y-4	0.00	0.50000 %	653.63549212	0.29050464	0.00000000	0.00000000	0.00000000	0.00000000	0.29050464	0.00000000	643.56851537

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	163,384.58
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	272,139.06
Gains & Subsequent Recoveries (Realized Losses)	127,860.40
Total Deposits	563,384.04
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	544,217.38
Total Withdrawals (Pool Distribution Amount)	563,384.04
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	42,066,329.56
Total Principal Reduction Cumulative	21,226,102,241.34
Scheduled Principal Current	9,706,208.09
Scheduled Principal Cumulative	1,556,974,668.52
Unscheduled Principal Current	32,487,981.87
Unscheduled Principal Cumulative	19,667,457,969.03
Senior Reduction Amount	37,481,045.45
Subordinate Reduction Amount	4,713,144.51
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	127,860.40
Modification Loss Amount	149,093.15
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	30643
Period Reference Pool Removal Loan Count	186
Period Ending Loan Count	30459
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	5,274,581,651.59
Period PIF Loan Count Current	185
PIF Loan Count Cumulative	81337
Period PIF Loan UPB Current	29,695,900.21
PIF Loan UPB Cumulative	19,280,745,193.02
Period Partial Prepayment Amount	2,492,566.44
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	151
Repurchase Prior Credit Event UPB Curr	272,139.06
Repurchase Prior Credit Event UPB Cum	29,410,675.52
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	35,866,534.64
Total Active Modified Loan Count	854
Total Active Modified Loan UPB	205,260,208.78
Libor Rate	5.138000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.795039%
Subordinate Percentage	11.204961%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.500000 %	11.200000 %	11.210000 %
2M-1	0.00	0.00	3.750000 %	11.200000 %	11.210000 %
2M-1H	0.00	0.00	3.750000 %	11.200000 %	11.210000 %
2M-2A	0.00	0.00	2.870000 %	11.200000 %	11.210000 %
2M-2B	0.00	0.00	1.980000 %	9.850000 %	9.930000 %
2M-2C	0.00	0.00	1.100000 %	5.450000 %	5.490000 %
2M-2	0.00	0.00	1.100000 %	5.450000 %	5.490000 %
2M-2H	0.00	0.00	1.100000 %	5.450000 %	5.490000 %
2B-1	0.00	0.00	0.500000 %	2.460000 %	2.480000 %
2B-1H	0.00	0.00	0.500000 %	2.460000 %	2.480000 %
2B-2H	0.00	127,860.40	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	592	104,481,074.79	1.943596 %	1.980841 %
60 Days	147	28,922,093.42	0.482616 %	0.548330 %
90 Days	62	13,085,238.30	0.203552 %	0.248081 %
120 Days	55	10,971,337.41	0.180571 %	0.208004 %
150 Days	32	6,879,123.90	0.105059 %	0.130420 %
180+ Days	275	51,355,736.24	0.902853 %	0.973646 %
Totals	1163	215,694,604.06	3.818247 %	4.089322 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	567	144,221,504.85	149,093.15	0.103378

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	157,634.84	164.20	0.104165
Summary	0090214675	218,628.81	273.29	0.125002
Summary	0090214693	419,440.56	419.80	0.100086
Summary	0090215245	101,594.53	47.40	0.046656
Summary	0090215258	243,300.79	228.09	0.093748
Summary	0090215621	397,818.69	372.96	0.093751
Summary	0090215714	420,773.19	394.47	0.093749
Summary	0090215723	387,160.43	524.28	0.135417
Summary	0090216012	332,677.88	309.11	0.092916
Summary	0090216141	301,782.95	565.84	0.187499
Summary	0090216543	215,032.54	155.00	0.072082
Summary	0090216868	211,487.78	152.45	0.072085
Summary	0090216889	135,815.08	87.75	0.064610
Summary	0090216903	213,637.46	267.05	0.125001
Summary	0090216958	132,146.02	165.18	0.124998
Summary	0090217505	414,087.48	129.40	0.031249
Summary	0090217638	240,047.05	10.39	0.004328
Summary	0090217648	237,775.58	165.58	0.069637
Summary	0090217688	248,763.23	111.75	0.044922
Summary	0090217928	298,896.07	186.81	0.062500
Summary	0090217980	256,012.90	160.01	0.062501
Summary	0090218066	207,762.84	261.18	0.125711
Summary	0090218935	271,843.33	33.77	0.012423
Summary	0090219266	172,164.47	172.07	0.099945
Summary	0090219293	181,850.97	265.20	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219305	325,204.82	474.26	0.145834
Summary	0090219840	192,568.36	140.41	0.072914
Summary	0090219896	349,360.29	727.83	0.208332
Summary	0090220107	115,824.54	60.33	0.052087
Summary	0090220188	392,882.86	818.51	0.208334
Summary	0090220321	207,299.73	323.91	0.156252
Summary	0090220322	271,637.84	19.75	0.007271
Summary	0090220417	269,697.24	252.84	0.093750
Summary	0090220470	418,638.20	479.69	0.114583
Summary	0090221111	427,663.14	137.20	0.032081
Summary	0090221174	136,631.66	89.80	0.065724
Summary	0090221834	166,525.16	294.89	0.177084
Summary	0090221888	71,192.31	103.82	0.145830
Summary	0090221941	340,337.08	389.97	0.114583
Summary	0090222064	450,263.94	469.02	0.104166
Summary	0090222107	124,207.99	155.26	0.125000
Summary	0090222200	142,359.76	80.31	0.056413
Summary	0090222714	192,086.29	240.11	0.125001
Summary	0090222855	431,898.85	314.93	0.072918
Summary	0090223201	333,168.03	451.17	0.135418
Summary	0090223213	168,986.76	43.40	0.025682
Summary	0090223460	177,374.57	203.24	0.114582
Summary	0090223681	186,321.09	49.62	0.026631
Summary	0090223694	108,877.35	113.41	0.104163
Summary	0090223706	196,670.64	245.84	0.125001
Summary	0090223719	432,673.78	811.26	0.187499
Summary	0090223903	72,060.63	60.05	0.083333
Summary	0090224377	167,309.42	156.85	0.093748
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224881	138,755.78	43.36	0.031249
Summary	0090225915	114,740.31	143.43	0.125004
Summary	0090225924	204,613.31	318.00	0.155415
Summary	0090226077	178,106.56	352.50	0.197915
Summary	0090226539	229,516.80	262.99	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090226843	241,033.87	326.40	0.135417
Summary	0090227022	125,762.81	13.10	0.010416
Summary	0090227067	140,305.46	102.31	0.072919
Summary	0090227219	361,172.83	376.22	0.104166
Summary	0090228006	148,790.66	201.49	0.135418
Summary	0090228048	173,224.07	234.57	0.135414
Summary	0090228235	152,796.80	107.53	0.070375
Summary	0090228260	201,734.95	231.15	0.114581
Summary	0090228676	320,004.50	333.34	0.104167
Summary	0090228868	667,750.29	1,259.74	0.188654
Summary	0090229095	295,845.58	215.72	0.072916
Summary	0090229165	216,150.68	360.25	0.166666
Summary	0090229212	228,966.40	150.15	0.065577
Summary	0090229562	439,972.45	488.56	0.111043
Summary	0090229768	189,952.60	82.67	0.043521
Summary	0090230204	227,225.93	174.72	0.076893
Summary	0090230573	208,942.41	261.18	0.125001
Summary	0090230739	117,027.93	158.48	0.135421
Summary	0090230781	154,800.25	95.62	0.061770
Summary	0090230815	157,425.36	147.59	0.093752
Summary	0090230864	180,678.33	79.96	0.044255
Summary	0090230911	250,663.32	42.32	0.016883
Summary	0090231111	111,609.77	27.69	0.024810
Summary	0090231384	219,854.46	148.32	0.067463
Summary	0090231554	79,986.54	133.31	0.166666
Summary	0090231693	385,332.19	395.18	0.102556
Summary	0090231859	116,619.44	97.18	0.083331
Summary	0090232058	427,687.01	133.65	0.031249
Summary	0090232111	156,882.49	102.56	0.065374
Summary	0090232180	170,535.59	45.08	0.026434
Summary	0090232293	50,080.21	93.90	0.187499
Summary	0090232483	139,275.29	174.09	0.124997
Summary	0090232752	318,184.25	265.15	0.083332
Summary	0090232800	343,953.58	501.60	0.145834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090232860	126,690.75	131.97	0.104167
Summary	0090233039	158,223.47	75.01	0.047408
Summary	0090233491	372,128.53	155.05	0.041666
Summary	0090233560	609,788.21	889.27	0.145833
Summary	0090233832	352,645.90	440.81	0.125001
Summary	0090233914	178,838.72	316.69	0.177081
Summary	0090234156	107,471.42	177.66	0.165309
Summary	0090234414	135,488.35	112.91	0.083336
Summary	0090234671	214,883.75	108.22	0.050362
Summary	0090235100	239,687.76	124.84	0.052084
Summary	0090235302	319,658.46	233.08	0.072915
Summary	0090235541	261,125.35	244.81	0.093752
Summary	0090235617	123,794.49	167.64	0.135418
Summary	0090235628	243,662.99	429.46	0.176252
Summary	0090236080	382,408.11	395.16	0.103335
Summary	0090236659	173,407.85	66.87	0.038562
Summary	0090237010	415,852.82	493.83	0.118751
Summary	0090237386	260,783.11	353.14	0.135415
Summary	0090237466	403,322.39	588.18	0.145834
Summary	0090237769	440,497.51	246.82	0.056032
Summary	0090237942	364,095.75	417.19	0.114582
Summary	0090237996	417,454.06	323.62	0.077522
Summary	0090238418	292,652.02	121.94	0.041667
Summary	0090238794	172,878.49	162.07	0.093748
Summary	0090238939	138,577.45	158.79	0.114586
Summary	0090239050	425,013.52	531.27	0.125001
Summary	0090239065	356,123.72	259.67	0.072916
Summary	0090239193	207,583.89	286.97	0.138243
Summary	0090239356	154,354.54	49.52	0.032082
Summary	0090239376	59,044.67	55.35	0.093743
Summary	0090239554	230,546.39	192.12	0.083332
Summary	0090239580	147,868.54	154.03	0.104167
Summary	0090239739	130,989.16	21.21	0.016192
Summary	0090240181	135,062.73	182.90	0.135419

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090240191	287,000.17	271.50	0.094599
Summary	0090240373	311,202.91	615.92	0.197916
Summary	0090240649	146,691.59	137.52	0.093748
Summary	0090240879	401,597.09	418.33	0.104167
Summary	0090240915	173,690.85	199.02	0.114583
Summary	0090241200	227,580.51	95.77	0.042082
Summary	0090241532	660,016.54	618.77	0.093751
Summary	0090241630	180,207.53	262.80	0.145832
Summary	0090241846	188,509.09	196.36	0.104165
Summary	0090241928	93,200.22	145.63	0.156255
Summary	0090242090	404,744.34	379.45	0.093751
Summary	0090242269	419,056.79	480.17	0.114584
Summary	0090242442	156,954.06	179.84	0.114581
Summary	0090242469	162,832.14	237.46	0.145831
Summary	0090242560	77,246.84	96.56	0.125002
Summary	0090242572	175,570.67	90.59	0.051597
Summary	0090242661	346,075.25	216.30	0.062501
Summary	0090242835	407,073.39	593.65	0.145834
Summary	0090242997	410,788.63	427.90	0.104165
Summary	0090243396	327,965.64	341.63	0.104166
Summary	0090243477	105,683.84	121.10	0.114587
Summary	0090243658	433,374.11	632.00	0.145832
Summary	0090243679	335,694.49	500.96	0.149231
Summary	0090243681	230,918.28	144.32	0.062498
Summary	0090244155	130,307.11	61.50	0.047196
Summary	0090245010	181,720.17	117.03	0.064401
Summary	0090245579	287,496.21	226.30	0.078714
Summary	0090245610	115,122.79	143.90	0.124997
Summary	0090245849	152,580.59	70.71	0.046343
Summary	0090246595	329,185.21	240.03	0.072916
Summary	0090246834	310,855.83	647.62	0.208335
Summary	0090247205	364,928.04	380.13	0.104166
Summary	0090247207	301,743.31	294.83	0.097709
Summary	0090247265	314,945.43	459.30	0.145835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090247921	279,610.81	349.51	0.124999
Summary	0090247933	120,686.02	113.14	0.093747
Summary	0090248046	336,778.62	523.41	0.155417
Summary	0090248187	171,266.64	214.08	0.124998
Summary	0090248191	324,560.36	439.51	0.135417
Summary	0090248419	311,821.69	227.37	0.072917
Summary	0090248461	226,737.66	259.80	0.114582
Summary	0090248695	262,787.73	34.18	0.013007
Summary	0090249259	203,297.21	232.94	0.114581
Summary	0090249587	446,181.57	604.20	0.135416
Summary	0090249608	411,023.45	556.59	0.135416
Summary	0090249621	122,586.80	153.23	0.124997
Summary	0090249733	362,418.23	339.77	0.093751
Summary	0090249860	438,884.51	548.61	0.125001
Summary	0090250288	211,916.70	264.90	0.125002
Summary	0090250319	131,953.97	192.43	0.145831
Summary	0090250534	483,554.71	376.77	0.077917
Summary	0090250981	227,324.92	260.48	0.114585
Summary	0090251184	80,502.53	17.94	0.022285
Summary	0090251788	76,486.39	151.38	0.197918
Summary	0090251894	76,627.62	25.43	0.033186
Summary	0090251921	291,575.04	513.90	0.176250
Summary	0090252060	308,820.42	153.76	0.049789
Summary	0090252563	104,120.49	31.12	0.029888
Summary	0090252668	236,591.32	197.16	0.083334
Summary	0090252870	306,242.11	419.71	0.137052
Summary	0090253124	246,294.76	404.22	0.164120
Summary	0090253179	432,014.70	315.01	0.072917
Summary	0090253311	270,997.63	312.20	0.115204
Summary	0090253580	170,770.51	238.91	0.139901
Summary	0090253765	262,557.21	273.50	0.104168
Summary	0090253903	338,013.63	528.15	0.156251
Summary	0090254285	395,457.87	600.51	0.151852
Summary	0090254544	238,184.61	221.31	0.092915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090254831	200,707.68	155.70	0.077576
Summary	0090254914	345,401.25	143.92	0.041667
Summary	0090254915	286,293.86	357.87	0.125001
Summary	0090254994	197,209.90	41.09	0.020836
Summary	0090255002	299,233.67	405.21	0.135416
Summary	0090255509	423,875.48	889.15	0.209767
Summary	0090255734	102,036.28	85.03	0.083333
Summary	0090255775	361,911.12	82.42	0.022774
Summary	0090255797	234,224.01	337.48	0.144084
Summary	0090255889	348,577.55	104.58	0.030002
Summary	0090256057	98,514.80	90.40	0.091763
Summary	0090256109	163,253.07	89.70	0.054945
Summary	0090256306	258,191.02	186.11	0.072082
Summary	0090256639	168,133.00	44.93	0.026723
Summary	0090256788	242,770.81	303.46	0.124999
Summary	0090257412	312,605.02	358.19	0.114582
Summary	0090257421	281,953.64	379.46	0.134582
Summary	0090258367	418,651.03	566.92	0.135416
Summary	0090258756	165,346.69	70.86	0.042855
Summary	0090259395	293,626.05	428.20	0.145832
Summary	0090260003	141,781.39	54.49	0.038432
Summary	0090260044	118,634.40	148.29	0.124997
Summary	0090260237	292,303.41	152.24	0.052083
Summary	0090260955	460,228.12	623.23	0.135418
Summary	0090261628	113,904.95	118.65	0.104166
Summary	0090262201	103,801.20	169.44	0.163235
Summary	0090262782	244,812.83	510.03	0.208335
Summary	0090263325	146,011.26	167.30	0.114580
Summary	0090263416	248,982.25	207.49	0.083335
Summary	0090263571	116,674.55	133.69	0.114584
Summary	0090263786	337,839.44	387.11	0.114584
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	340,741.58	137.91	0.040473
Summary	0090264607	142,093.18	118.41	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090264801	286,979.38	269.04	0.093749
Summary	0090265118	362,673.78	302.23	0.083334
Summary	0090265154	434,539.21	678.97	0.156251
Summary	0090265164	141,383.50	294.55	0.208334
Summary	0090265232	112,220.35	155.52	0.138584
Summary	0090265315	401,167.12	573.73	0.143015
Summary	0090265392	363,728.50	303.11	0.083334
Summary	0090265562	113,962.55	93.76	0.082273
Summary	0090265733	88,074.06	100.92	0.114585
Summary	0090265863	201,297.91	272.59	0.135416
Summary	0090266377	339,279.65	176.71	0.052084
Summary	0090266521	118,929.33	48.68	0.040932
Summary	0090266684	202,066.51	210.49	0.104169
Summary	0090266806	436,229.61	648.73	0.148713
Summary	0090266892	177,030.04	221.29	0.125001
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267523	327,631.20	210.57	0.064270
Summary	0090267550	278,283.96	231.90	0.083332
Summary	0090268015	218,138.90	340.84	0.156249
Summary	0090268101	189,268.43	50.14	0.026491
Summary	0090268114	335,618.40	244.72	0.072916
Summary	0090268220	366,663.65	378.89	0.103334
Summary	0090268292	171,122.83	178.08	0.104066
Summary	0090269336	145,554.30	106.33	0.073052
Summary	0090269392	349,581.82	145.66	0.041667
Summary	0090269494	228,721.27	94.09	0.041137
Summary	0090269591	219,320.44	297.00	0.135418
Summary	0090269638	379,381.66	334.82	0.088254
Summary	0090269728	258,122.17	322.65	0.124999
Summary	0090269823	345,509.71	107.11	0.031001
Summary	0090270029	130,447.44	51.19	0.039242
Summary	0090270462	100,425.16	52.30	0.052079
Summary	0090270858	197,134.43	265.47	0.134664
Summary	0090271445	524,220.28	609.37	0.116243

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090271469	167,160.86	121.89	0.072918
Summary	0090271506	384,623.16	480.78	0.125000
Summary	0090271653	230,133.04	335.61	0.145833
Summary	0090271718	87,327.91	54.58	0.062500
Summary	0090271799	403,563.21	230.89	0.057213
Summary	0090271935	421,989.85	659.36	0.156250
Summary	0090272228	490,060.06	612.58	0.125001
Summary	0090272294	161,215.98	117.55	0.072915
Summary	0090272367	146,313.96	289.58	0.197917
Summary	0090272790	187,647.03	312.75	0.166669
Summary	0090273057	228,662.56	238.19	0.104167
Summary	0090273234	383,923.67	479.90	0.124999
Summary	0090273651	263,767.18	549.51	0.208331
Summary	0090273705	99,433.31	134.65	0.135417
Summary	0090273750	132,787.98	77.65	0.058477
Summary	0090273803	283,834.72	344.15	0.121250
Summary	0090273804	354,614.44	546.05	0.153984
Summary	0090274114	181,932.83	113.71	0.062501
Summary	0090274189	541,377.38	585.11	0.108078
Summary	0090274357	143,596.64	72.78	0.050684
Summary	0090274976	282,357.81	80.89	0.028648
Summary	0090275485	105,514.61	68.14	0.064579
Summary	0090275873	211,022.94	229.49	0.108751
Summary	0090275969	256,815.91	187.26	0.072916
Summary	0090276734	440,316.06	235.23	0.053423
Summary	0090276795	281,500.30	29.32	0.010416
Summary	0090277080	250,168.95	495.13	0.197918
Summary	0090277123	387,566.54	605.57	0.156249
Summary	0090277433	237,264.87	129.94	0.054766
Summary	0090277532	222,512.46	231.78	0.104165
Summary	0090277855	162,082.36	219.49	0.135419
Summary	0090279076	139,308.06	58.39	0.041914
Summary	0090279308	342,579.07	356.85	0.104166
Summary	0090279513	66,010.03	99.74	0.151098

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090279690	97,923.97	112.20	0.114579
Summary	0090279774	93,952.38	156.59	0.166670
Summary	0090279777	188,353.04	353.16	0.187499
Summary	0090280456	156,145.98	227.71	0.145831
Summary	0090280806	143,815.46	164.79	0.114584
Summary	0090281259	324,687.80	270.57	0.083332
Summary	0090281272	361,902.01	414.68	0.114584
Summary	0090281633	339,327.82	212.08	0.062500
Summary	0090282141	157,455.45	114.81	0.072916
Summary	0090282209	155,833.26	211.02	0.135414
Summary	0090282286	260,114.43	433.52	0.166665
Summary	0090282411	226,392.37	259.41	0.114584
Summary	0090282412	174,407.21	85.01	0.048742
Summary	0090282503	167,092.79	245.02	0.146637
Summary	0090282926	147,907.94	123.26	0.083336
Summary	0090283529	607,350.17	569.39	0.093750
Summary	0090283705	289,506.59	180.94	0.062499
Summary	0090283789	162,297.92	355.03	0.218752
Summary	0090283984	551,310.98	563.82	0.102269
Summary	0090284478	118,199.30	36.94	0.031252
Summary	0090284536	148,724.40	88.30	0.059372
Summary	0090284993	213,813.42	231.12	0.108094
Summary	0090285036	226,309.64	259.31	0.114582
Summary	0090285447	211,994.68	217.52	0.102606
Summary	0090286161	256,211.59	240.20	0.093751
Summary	0090286194	169,207.72	264.39	0.156252
Summary	0090286377	232,917.09	460.98	0.197916
Summary	0090286980	332,717.08	277.26	0.083332
Summary	0090287025	357,118.01	337.94	0.094630
Summary	0090287275	390,422.31	406.69	0.104167
Summary	0090287307	325,164.40	302.13	0.092916
Summary	0090287503	419,324.34	355.31	0.084734
Summary	0090287674	141,853.90	147.76	0.104164
Summary	0090287740	285,344.66	594.47	0.208334

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Modification Loss Detail

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Summary	0090287743	384,416.31	280.30	0.072916
Summary	0090287833	237,159.65	1.70	0.000717
Summary	0090288052	94,086.35	39.20	0.041664
Summary	0090288408	165,001.33	68.75	0.041666
Summary	0090288445	404,353.62	463.32	0.114583
Summary	0090288885	522,259.42	761.63	0.145834
Summary	0090289138	323,817.08	101.19	0.031249
Summary	0090289623	544,278.31	680.35	0.125000
Summary	0090289822	254,275.53	211.90	0.083335
Summary	0090289860	435,965.86	408.72	0.093750
Summary	0090290043	240,684.33	85.56	0.035549
Summary	0090290298	232,878.26	121.29	0.052083
Summary	0090290426	160,838.24	201.05	0.125001
Summary	0090290801	71,346.45	11.27	0.015796
Summary	0090290851	306,140.23	382.68	0.125002
Summary	0090290995	285,320.29	356.65	0.125000
Summary	0090291024	320,956.92	401.20	0.125001
Summary	0090291213	147,211.18	230.02	0.156252
Summary	0090291329	285,156.30	207.93	0.072918
Summary	0090291381	181,954.07	189.54	0.104169
Summary	0090291432	423,930.99	618.48	0.145892
Summary	0090291442	409,283.54	298.44	0.072918
Summary	0090292068	137,455.92	71.59	0.052082
Summary	0090292361	147,857.55	169.42	0.114583
Summary	0090292495	324,645.33	187.62	0.057792
Summary	0090292556	276,556.47	230.46	0.083332
Summary	0090293071	93,904.26	33.56	0.035739
Summary	0090293134	130,116.80	176.20	0.135417
Summary	0090293348	451,174.79	502.94	0.111473
Summary	0090293936	121,884.92	126.96	0.104164
Summary	0090293994	339,816.31	353.98	0.104168
Summary	0090294205	149,283.50	46.65	0.031249
Summary	0090295155	321,478.89	401.85	0.125000
Summary	0090295357	384,996.27	157.71	0.040964

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Modification Loss Detail

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Summary	0090295671	353,181.72	483.45	0.136884
Summary	0090295727	372,186.40	348.92	0.093749
Summary	0090296707	272,572.02	170.36	0.062501
Summary	0090296711	128,963.15	62.21	0.048239
Summary	0090297480	113,645.34	47.35	0.041665
Summary	0090297503	402,859.59	629.47	0.156250
Summary	0090297532	361,380.29	715.23	0.197916
Summary	0090297649	284,934.04	103.69	0.036391
Summary	0090298094	138,466.96	129.81	0.093748
Summary	0090299051	281,251.47	360.34	0.128120
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299483	336,660.40	350.69	0.104167
Summary	0090299529	332,436.59	484.80	0.145832
Summary	0090299629	352,149.64	249.44	0.070834
Summary	0090299892	222,696.83	371.16	0.166666
Summary	0090300049	169,448.89	211.81	0.124999
Summary	0090300238	610,714.83	381.70	0.062501
Summary	0090300239	365,480.34	532.99	0.145833
Summary	0090300653	361,975.30	414.76	0.114582
Summary	0090301132	268,550.32	339.49	0.126416
Summary	0090301487	315,892.88	263.24	0.083332
Summary	0090301671	100,491.29	146.55	0.145834
Summary	0090302103	436,687.60	363.91	0.083334
Summary	0090302203	411,398.75	271.43	0.065977
Summary	0090302753	165,388.75	155.05	0.093749
Summary	0090303136	292,011.34	121.67	0.041666
Summary	0090303262	313,969.55	425.17	0.135418
Summary	0090303296	138,134.69	101.28	0.073320
Summary	0090303349	545,579.68	454.65	0.083333
Summary	0090304031	128,007.63	186.68	0.145835
Summary	0090304495	202,973.44	274.86	0.135417
Summary	0090304624	265,658.91	102.61	0.038625
Summary	0090304806	300,893.61	188.06	0.062500
Summary	0090305455	149,633.93	187.04	0.124998

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Credit-Linked Notes

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Distribution Date: 26-Jun-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090306836	174,906.97	18.22	0.010417
Summary	0090307127	306,655.59	77.31	0.025211
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308197	301,239.68	407.93	0.135417
Summary	0090308282	304,624.93	349.05	0.114584
Summary	0090308474	322,795.56	336.25	0.104168
Summary	0090308673	355,586.77	296.32	0.083333
Summary	0090308919	85,094.71	14.44	0.016969
Summary	0090309137	136,072.53	107.77	0.079200
Summary	0090309716	437,503.03	774.74	0.177082
Summary	0090309896	378,082.69	551.37	0.145833
Summary	0090310306	127,698.20	186.23	0.145836
Summary	0090310322	369,108.54	615.18	0.166666
Summary	0090310385	189,462.12	197.36	0.104169
Summary	0090310395	497,394.20	918.34	0.184630
Summary	0090310460	480,468.99	263.50	0.054842
Summary	0090310523	268,422.45	86.46	0.032210
Summary	0090311050	290,205.83	332.53	0.114584
Summary	0090311322	148,718.70	278.85	0.187502
Summary	0090311336	123,190.16	89.83	0.072920
Summary	0090311530	204,196.68	190.97	0.093523
Summary	0090312137	260,666.24	298.68	0.114583
Summary	0090312149	169,025.30	88.03	0.052081
Summary	0090312287	320,147.22	233.44	0.072916
Summary	0090312432	212,118.57	342.35	0.161396
Summary	0090313130	151,037.21	141.60	0.093752
Summary	0090313200	215,133.25	201.69	0.093751
Summary	0090313552	177,131.47	147.61	0.083334
Summary	0090313614	313,730.44	261.88	0.083473
Summary	0090314417	366,663.14	305.55	0.083333
Summary	0090314570	306,030.16	90.09	0.029438
Summary	0090314737	145,841.66	30.38	0.020831
Summary	0090314758	293,599.40	336.42	0.114585
Summary	0090315037	222,457.78	185.38	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090315187	291,241.04	273.41	0.093878
Summary	0090315404	181,070.81	226.34	0.125001
Summary	0090316014	198,784.06	123.23	0.061992
Summary	0090316380	270,326.17	281.59	0.104167
Summary	0090316706	246,296.63	487.46	0.197916
Summary	0090316747	294,635.00	276.22	0.093750
Summary	0090316781	90,576.52	57.02	0.062952
Summary	0090317033	175,760.32	238.01	0.135417
Summary	0090317078	399,359.79	83.20	0.020833
Summary	0090317144	152,660.38	95.41	0.062498
Summary	0090317689	57,043.01	50.40	0.088354
Summary	0090317739	132,284.98	165.36	0.125003
Summary	0090318787	256,522.80	480.98	0.187500
Summary	0090319654	130,327.44	108.61	0.083336
Summary	0090319985	255,027.70	371.92	0.145835
Summary	0090320116	144,301.61	120.25	0.083332
Summary	0090320366	324,787.10	236.82	0.072915
Summary	0090320451	99,069.06	72.24	0.072919
Summary	0090320611	431,430.63	219.50	0.050877
Summary	0090320683	338,546.32	564.24	0.166666
Summary	0090320694	133,475.00	236.36	0.177082
Summary	0090320955	55,094.07	63.13	0.114586
Summary	0090321188	185,666.69	52.30	0.028169
Summary	0090321199	100,646.74	47.81	0.047503
Summary	0090321268	417,940.77	43.54	0.010418
Summary	0090321913	121,027.37	48.40	0.039991
Summary	0090321940	521,870.51	484.90	0.092916
Summary	0090322342	196,688.47	204.88	0.104165
Summary	0090322438	389,543.88	568.08	0.145832
Summary	0090322850	211,385.92	242.21	0.114582
Summary	0090323507	87,598.63	156.17	0.178279
Summary	0090323608	250,877.24	287.46	0.114582
Summary	0090323679	385,807.75	321.51	0.083334
Summary	0090323790	181,887.51	113.68	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090323993	380,325.32	515.02	0.135416
Summary	0090324365	196,584.32	167.92	0.085419
Summary	0090324470	280,262.05	116.78	0.041668
Summary	0090324586	324,675.11	372.02	0.114582
Summary	0090324649	272,234.80	484.09	0.177821
Summary	0090324846	114,998.03	119.79	0.104167
Summary	0090325187	135,873.98	4.87	0.003584
Summary	0090325980	280,844.23	263.29	0.093749
Summary	0090326004	368,049.84	421.72	0.114582
Summary	0090326051	421,927.55	618.54	0.146599
Summary	0090326091	303,407.34	505.68	0.166667
Summary	0090326160	235,624.52	319.07	0.135415
Summary	0090326474	421,624.26	395.27	0.093749
Summary	0090326719	103,129.65	58.92	0.057132
Summary	0090326968	372,668.67	122.41	0.032847
Summary	0090326972	285,664.00	577.35	0.202108
Summary	0090327560	261,473.31	299.60	0.114581
Summary	0090327768	343,717.30	140.35	0.040833
Summary	0090328154	253,329.09	158.33	0.062500
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	371,695.63	183.33	0.049323
Summary	0090328612	283,707.52	443.29	0.156249
Summary	0090329052	219,581.57	160.11	0.072916
Summary	0090329238	142,890.10	208.38	0.145832
Summary	0090329353	68,678.43	107.31	0.156250
Summary	0090329501	234,842.28	48.93	0.020835
Summary	0090329608	142,491.25	111.53	0.078271
Summary	0090330115	160,897.44	215.68	0.134048
Summary	0090330357	274,083.13	501.50	0.182974
Summary	0090330429	156,690.50	179.54	0.114583
Summary	0090330855	371,838.73	426.07	0.114585
Summary	0090331177	311,946.89	251.95	0.080767
Summary	0090331206	149,505.69	90.87	0.060780
Summary	0090331717	253,776.40	290.79	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090331818	467,758.12	779.60	0.166667
Summary	0090331954	377,343.95	550.29	0.145832
Summary	0090332217	378,228.17	472.79	0.125001
Summary	0090333231	246,732.35	334.12	0.135418
Summary	0090333645	262,573.41	246.16	0.093749
Summary	0090334318	77,019.75	48.14	0.062503
Summary	0090334645	363,840.54	454.80	0.125000
Summary	0090334737	292,094.30	365.12	0.125001
Summary	0090335099	172,092.69	215.12	0.125002
Summary	0090335160	325,535.08	305.19	0.093750
Summary	0090335259	171,529.99	250.15	0.145835
Summary	0090335267	276,240.03	316.53	0.114585
Summary	0090335339	162,848.20	29.10	0.017869
Summary	0090335725	155,996.09	42.37	0.027161
Summary	0090335940	252,995.56	235.08	0.092919
Summary	0090336263	246,092.78	179.44	0.072916
Summary	0090336428	200,434.58	271.42	0.135416
Summary	0090336430	305,837.05	519.02	0.169705
Summary	0090336490	138,839.05	173.55	0.125001
Summary	0090336536	184,445.85	249.77	0.135416
Summary	0090336554	69,126.39	93.61	0.135419
Summary	0090336600	333,411.56	277.84	0.083332
Summary	0090336877	320,276.46	300.26	0.093750
Summary	0090337040	202,523.49	320.46	0.158233
Summary	0090337084	295,188.75	123.00	0.041668
Summary	0090337325	589,918.24	921.75	0.156250
Summary	0090337476	209,139.45	253.63	0.121273
Summary	0090338070	466,447.26	589.32	0.126342
Summary	0090338343	296,724.92	185.45	0.062499
Summary	0090338445	181,698.47	208.20	0.114585
Summary	0090338579	276,149.63	316.42	0.114583
Summary	0090338629	305,411.40	115.89	0.037946
Summary	0090338768	273,612.17	342.02	0.125002
Summary	0090338852	182,370.07	67.02	0.036749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090339125	259,251.09	216.04	0.083332
Summary	0090339862	170,499.76	45.76	0.026839
Summary	0090340023	316,790.94	197.99	0.062499
Summary	0090340167	135,790.89	212.17	0.156248
Summary	0090340289	605,810.25	820.37	0.135417
Summary	0090340553	77,900.38	32.05	0.041142
Summary	0090340964	289,860.94	332.13	0.114583
Summary	0090340984	216,139.50	360.23	0.166666
Summary	0090341401	190,296.65	356.81	0.187502
Summary	0090341527	448,021.67	746.70	0.166666
Summary	0090341593	239,470.70	356.22	0.148753
Summary	0090341617	232,167.18	95.51	0.041138
Summary	0090341885	364,043.40	341.29	0.093750
Summary	0090342211	159,260.04	165.90	0.104169
Summary	0090342442	69,511.71	57.93	0.083338
Summary	0090342724	227,099.89	354.84	0.156248
Summary	0090342879	216,025.29	247.53	0.114584
Summary	0090343181	82,161.15	68.47	0.083336
Summary	0090344069	158,056.85	230.50	0.145834
Summary	0090344700	61,091.86	108.18	0.177078
Summary	0090344942	199,080.05	228.11	0.114582
Summary	0090345301	203,412.25	275.45	0.135415
Summary	0090345446	165,244.91	47.44	0.028709
Summary	0090345656	302,572.69	535.81	0.177085
Summary	0090345668	60,092.08	75.12	0.125008
Summary	0090346313	331,928.91	553.21	0.166665
Summary	0090346396	91,083.78	60.72	0.066664
Summary	0090346709	410,766.17	39.37	0.009585
Summary	0090346812	215,399.01	291.69	0.135418
Summary	0090347278	153,104.31	175.43	0.114582
Summary	0090347418	404,824.04	89.86	0.022197
Summary	0090347462	361,396.82	402.89	0.111481

Connecticut Avenue Securities

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	987,523.27	(127,860.40)	135,903.98	13.762

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090250478	116,751.81	(134,550.00)	2,980.71	2.553
0090281661	319,642.16	3,063.00	61,502.80	19.241
0090307567	327,169.37	314.64	71,420.47	21.830
0090307581	223,959.93	3,311.96	0.00	0.000

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 26-Jun-2023
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
186	35,866,534.64	1,669,603.80	4.655

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090214899	78,875.02	2,554.53	3.239
0090215050	59,092.76	14,320.56	24.234
0090216310	190,454.98	72,112.12	37.863
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	40,203.25	35.923
0090221292	202,802.04	13,762.46	6.786
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222699	174,779.19	1,501.50	0.859
0090223399	64,057.49	43,512.94	67.928
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226645	88,116.87	(10,131.64)	(11.498)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090229422	60,470.95	11,615.39	19.208
0090229873	114,538.66	20,510.93	17.907
0090231119	92,112.85	1,710.20	1.857
0090231422	89,193.69	3,754.42	4.209
0090231812	184,662.05	3,010.41	1.630
0090232989	331,531.66	6,091.40	1.837
0090233035	104,161.11	1,021.53	0.981
0090233716	397,519.86	16,220.51	4.080
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)
0090234719	418,921.67	71,573.98	17.085
0090234938	132,735.43	15,335.21	11.553
0090235197	387,059.97	38,409.93	9.924
0090237593	541,019.66	148,966.84	27.534
0090238057	184,892.44	40,177.17	21.730
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090239441	279,709.82	89,371.27	31.951
0090239872	72,271.05	28,682.84	39.688
0090240665	160,094.01	(15,995.67)	(9.991)
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090242783	128,339.62	43,766.00	34.102
0090242834	336,593.68	(61,936.75)	(18.401)
0090243011	140,839.44	14,249.88	10.118
0090243035	387,422.79	80,141.54	20.686
0090243212	116,190.02	(26,042.99)	(22.414)
0090243994	87,648.58	1,419.34	1.619

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(9,194.16)	(10.997)
0090250263	206,335.18	897.78	0.435
0090250349	115,377.48	749.47	0.650
0090250478	116,751.81	2,980.71	2.553
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251230	189,916.71	7,038.27	3.706
0090251628	82,366.19	1,349.29	1.638
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	24,809.35	64.985
0090257524	317,042.70	(3,134.58)	(0.989)
0090257525	130,411.26	(4,856.33)	(3.724)
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
0090260209	339,878.89	(977.25)	(0.288)
0090260902	231,233.18	19,802.98	8.564
0090261688	339,262.26	(135,351.51)	(39.896)
0090262444	204,919.64	34,514.58	16.843

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090262771	255,513.70	157,526.32	61.651
0090263130	196,445.47	4,107.25	2.091
0090263475	109,859.57	3,559.63	3.240
0090264361	114,714.07	10,686.80	9.316
0090265807	164,432.19	13,081.23	7.955
0090266084	63,005.51	8,355.30	13.261
0090270252	386,393.52	(3,895.17)	(1.008)
0090272314	216,794.55	(35,028.00)	(16.157)
0090272346	97,172.85	(6,600.18)	(6.792)
0090272857	120,309.48	1,015.94	0.844
0090273696	63,506.62	4,129.19	6.502
0090273789	73,259.28	852.97	1.164
0090274833	53,974.13	512.42	0.949
0090276221	127,340.23	6,052.23	4.753
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
0090280203	225,775.10	(63,646.61)	(28.190)
0090281475	69,794.15	9,290.27	13.311
0090281604	115,481.48	(1,450.91)	(1.256)
0090281661	319,642.16	61,502.80	19.241
0090281676	85,699.20	50,260.04	58.647
0090281765	84,815.28	12,352.86	14.564
0090281984	64,495.30	9,794.01	15.186
0090282561	221,416.73	4,212.90	1.903
0090283314	208,720.28	58,652.60	28.101
0090283336	128,504.28	(615.04)	(0.479)
0090283438	151,364.02	8,405.62	5.553
0090284110	156,899.03	35,555.43	22.661
0090285007	330,630.27	15,479.52	4.682

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Jun-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090285655	517,964.96	(4,436.42)	(0.857)
0090286060	374,007.53	(5,589.61)	(1.495)
0090286482	208,170.13	13,733.95	6.597
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090289516	84,116.81	49,083.94	58.352
0090290518	243,245.99	(64,702.70)	(26.600)
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	13,155.48	12.549
0090293122	116,098.06	(2,132.72)	(1.837)
0090293461	49,848.08	26,674.81	53.512
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)
0090299655	281,724.37	45,129.63	16.019
0090300302	242,480.60	(49,163.76)	(20.275)
0090300519	318,216.06	70,563.25	22.175
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
0090301588	125,512.30	10,738.36	8.556
0090301885	107,711.99	(1,740.57)	(1.616)

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090307567	327,169.37	71,420.47	21.830
0090308562	59,299.20	(177.35)	(0.299)
0090310475	209,227.85	15,558.09	7.436
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(17,081.13)	(5.154)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090317845	271,686.51	94,065.85	34.623
0090318216	685,946.83	(18,453.06)	(2.690)
0090318544	369,604.61	(88,350.93)	(23.904)
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
0090322413	99,099.72	31,950.38	32.241
0090322616	122,197.47	(1,437.90)	(1.177)
0090324066	408,187.04	15,760.15	3.861
0090325915	127,782.00	5,858.07	4.584
0090327344	178,533.03	42,867.73	24.011
0090328654	156,027.07	9,594.77	6.149
0090329777	196,683.22	(2,821.77)	(1.435)
0090330110	228,926.81	(24,304.95)	(10.617)
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 26-Jun-2023
 12-Jun-2023 9:29:43 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090333568	105,284.85	(22,617.81)	(21.482)
0090334031	174,464.39	(41,430.84)	(23.747)
0090337803	140,942.79	109,383.33	77.608
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090341325	32,021.19	(7,240.91)	(22.613)
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
0090344113	275,230.99	84,068.00	30.545
0090344274	371,042.80	(3,962.09)	(1.068)
0090344961	287,929.42	44,195.24	15.349
0090345528	194,641.72	649.95	0.334
0090345572	97,688.92	4,914.82	5.031
0090345856	83,242.91	4,879.02	5.861
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090346866	130,495.37	27,851.91	21.343
0090347217	122,470.08	(19,559.36)	(15.971)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	3	763,563.34	(131,172.36)	(0.002 %)	1	223,959.93	3,311.96	0.000 %	4	987,523.27	(127,860.40)	(0.002 %)

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	0090250478	123,000.00	4.000 %	CA	95.00	360	116,751.81	03/31/2023	(134,550.00)	2,980.71
Summary	0090281661	333,000.00	4.750 %	TX	95.00	360	319,642.16	03/31/2023	3,063.00	61,502.80
Summary	0090307567	350,000.00	4.375 %	TX	95.00	360	327,169.37	03/31/2023	314.64	71,420.47
Summary	0090307581	233,000.00	4.250 %	PA	95.00	360	223,959.93	Active	3,311.96	0.00

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

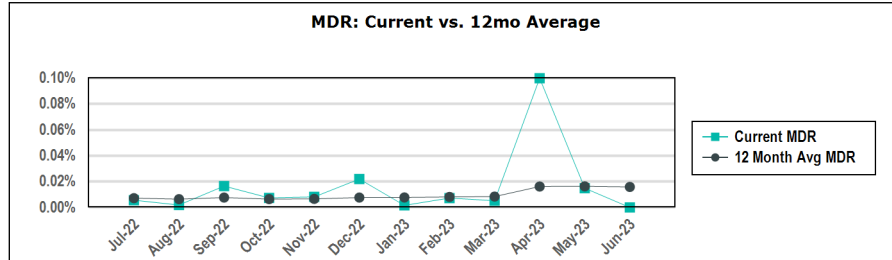
Distribution Date: 26-Jun-2023
12-Jun-2023 9:29:43 AM

Realized Loss Report - Collateral

Summary

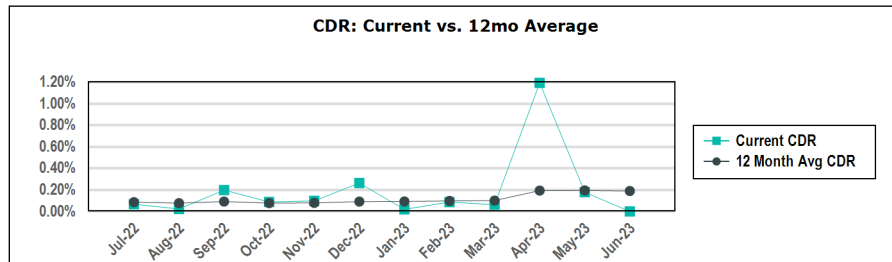
MDR

Current Month 0.000 %
3 Month Average 0.038 %
12 Month Average 0.016 %



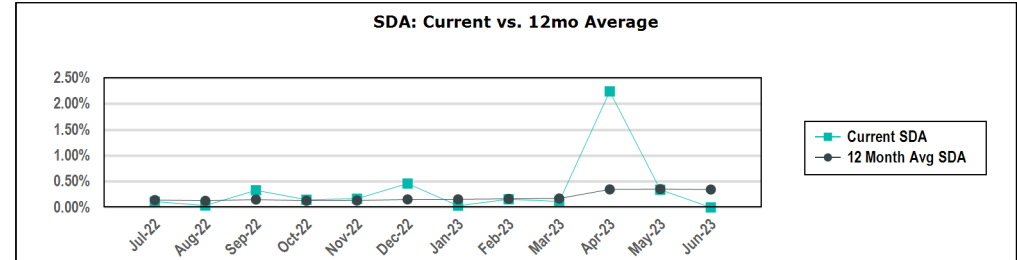
CDR

Current Month 0.000 %
3 Month Average 0.457 %
12 Month Average 0.190 %



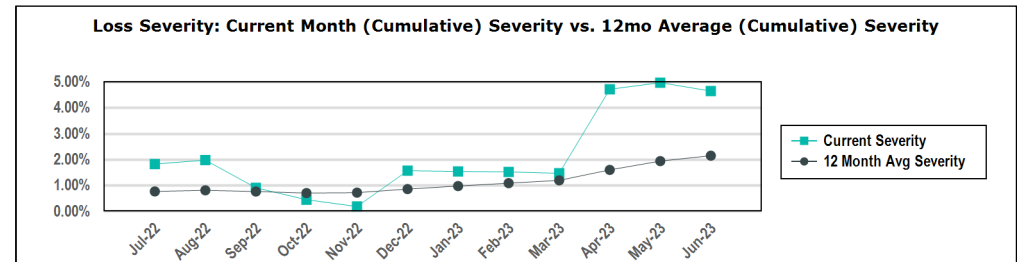
SDA

Current Month 0.000 %
3 Month Average 0.862 %
12 Month Average 0.346 %



Loss Severity

Current Month (Cumulative) 4.655 %
3 Month Average (Cumulative) 4.786 %
12 Month Average (Cumulative) 2.155 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

Distribution Date: 26-Jun-2023
 12-Jun-2023 9:29:44 AM

Prepayment Rates

Summary

SMM

Current Month	0.610 %
3 Month Average	0.644 %
12 Month Average	0.969 %

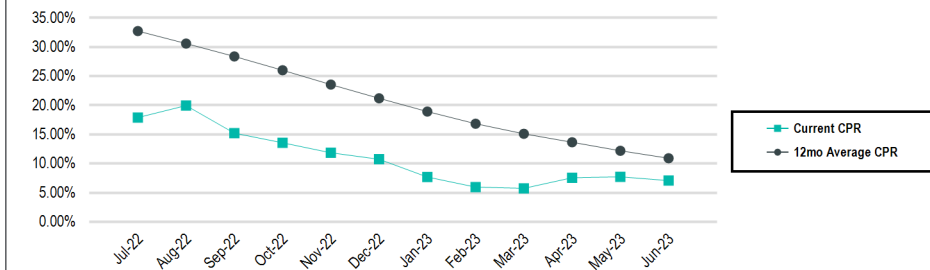
CPR

Current Month	7.077 %
3 Month Average	7.456 %
12 Month Average	10.917 %

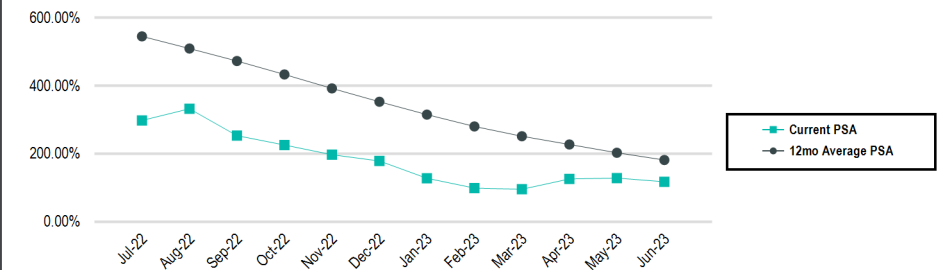
PSA

Current Month	117.946 %
3 Month Average	124.261 %
12 Month Average	181.944 %

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: 26-Jun-2023
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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
0090267322	272,139.06	0.00	0.000 %	272,139.06
Total	272,139.06	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
151	29,410,675.52

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Credit-Linked Notes

Series 2018-C02



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 12-Jun-2023 9:29:44 AM

Supplemental Reporting

Accrual Period

Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Business Day

Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2018-C0102), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Closing Date

March 14, 2018

Bond Retirement Detail – Effective November 2021

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XC36	667,152,000	610,187,453	56,964,547
2M-2H	N/A	35,116,122	(610,187,453)	645,303,575

See <https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-certain-cas-debt-notes> for more information.

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XC44	151,053,000	151,053,000	0.00
2B-1H	N/A	7,951,103	(151,053,000)	159,004,103

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes>