

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-Sep-2022
 12-Sep-2022 11:39:31 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		09/23/2022	0.00000 %	5,181,558,086.44	0.00	80,528,830.83	0.00	5,101,029,255.60	80,528,830.83	0.00
2M-1	30711XC28	09/23/2022	3.09371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		09/23/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	09/23/2022	4.64371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		09/23/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	09/23/2022	4.64371 %	10,464,202.63	43,193.53	811,944.57	0.00	9,652,258.06	855,138.10	0.00
2M-BH		09/23/2022	0.00000 %	118,540,174.98	0.00	9,197,839.03	0.00	109,342,335.95	9,197,839.03	0.00
2M-2C	30711XC77	09/23/2022	4.64371 %	18,988,182.33	78,378.32	0.00	0.00	18,988,182.33	78,378.32	0.00
2M-CH		09/23/2022	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	09/23/2022	4.64371 %	29,452,384.96	121,571.85	811,944.57	0.00	28,640,440.39	933,516.42	0.00
2M-2H		09/23/2022	0.00000 %	333,641,366.65	0.00	9,197,839.03	0.00	324,443,527.62	9,197,839.03	0.00
2B-1	30711XC44	09/23/2022	6.44371 %	151,053,000.00	865,192.65	0.00	0.00	151,053,000.00	865,192.65	0.00
2B-1H		09/23/2022	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		09/23/2022	0.00000 %	131,986,880.96	0.00	0.00	(269,416.02)	132,256,296.98	0.00	247,124.02
2A-I1	30711XC93	09/23/2022	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	09/23/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	09/23/2022	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	09/23/2022	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	09/23/2022	1.70000 %	0.00	15,812.57	0.00	0.00	0.00	15,812.57	0.00
2B-I2	30711XE34	09/23/2022	1.30000 %	0.00	12,091.97	0.00	0.00	0.00	12,091.97	0.00
2B-I3	30711XE59	09/23/2022	0.90000 %	0.00	8,371.36	0.00	0.00	0.00	8,371.36	0.00
2B-I4	30711XH98	09/23/2022	0.50000 %	0.00	4,650.76	0.00	0.00	0.00	4,650.76	0.00
2C-I1	30711XE83	09/23/2022	1.70000 %	0.00	28,693.25	0.00	0.00	0.00	28,693.25	0.00
2C-I2	30711XF25	09/23/2022	1.30000 %	0.00	21,941.90	0.00	0.00	0.00	21,941.90	0.00
2C-I3	30711XF41	09/23/2022	0.90000 %	0.00	15,190.55	0.00	0.00	0.00	15,190.55	0.00
2C-I4	30711XF66	09/23/2022	0.50000 %	0.00	8,439.19	0.00	0.00	0.00	8,439.19	0.00
2E-A1	30711XC85	09/23/2022	2.94371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	09/23/2022	3.34371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	09/23/2022	3.74371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	09/23/2022	4.14371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	09/23/2022	2.94371 %	10,464,202.63	27,380.96	811,944.57	0.00	9,652,258.06	839,325.53	0.00

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Series 2018-C02



Distribution Date: 26-Sep-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XE26	09/23/2022	3.34371 %	10,464,202.63	31,101.56	811,944.57	0.00	9,652,258.06	843,046.13	0.00
2E-B3	30711XE42	09/23/2022	3.74371 %	10,464,202.63	34,822.17	811,944.57	0.00	9,652,258.06	846,766.74	0.00
2E-B4	30711XE67	09/23/2022	4.14371 %	10,464,202.63	38,542.77	811,944.57	0.00	9,652,258.06	850,487.34	0.00
2E-C1	30711XE75	09/23/2022	2.94371 %	18,988,182.33	49,685.07	0.00	0.00	18,988,182.33	49,685.07	0.00
2E-C2	30711XE91	09/23/2022	3.34371 %	18,988,182.33	56,436.42	0.00	0.00	18,988,182.33	56,436.42	0.00
2E-C3	30711XF33	09/23/2022	3.74371 %	18,988,182.33	63,187.78	0.00	0.00	18,988,182.33	63,187.78	0.00
2E-C4	30711XF58	09/23/2022	4.14371 %	18,988,182.33	69,939.13	0.00	0.00	18,988,182.33	69,939.13	0.00
2E-D1	30711XF74	09/23/2022	2.94371 %	10,464,202.63	27,380.96	811,944.57	0.00	9,652,258.06	839,325.53	0.00
2E-D2	30711XF82	09/23/2022	3.34371 %	10,464,202.63	31,101.56	811,944.57	0.00	9,652,258.06	843,046.13	0.00
2E-D3	30711XF90	09/23/2022	3.74371 %	10,464,202.63	34,822.17	811,944.57	0.00	9,652,258.06	846,766.74	0.00
2E-D4	30711XG24	09/23/2022	4.14371 %	10,464,202.63	38,542.77	811,944.57	0.00	9,652,258.06	850,487.34	0.00
2E-D5	30711XG32	09/23/2022	4.64371 %	10,464,202.63	43,193.53	811,944.57	0.00	9,652,258.06	855,138.10	0.00
2E-F1	30711XG40	09/23/2022	2.94371 %	29,452,384.96	77,066.03	811,944.57	0.00	28,640,440.39	889,010.60	0.00
2E-F2	30711XG57	09/23/2022	3.34371 %	29,452,384.96	87,537.99	811,944.57	0.00	28,640,440.39	899,482.56	0.00
2E-F3	30711XG65	09/23/2022	3.74371 %	29,452,384.96	98,009.94	811,944.57	0.00	28,640,440.39	909,954.51	0.00
2E-F4	30711XG73	09/23/2022	4.14371 %	29,452,384.96	108,481.90	811,944.57	0.00	28,640,440.39	920,426.47	0.00
2E-F5	30711XG81	09/23/2022	4.64371 %	29,452,384.96	121,571.85	811,944.57	0.00	28,640,440.39	933,516.42	0.00
2X-1	30711XG99	09/23/2022	1.70000 %	0.00	15,812.57	0.00	0.00	0.00	15,812.57	0.00
2X-2	30711XH23	09/23/2022	1.30000 %	0.00	12,091.97	0.00	0.00	0.00	12,091.97	0.00
2X-3	30711XH31	09/23/2022	0.90000 %	0.00	8,371.36	0.00	0.00	0.00	8,371.36	0.00
2X-4	30711XH49	09/23/2022	0.50000 %	0.00	4,650.76	0.00	0.00	0.00	4,650.76	0.00
2Y-1	30711XH56	09/23/2022	1.70000 %	0.00	44,505.83	0.00	0.00	0.00	44,505.83	0.00
2Y-2	30711XH64	09/23/2022	1.30000 %	0.00	34,033.87	0.00	0.00	0.00	34,033.87	0.00
2Y-3	30711XH72	09/23/2022	0.90000 %	0.00	23,561.91	0.00	0.00	0.00	23,561.91	0.00
2Y-4	30711XH80	09/23/2022	0.50000 %	0.00	13,089.95	0.00	0.00	0.00	13,089.95	0.00
Totals				6,516,129,051.41	2,418,450.68	111,915,622.01	(269,416.02)	6,404,482,845.41	114,334,072.69	247,124.02

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Series 2018-C02



Distribution Date: 26-Sep-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	5,181,558,086.44	9,489,497.59	71,039,333.24	0.00	0.00	80,528,830.83	5,101,029,255.60	0.20155676	80,528,830.83
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	10,464,202.63	97,166.95	714,777.62	0.00	0.00	811,944.57	9,652,258.06	0.50832975	811,944.57
2M-BH	215,101,191.67	118,540,174.98	1,100,722.84	8,097,116.19	0.00	0.00	9,197,839.03	109,342,335.95	0.50832975	9,197,839.03
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	29,452,384.96	97,166.95	714,777.62	0.00	0.00	811,944.57	28,640,440.39	0.50277658	811,944.57
2M-2H	645,303,575.00	333,641,366.65	1,100,722.84	8,097,116.19	0.00	0.00	9,197,839.03	324,443,527.62	0.50277658	9,197,839.03
2B-1	151,053,000.00	151,053,000.00	0.00	0.00	0.00	0.00	0.00	151,053,000.00	1.00000000	0.00
2B-1H	7,951,103.00	7,951,103.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00	1.00000000	0.00
2B-2H	132,503,421.00	131,986,880.96	0.00	0.00	0.00	(269,416.02)	(269,416.02)	132,256,296.98	0.99813496	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	10,464,202.63	97,166.95	714,777.62	0.00	0.00	811,944.57	9,652,258.06	0.50832975	811,944.57
2E-B2	18,988,182.33	10,464,202.63	97,166.95	714,777.62	0.00	0.00	811,944.57	9,652,258.06	0.50832975	811,944.57
2E-B3	18,988,182.33	10,464,202.63	97,166.95	714,777.62	0.00	0.00	811,944.57	9,652,258.06	0.50832975	811,944.57

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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	10,464,202.63	97,166.95	714,777.62	0.00	0.00	811,944.57	9,652,258.06	0.50832975	811,944.57
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	10,464,202.63	97,166.95	714,777.62	0.00	0.00	811,944.57	9,652,258.06	0.25416488	811,944.57
2E-D2	37,976,364.67	10,464,202.63	97,166.95	714,777.62	0.00	0.00	811,944.57	9,652,258.06	0.25416488	811,944.57
2E-D3	37,976,364.67	10,464,202.63	97,166.95	714,777.62	0.00	0.00	811,944.57	9,652,258.06	0.25416488	811,944.57
2E-D4	37,976,364.67	10,464,202.63	97,166.95	714,777.62	0.00	0.00	811,944.57	9,652,258.06	0.25416488	811,944.57
2E-D5	37,976,364.67	10,464,202.63	97,166.95	714,777.62	0.00	0.00	811,944.57	9,652,258.06	0.25416488	811,944.57
2E-F1	37,976,364.67	29,452,384.96	97,166.95	714,777.62	0.00	0.00	811,944.57	28,640,440.39	0.75416488	811,944.57
2E-F2	37,976,364.67	29,452,384.96	97,166.95	714,777.62	0.00	0.00	811,944.57	28,640,440.39	0.75416488	811,944.57
2E-F3	37,976,364.67	29,452,384.96	97,166.95	714,777.62	0.00	0.00	811,944.57	28,640,440.39	0.75416488	811,944.57
2E-F4	37,976,364.67	29,452,384.96	97,166.95	714,777.62	0.00	0.00	811,944.57	28,640,440.39	0.75416488	811,944.57
2E-F5	37,976,364.67	29,452,384.96	97,166.95	714,777.62	0.00	0.00	811,944.57	28,640,440.39	0.75416488	811,944.57
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	6,516,129,051.41	13,245,614.47	98,670,007.54	0.00	(269,416.02)	111,646,205.99	6,404,482,845.41	0.23028949	111,915,622.01

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.

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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	204.73868885	0.37495812	2.80697422	0.00000000	0.00000000	3.18193234	201.55675651	0.20155676	3.18193234
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	551.09027542	5.11723283	37.64328821	0.00000000	0.00000000	42.76052104	508.32975438	0.50832975	42.76052104
2M-BH	215,101,191.67	551.09027551	5.11723265	37.64328839	0.00000000	0.00000000	42.76052103	508.32975448	0.50832975	42.76052103
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	517.03009172	1.70574428	12.54776273	0.00000000	0.00000000	14.25350701	502.77658471	0.50277658	14.25350701
2M-2H	645,303,575.00	517.03009184	1.70574422	12.54776280	0.00000000	0.00000000	14.25350701	502.77658483	0.50277658	14.25350701
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	996.10168525	0.00000000	0.00000000	0.00000000	(2.03327596)	(2.03327596)	998.13496121	0.99813496	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	551.09027542	5.11723283	37.64328821	0.00000000	0.00000000	42.76052104	508.32975438	0.50832975	42.76052104
2E-B2	18,988,182.33	551.09027542	5.11723283	37.64328821	0.00000000	0.00000000	42.76052104	508.32975438	0.50832975	42.76052104
2E-B3	18,988,182.33	551.09027542	5.11723283	37.64328821	0.00000000	0.00000000	42.76052104	508.32975438	0.50832975	42.76052104

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-Sep-2022
 12-Sep-2022 11:39:32 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	551.09027542	5.11723283	37.64328821	0.00000000	0.00000000	42.76052104	508.32975438	0.50832975	42.76052104
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	275.54513764	2.55861641	18.82164410	0.00000000	0.00000000	21.38026051	254.16487712	0.25416488	21.38026051
2E-D2	37,976,364.67	275.54513764	2.55861641	18.82164410	0.00000000	0.00000000	21.38026051	254.16487712	0.25416488	21.38026051
2E-D3	37,976,364.67	275.54513764	2.55861641	18.82164410	0.00000000	0.00000000	21.38026051	254.16487712	0.25416488	21.38026051
2E-D4	37,976,364.67	275.54513764	2.55861641	18.82164410	0.00000000	0.00000000	21.38026051	254.16487712	0.25416488	21.38026051
2E-D5	37,976,364.67	275.54513764	2.55861641	18.82164410	0.00000000	0.00000000	21.38026051	254.16487712	0.25416488	21.38026051
2E-F1	37,976,364.67	775.54513751	2.55861641	18.82164410	0.00000000	0.00000000	21.38026051	754.16487699	0.75416488	21.38026051
2E-F2	37,976,364.67	775.54513751	2.55861641	18.82164410	0.00000000	0.00000000	21.38026051	754.16487699	0.75416488	21.38026051
2E-F3	37,976,364.67	775.54513751	2.55861641	18.82164410	0.00000000	0.00000000	21.38026051	754.16487699	0.75416488	21.38026051
2E-F4	37,976,364.67	775.54513751	2.55861641	18.82164410	0.00000000	0.00000000	21.38026051	754.16487699	0.75416488	21.38026051
2E-F5	37,976,364.67	775.54513751	2.55861641	18.82164410	0.00000000	0.00000000	21.38026051	754.16487699	0.75416488	21.38026051
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.

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-Sep-2022
 12-Sep-2022 11:39:33 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 %	5,181,558,086.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,101,029,255.60
2M-1	N/A	N/A	3.09371 %	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	4.64371 %	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	08/25/22 - 09/25/22	32	4.64371 %	10,464,202.63	43,193.53	0.00	0.00	0.00	0.00	43,193.53	0.00	9,652,258.06
2M-BH	N/A	N/A	0.00000 %	118,540,174.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00	109,342,335.95
2M-2C	08/25/22 - 09/25/22	32	4.64371 %	18,988,182.33	78,378.32	0.00	0.00	0.00	0.00	78,378.32	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	08/25/22 - 09/25/22	32	4.64371 %	29,452,384.96	121,571.85	0.00	0.00	0.00	0.00	121,571.85	0.00	28,640,440.39
2M-2H	N/A	N/A	0.00000 %	333,641,366.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	324,443,527.62
2B-1	08/25/22 - 09/25/22	32	6.44371 %	151,053,000.00	865,192.65	0.00	0.00	0.00	0.00	865,192.65	0.00	151,053,000.00
2B-1H	N/A	N/A	0.00000 %	7,951,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00
2B-2H	N/A	N/A	0.00000 %	131,986,880.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,256,296.98
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	08/25/22 - 09/25/22	32	1.70000 %	10,464,202.63	15,812.57	0.00	0.00	0.00	0.00	15,812.57	0.00	9,652,258.06
2B-I2	08/25/22 - 09/25/22	32	1.30000 %	10,464,202.63	12,091.97	0.00	0.00	0.00	0.00	12,091.97	0.00	9,652,258.06
2B-I3	08/25/22 - 09/25/22	32	0.90000 %	10,464,202.63	8,371.36	0.00	0.00	0.00	0.00	8,371.36	0.00	9,652,258.06
2B-I4	08/25/22 - 09/25/22	32	0.50000 %	10,464,202.63	4,650.76	0.00	0.00	0.00	0.00	4,650.76	0.00	9,652,258.06
2C-I1	08/25/22 - 09/25/22	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	08/25/22 - 09/25/22	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	08/25/22 - 09/25/22	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	08/25/22 - 09/25/22	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	2.94371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	3.34371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	3.74371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	4.14371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	08/25/22 - 09/25/22	32	2.94371 %	10,464,202.63	27,380.96	0.00	0.00	0.00	0.00	27,380.96	0.00	9,652,258.06
2E-B2	08/25/22 - 09/25/22	32	3.34371 %	10,464,202.63	31,101.56	0.00	0.00	0.00	0.00	31,101.56	0.00	9,652,258.06

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-Sep-2022
 12-Sep-2022 11:39:35 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	08/25/22 - 09/25/22	32	3.74371 %	10,464,202.63	34,822.17	0.00	0.00	0.00	0.00	34,822.17	0.00	9,652,258.06
2E-B4	08/25/22 - 09/25/22	32	4.14371 %	10,464,202.63	38,542.77	0.00	0.00	0.00	0.00	38,542.77	0.00	9,652,258.06
2E-C1	08/25/22 - 09/25/22	32	2.94371 %	18,988,182.33	49,685.07	0.00	0.00	0.00	0.00	49,685.07	0.00	18,988,182.33
2E-C2	08/25/22 - 09/25/22	32	3.34371 %	18,988,182.33	56,436.42	0.00	0.00	0.00	0.00	56,436.42	0.00	18,988,182.33
2E-C3	08/25/22 - 09/25/22	32	3.74371 %	18,988,182.33	63,187.78	0.00	0.00	0.00	0.00	63,187.78	0.00	18,988,182.33
2E-C4	08/25/22 - 09/25/22	32	4.14371 %	18,988,182.33	69,939.13	0.00	0.00	0.00	0.00	69,939.13	0.00	18,988,182.33
2E-D1	08/25/22 - 09/25/22	32	2.94371 %	10,464,202.63	27,380.96	0.00	0.00	0.00	0.00	27,380.96	0.00	9,652,258.06
2E-D2	08/25/22 - 09/25/22	32	3.34371 %	10,464,202.63	31,101.56	0.00	0.00	0.00	0.00	31,101.56	0.00	9,652,258.06
2E-D3	08/25/22 - 09/25/22	32	3.74371 %	10,464,202.63	34,822.17	0.00	0.00	0.00	0.00	34,822.17	0.00	9,652,258.06
2E-D4	08/25/22 - 09/25/22	32	4.14371 %	10,464,202.63	38,542.77	0.00	0.00	0.00	0.00	38,542.77	0.00	9,652,258.06
2E-D5	08/25/22 - 09/25/22	32	4.64371 %	10,464,202.63	43,193.53	0.00	0.00	0.00	0.00	43,193.53	0.00	9,652,258.06
2E-F1	08/25/22 - 09/25/22	32	2.94371 %	29,452,384.96	77,066.03	0.00	0.00	0.00	0.00	77,066.03	0.00	28,640,440.39
2E-F2	08/25/22 - 09/25/22	32	3.34371 %	29,452,384.96	87,537.99	0.00	0.00	0.00	0.00	87,537.99	0.00	28,640,440.39
2E-F3	08/25/22 - 09/25/22	32	3.74371 %	29,452,384.96	98,009.94	0.00	0.00	0.00	0.00	98,009.94	0.00	28,640,440.39
2E-F4	08/25/22 - 09/25/22	32	4.14371 %	29,452,384.96	108,481.90	0.00	0.00	0.00	0.00	108,481.90	0.00	28,640,440.39
2E-F5	08/25/22 - 09/25/22	32	4.64371 %	29,452,384.96	121,571.85	0.00	0.00	0.00	0.00	121,571.85	0.00	28,640,440.39
2X-1	08/25/22 - 09/25/22	32	1.70000 %	10,464,202.63	15,812.57	0.00	0.00	0.00	0.00	15,812.57	0.00	9,652,258.06
2X-2	08/25/22 - 09/25/22	32	1.30000 %	10,464,202.63	12,091.97	0.00	0.00	0.00	0.00	12,091.97	0.00	9,652,258.06
2X-3	08/25/22 - 09/25/22	32	0.90000 %	10,464,202.63	8,371.36	0.00	0.00	0.00	0.00	8,371.36	0.00	9,652,258.06
2X-4	08/25/22 - 09/25/22	32	0.50000 %	10,464,202.63	4,650.76	0.00	0.00	0.00	0.00	4,650.76	0.00	9,652,258.06
2Y-1	08/25/22 - 09/25/22	32	1.70000 %	29,452,384.97	44,505.83	0.00	0.00	0.00	0.00	44,505.83	0.00	28,640,440.40
2Y-2	08/25/22 - 09/25/22	32	1.30000 %	29,452,384.97	34,033.87	0.00	0.00	0.00	0.00	34,033.87	0.00	28,640,440.40
2Y-3	08/25/22 - 09/25/22	32	0.90000 %	29,452,384.97	23,561.91	0.00	0.00	0.00	0.00	23,561.91	0.00	28,640,440.40
2Y-4	08/25/22 - 09/25/22	32	0.50000 %	29,452,384.97	13,089.95	0.00	0.00	0.00	0.00	13,089.95	0.00	28,640,440.40
Totals					2,418,450.68	0.00	0.00	0.00	0.00	2,418,450.68	0.00	

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

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-Sep-2022
12-Sep-2022 11:39:37 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 %	204.73868885	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	201.55675651
2M-1	188,817,000.00	3.09371 %	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	4.64371 %	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	4.64371 %	551.09027542	2.27475854	0.00000000	0.00000000	0.00000000	0.00000000	2.27475854	0.00000000	508.32975438
2M-BH	215,101,191.67	0.00000 %	551.09027551	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	508.32975448
2M-2C	18,988,182.33	4.64371 %	1000.00000000	4.12774212	0.00000000	0.00000000	0.00000000	0.00000000	4.12774212	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	4.64371 %	517.03009172	2.13416689	0.00000000	0.00000000	0.00000000	0.00000000	2.13416689	0.00000000	502.77658471
2M-2H	645,303,575.00	0.00000 %	517.03009184	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	502.77658483
2B-1	151,053,000.00	6.44371 %	1000.00000000	5.72774225	0.00000000	0.00000000	0.00000000	0.00000000	5.72774225	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 %	996.10168525	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.13496121
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 %	551.09027542	0.83275849	0.00000000	0.00000000	0.00000000	0.00000000	0.83275849	0.00000000	508.32975438
2B-I2	0.00	1.30000 %	551.09027542	0.63681556	0.00000000	0.00000000	0.00000000	0.00000000	0.63681556	0.00000000	508.32975438
2B-I3	0.00	0.90000 %	551.09027542	0.44087211	0.00000000	0.00000000	0.00000000	0.00000000	0.44087211	0.00000000	508.32975438
2B-I4	0.00	0.50000 %	551.09027542	0.24492918	0.00000000	0.00000000	0.00000000	0.00000000	0.24492918	0.00000000	508.32975438
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	2.94371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	3.34371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	3.74371 %	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	4.14371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	2.94371 %	551.09027542	1.44200006	0.00000000	0.00000000	0.00000000	0.00000000	1.44200006	0.00000000	508.32975438
2E-B2	18,988,182.33	3.34371 %	551.09027542	1.63794298	0.00000000	0.00000000	0.00000000	0.00000000	1.63794298	0.00000000	508.32975438
2E-B3	18,988,182.33	3.74371 %	551.09027542	1.83388643	0.00000000	0.00000000	0.00000000	0.00000000	1.83388643	0.00000000	508.32975438
2E-B4	18,988,182.33	4.14371 %	551.09027542	2.02982936	0.00000000	0.00000000	0.00000000	0.00000000	2.02982936	0.00000000	508.32975438
2E-C1	18,988,182.33	2.94371 %	1000.00000000	2.61663118	0.00000000	0.00000000	0.00000000	0.00000000	2.61663118	0.00000000	1000.00000000
2E-C2	18,988,182.33	3.34371 %	1000.00000000	2.97218654	0.00000000	0.00000000	0.00000000	0.00000000	2.97218654	0.00000000	1000.00000000
2E-C3	18,988,182.33	3.74371 %	1000.00000000	3.32774243	0.00000000	0.00000000	0.00000000	0.00000000	3.32774243	0.00000000	1000.00000000
2E-C4	18,988,182.33	4.14371 %	1000.00000000	3.68329779	0.00000000	0.00000000	0.00000000	0.00000000	3.68329779	0.00000000	1000.00000000
2E-D1	37,976,364.67	2.94371 %	275.54513764	0.72100003	0.00000000	0.00000000	0.00000000	0.00000000	0.72100003	0.00000000	254.16487712
2E-D2	37,976,364.67	3.34371 %	275.54513764	0.81897149	0.00000000	0.00000000	0.00000000	0.00000000	0.81897149	0.00000000	254.16487712
2E-D3	37,976,364.67	3.74371 %	275.54513764	0.91694322	0.00000000	0.00000000	0.00000000	0.00000000	0.91694322	0.00000000	254.16487712
2E-D4	37,976,364.67	4.14371 %	275.54513764	1.01491468	0.00000000	0.00000000	0.00000000	0.00000000	1.01491468	0.00000000	254.16487712
2E-D5	37,976,364.67	4.64371 %	275.54513764	1.13737927	0.00000000	0.00000000	0.00000000	0.00000000	1.13737927	0.00000000	254.16487712
2E-F1	37,976,364.67	2.94371 %	775.54513751	2.02931562	0.00000000	0.00000000	0.00000000	0.00000000	2.02931562	0.00000000	754.16487699
2E-F2	37,976,364.67	3.34371 %	775.54513751	2.30506503	0.00000000	0.00000000	0.00000000	0.00000000	2.30506503	0.00000000	754.16487699
2E-F3	37,976,364.67	3.74371 %	775.54513751	2.58081417	0.00000000	0.00000000	0.00000000	0.00000000	2.58081417	0.00000000	754.16487699
2E-F4	37,976,364.67	4.14371 %	775.54513751	2.85656357	0.00000000	0.00000000	0.00000000	0.00000000	2.85656357	0.00000000	754.16487699
2E-F5	37,976,364.67	4.64371 %	775.54513751	3.20125033	0.00000000	0.00000000	0.00000000	0.00000000	3.20125033	0.00000000	754.16487699
2X-1	0.00	1.70000 %	275.54513764	0.41637924	0.00000000	0.00000000	0.00000000	0.00000000	0.41637924	0.00000000	254.16487712
2X-2	0.00	1.30000 %	275.54513764	0.31840778	0.00000000	0.00000000	0.00000000	0.00000000	0.31840778	0.00000000	254.16487712
2X-3	0.00	0.90000 %	275.54513764	0.22043605	0.00000000	0.00000000	0.00000000	0.00000000	0.22043605	0.00000000	254.16487712
2X-4	0.00	0.50000 %	275.54513764	0.12246459	0.00000000	0.00000000	0.00000000	0.00000000	0.12246459	0.00000000	254.16487712
2Y-1	0.00	1.70000 %	775.54513777	1.17193498	0.00000000	0.00000000	0.00000000	0.00000000	1.17193498	0.00000000	754.16487726
2Y-2	0.00	1.30000 %	775.54513777	0.89618557	0.00000000	0.00000000	0.00000000	0.00000000	0.89618557	0.00000000	754.16487726
2Y-3	0.00	0.90000 %	775.54513777	0.62043616	0.00000000	0.00000000	0.00000000	0.00000000	0.62043616	0.00000000	754.16487726
2Y-4	0.00	0.50000 %	775.54513777	0.34468676	0.00000000	0.00000000	0.00000000	0.00000000	0.34468676	0.00000000	754.16487726

(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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,548,459.71
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	269,416.02
Total Deposits	1,817,875.73
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,798,709.07
Total Withdrawals (Pool Distribution Amount)	1,817,875.73
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	90,269,198.41
Total Principal Reduction Cumulative	20,755,310,269.31
Scheduled Principal Current	10,687,387.38
Scheduled Principal Cumulative	1,462,031,059.91
Unscheduled Principal Current	79,851,227.05
Unscheduled Principal Cumulative	19,293,032,084.46
Senior Reduction Amount	80,528,830.83
Subordinate Reduction Amount	10,009,783.60
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	269,416.02
Modification Loss Amount	150,623.21
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	32957
Period Reference Pool Removal Loan Count	446
Period Ending Loan Count	32511
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	5,745,373,623.62
Period PIF Loan Count Current	442
PIF Loan Count Cumulative	79336
Period PIF Loan UPB Current	77,131,307.72
PIF Loan UPB Cumulative	18,938,596,187.36
Period Partial Prepayment Amount	1,728,539.70
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	963,457.70
Credit Event Amount Cumulative	27,005,984.15
Total Active Modified Loan Count	788
Total Active Modified Loan UPB	194,122,872.86
Libor Rate	2.443710%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.791556%
Subordinate Percentage	11.208444%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0

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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 %	11.220000 %
2M-1	0.00	0.00	3.750000 %	11.210000 %	11.220000 %
2M-1H	0.00	0.00	3.750000 %	11.210000 %	11.220000 %
2M-2A	0.00	0.00	2.870000 %	11.210000 %	11.220000 %
2M-2B	0.00	0.00	1.980000 %	9.000000 %	9.140000 %
2M-2C	0.00	0.00	1.100000 %	4.990000 %	5.070000 %
2M-2	0.00	0.00	1.100000 %	4.990000 %	5.070000 %
2M-2H	0.00	0.00	1.100000 %	4.990000 %	5.070000 %
2B-1	0.00	0.00	0.500000 %	2.260000 %	2.300000 %
2B-1H	0.00	0.00	0.500000 %	2.260000 %	2.300000 %
2B-2H	0.00	269,416.02	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	570	106,015,865.82	1.753253 %	1.845239 %
60 Days	155	26,543,200.62	0.476762 %	0.461993 %
90 Days	72	13,073,064.70	0.221464 %	0.227541 %
120 Days	61	10,771,769.62	0.187629 %	0.187486 %
150 Days	57	12,321,808.02	0.175325 %	0.214465 %
180+ Days	472	92,652,357.90	1.451816 %	1.612643 %
Totals	1387	261,378,066.68	4.266248 %	4.549366 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	550	142,163,223.57	150,623.21	0.105951

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	159,279.11	165.92	0.104169
Summary	0090214675	220,470.72	275.59	0.125001
Summary	0090214693	423,039.66	36.07	0.008526
Summary	0090214959	188,151.61	156.79	0.083332
Summary	0090215245	102,373.29	47.48	0.046379
Summary	0090215258	245,813.74	230.45	0.093750
Summary	0090215621	400,724.78	375.68	0.093750
Summary	0090215714	425,162.30	398.59	0.093750
Summary	0090215723	391,331.21	529.93	0.135417
Summary	0090216012	336,204.44	312.39	0.092917
Summary	0090216141	305,149.90	572.16	0.187501
Summary	0090216868	213,675.72	154.02	0.072081
Summary	0090216889	137,449.65	88.77	0.064584
Summary	0090216903	215,764.79	269.71	0.125002
Summary	0090216958	133,125.89	166.41	0.125002
Summary	0090217638	242,174.85	10.39	0.004290
Summary	0090217648	239,555.86	166.69	0.069583
Summary	0090217688	250,005.78	112.27	0.044907
Summary	0090217755	338,249.61	669.45	0.197916
Summary	0090219293	183,469.55	267.56	0.145833
Summary	0090219305	328,212.89	478.64	0.145832
Summary	0090219840	194,207.45	141.61	0.072917
Summary	0090219896	353,070.15	735.56	0.208333
Summary	0090220107	116,890.60	60.88	0.052083
Summary	0090220188	396,995.56	827.07	0.208332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090220321	212,105.21	331.41	0.156248
Summary	0090220470	423,004.93	484.69	0.114583
Summary	0090220778	188,899.95	45.19	0.023923
Summary	0090221111	431,684.93	138.45	0.032072
Summary	0090221174	136,774.98	89.80	0.065655
Summary	0090221407	412,624.44	535.67	0.129820
Summary	0090221834	168,271.62	297.98	0.177083
Summary	0090221941	343,899.73	394.05	0.114583
Summary	0090222107	125,416.57	156.77	0.124999
Summary	0090222200	143,616.51	81.02	0.056414
Summary	0090222714	193,763.83	242.20	0.124998
Summary	0090222855	436,432.18	318.23	0.072916
Summary	0090223201	337,582.33	457.14	0.135416
Summary	0090223213	170,808.96	43.78	0.025631
Summary	0090223460	179,208.97	205.34	0.114581
Summary	0090223681	186,321.09	49.62	0.026631
Summary	0090223694	110,029.99	114.61	0.104163
Summary	0090223706	198,860.66	248.58	0.125002
Summary	0090223719	437,213.07	819.77	0.187499
Summary	0090223903	73,103.33	60.92	0.083334
Summary	0090224377	168,812.83	158.26	0.093749
Summary	0090224841	52,459.63	92.90	0.177089
Summary	0090225915	115,931.47	144.91	0.124996
Summary	0090225918	318,525.72	398.16	0.125001
Summary	0090225924	206,611.68	321.11	0.155417
Summary	0090226077	179,944.65	356.14	0.197916
Summary	0090226539	231,438.00	265.19	0.114584
Summary	0090226843	243,144.99	329.26	0.135417
Summary	0090226945	121,059.14	88.27	0.072915
Summary	0090227067	141,919.73	103.48	0.072914
Summary	0090227219	364,926.71	380.13	0.104166
Summary	0090228006	150,227.85	203.43	0.135414
Summary	0090228048	175,049.32	237.05	0.135419
Summary	0090228235	153,974.71	108.14	0.070232

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090228260	204,149.77	233.92	0.114583
Summary	0090228658	233,691.67	146.06	0.062501
Summary	0090228676	324,140.12	337.65	0.104168
Summary	0090228868	672,591.16	1,265.79	0.188196
Summary	0090229095	299,066.14	218.07	0.072917
Summary	0090229165	218,301.19	363.84	0.166669
Summary	0090229212	231,170.83	150.15	0.064952
Summary	0090229562	442,904.37	491.31	0.110929
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	211,121.84	263.90	0.124999
Summary	0090230739	118,162.51	160.01	0.135415
Summary	0090230781	156,030.33	96.01	0.061533
Summary	0090230864	182,346.71	80.65	0.044229
Summary	0090230911	253,009.80	42.57	0.016825
Summary	0090231111	112,326.00	27.69	0.024651
Summary	0090231384	223,150.04	149.70	0.067085
Summary	0090231415	98,929.28	103.05	0.104165
Summary	0090231554	80,823.88	134.71	0.166671
Summary	0090231693	388,863.78	398.12	0.102380
Summary	0090231859	117,850.88	98.21	0.083334
Summary	0090232082	230,665.37	205.05	0.088895
Summary	0090232111	158,586.59	103.62	0.065340
Summary	0090232180	171,855.06	45.08	0.026231
Summary	0090232293	50,622.93	94.92	0.187504
Summary	0090232483	140,781.08	175.98	0.125003
Summary	0090232752	322,415.10	268.68	0.083334
Summary	0090232800	347,451.09	506.70	0.145833
Summary	0090233039	159,441.07	75.14	0.047127
Summary	0090233560	619,023.60	902.74	0.145833
Summary	0090233832	356,542.33	445.68	0.125001
Summary	0090233914	180,762.59	320.10	0.177083
Summary	0090234156	108,059.72	178.58	0.165260

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Sep-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090234185	112,599.11	25.71	0.022833
Summary	0090234414	136,828.44	114.02	0.083331
Summary	0090234671	216,305.27	108.36	0.050096
Summary	0090235100	242,027.16	126.06	0.052085
Summary	0090235541	266,374.50	249.73	0.093751
Summary	0090235617	125,230.34	169.58	0.135414
Summary	0090235628	246,535.18	434.52	0.176251
Summary	0090236080	385,927.64	398.79	0.103333
Summary	0090236659	174,523.08	66.87	0.038316
Summary	0090237010	420,207.93	499.00	0.118751
Summary	0090237386	263,779.87	357.20	0.135416
Summary	0090237466	409,442.03	597.10	0.145833
Summary	0090237593	541,448.30	763.96	0.141096
Summary	0090237769	409,098.93	230.47	0.056336
Summary	0090237942	367,548.78	421.15	0.114583
Summary	0090237996	421,234.39	325.98	0.077387
Summary	0090238145	138,744.23	187.88	0.135415
Summary	0090238371	136,244.59	127.73	0.093751
Summary	0090238794	174,482.90	163.58	0.093751
Summary	0090238939	138,577.45	158.79	0.114586
Summary	0090239065	359,801.98	262.36	0.072918
Summary	0090239193	196,454.61	102.32	0.052083
Summary	0090239356	155,516.88	49.52	0.031842
Summary	0090239554	232,292.93	193.58	0.083334
Summary	0090239580	149,492.33	155.72	0.104166
Summary	0090239739	132,184.06	21.21	0.016046
Summary	0090240181	136,459.94	184.79	0.135417
Summary	0090240191	290,573.87	273.37	0.094079
Summary	0090240373	314,437.43	622.32	0.197915
Summary	0090240649	148,377.60	139.10	0.093747
Summary	0090240879	409,533.48	426.60	0.104167
Summary	0090240915	175,089.21	200.62	0.114582
Summary	0090241200	229,421.53	96.55	0.042084
Summary	0090241532	665,842.82	624.23	0.093750

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Distribution Date: 26-Sep-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090241630	181,967.52	265.37	0.145834
Summary	0090241846	190,348.78	198.28	0.104167
Summary	0090241928	94,065.66	146.98	0.156253
Summary	0090242090	410,122.44	384.49	0.093750
Summary	0090242269	424,384.82	486.27	0.114582
Summary	0090242442	158,579.59	181.71	0.114586
Summary	0090242469	164,216.40	239.48	0.145832
Summary	0090242560	77,943.45	97.43	0.125001
Summary	0090242661	349,669.17	218.54	0.062499
Summary	0090242835	411,752.22	600.47	0.145833
Summary	0090242997	414,786.10	432.07	0.104167
Summary	0090243396	331,818.62	345.64	0.104165
Summary	0090243477	111,503.15	127.76	0.114580
Summary	0090243658	437,894.55	638.60	0.145834
Summary	0090243679	337,646.91	503.80	0.149209
Summary	0090243681	232,889.75	145.56	0.062502
Summary	0090243837	196,403.54	56.32	0.028676
Summary	0090244155	131,155.64	61.59	0.046959
Summary	0090245010	182,998.47	117.57	0.064246
Summary	0090245579	289,914.71	228.07	0.078668
Summary	0090245849	153,848.94	71.11	0.046221
Summary	0090246480	156,154.53	162.66	0.104166
Summary	0090246595	332,400.89	242.38	0.072918
Summary	0090246834	314,183.34	654.55	0.208334
Summary	0090247205	368,810.00	384.18	0.104167
Summary	0090247207	304,665.84	297.54	0.097661
Summary	0090247265	318,348.97	464.26	0.145834
Summary	0090247417	417,751.62	462.57	0.110728
Summary	0090247459	252,916.28	440.66	0.174232
Summary	0090247921	282,516.99	353.15	0.125001
Summary	0090247933	122,642.59	114.98	0.093752
Summary	0090248046	338,938.95	526.77	0.155417
Summary	0090248187	172,850.83	216.06	0.124998
Summary	0090248191	328,087.67	444.29	0.135418

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090248419	317,454.21	231.48	0.072918
Summary	0090248461	229,101.08	262.51	0.114583
Summary	0090248695	265,131.94	34.18	0.012892
Summary	0090248991	279,385.74	174.62	0.062501
Summary	0090249259	205,410.26	235.37	0.114585
Summary	0090249587	449,554.62	608.77	0.135416
Summary	0090249608	415,310.69	562.40	0.135417
Summary	0090249621	123,863.70	154.83	0.125000
Summary	0090249733	366,165.05	343.28	0.093750
Summary	0090249860	443,170.94	553.96	0.124999
Summary	0090250288	214,127.13	267.66	0.125001
Summary	0090250319	133,354.68	194.48	0.145837
Summary	0090250534	487,870.44	380.13	0.077916
Summary	0090250981	229,037.15	262.44	0.114584
Summary	0090251184	81,125.87	17.94	0.022114
Summary	0090251259	319,503.57	432.66	0.135416
Summary	0090251788	77,278.50	152.95	0.197921
Summary	0090251894	77,418.13	25.51	0.032951
Summary	0090251921	294,611.45	519.25	0.176249
Summary	0090252060	311,394.27	154.56	0.049635
Summary	0090252563	104,894.22	31.12	0.029668
Summary	0090252668	241,325.08	201.10	0.083332
Summary	0090252870	309,724.51	423.34	0.136683
Summary	0090253124	248,607.81	407.35	0.163852
Summary	0090253179	436,488.97	318.27	0.072916
Summary	0090253311	244,834.14	72.53	0.029624
Summary	0090253319	254,319.04	211.93	0.083332
Summary	0090253580	172,325.17	240.85	0.139765
Summary	0090253903	341,104.02	532.98	0.156251
Summary	0090254285	396,637.13	601.98	0.151771
Summary	0090254831	202,223.83	156.33	0.077305
Summary	0090254914	348,713.05	145.30	0.041667
Summary	0090254915	289,270.02	361.59	0.125001
Summary	0090255002	302,183.40	409.21	0.135418

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090255509	405,389.91	760.11	0.187501
Summary	0090255734	103,022.48	85.85	0.083331
Summary	0090255796	281,346.46	322.38	0.114585
Summary	0090255797	235,954.80	339.29	0.143794
Summary	0090256109	164,723.56	90.47	0.054922
Summary	0090256639	171,097.30	44.93	0.026260
Summary	0090256788	245,008.40	306.26	0.125000
Summary	0090257345	186,587.84	21.87	0.011721
Summary	0090257421	284,905.12	383.43	0.134582
Summary	0090258367	422,887.16	572.66	0.135417
Summary	0090258756	166,521.89	70.86	0.042553
Summary	0090259395	296,667.86	432.64	0.145833
Summary	0090260003	142,612.35	54.75	0.038391
Summary	0090260044	119,871.82	149.84	0.125000
Summary	0090260237	295,207.05	153.75	0.052082
Summary	0090260955	464,689.88	629.27	0.135417
Summary	0090261628	115,434.96	120.24	0.104163
Summary	0090262201	104,900.03	171.15	0.163155
Summary	0090262782	240,085.55	500.18	0.208334
Summary	0090263325	148,241.83	169.86	0.114583
Summary	0090263416	251,670.69	209.73	0.083335
Summary	0090263502	347,901.40	181.20	0.052084
Summary	0090263571	118,011.49	135.22	0.114582
Summary	0090263786	341,564.42	391.38	0.114585
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	343,129.69	138.66	0.040410
Summary	0090264607	143,540.62	119.62	0.083335
Summary	0090264801	289,761.53	271.65	0.093750
Summary	0090264999	164,463.48	331.91	0.201814
Summary	0090265118	366,560.94	305.47	0.083334
Summary	0090265154	438,516.03	685.18	0.156250
Summary	0090265164	142,682.03	297.25	0.208330
Summary	0090265201	426,688.26	169.12	0.039635
Summary	0090265232	113,226.39	156.67	0.138369

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090265315	405,115.69	578.26	0.142739
Summary	0090265392	370,006.76	308.34	0.083334
Summary	0090265562	115,182.75	94.27	0.081844
Summary	0090266521	120,281.59	49.10	0.040821
Summary	0090266684	204,175.43	212.68	0.104165
Summary	0090266806	381,083.20	274.61	0.072060
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267399	310,018.38	226.06	0.072918
Summary	0090267523	330,173.90	211.90	0.064178
Summary	0090267550	271,500.87	226.25	0.083333
Summary	0090267845	261,721.71	190.84	0.072917
Summary	0090268015	220,406.16	344.38	0.156248
Summary	0090268101	190,957.80	50.14	0.026257
Summary	0090268114	339,156.91	247.30	0.072916
Summary	0090268220	370,836.47	383.20	0.103334
Summary	0090268292	171,565.81	178.45	0.104013
Summary	0090269392	356,160.46	148.40	0.041667
Summary	0090269494	230,453.85	94.45	0.040984
Summary	0090269591	221,494.04	299.94	0.135417
Summary	0090269638	381,822.22	336.60	0.088156
Summary	0090269728	260,633.81	325.79	0.124999
Summary	0090269823	348,257.78	107.11	0.030756
Summary	0090269888	319,062.75	432.06	0.135415
Summary	0090269940	264,134.44	275.14	0.104167
Summary	0090270029	131,511.27	51.41	0.039092
Summary	0090270858	172,113.35	96.21	0.055899
Summary	0090271445	529,353.97	614.72	0.116126
Summary	0090271469	168,419.92	122.81	0.072919
Summary	0090271506	388,380.77	485.48	0.125001
Summary	0090271653	225,001.60	328.13	0.145835
Summary	0090271718	88,177.69	55.11	0.062499
Summary	0090271799	403,918.24	231.08	0.057210
Summary	0090271935	426,391.54	666.24	0.156251
Summary	0090272228	495,171.71	618.96	0.124999

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090272294	164,084.78	119.65	0.072920
Summary	0090272367	148,007.74	292.93	0.197915
Summary	0090272790	187,647.03	312.75	0.166669
Summary	0090273057	231,039.18	240.67	0.104168
Summary	0090273234	387,928.26	484.91	0.125000
Summary	0090273651	266,501.89	555.21	0.208332
Summary	0090273705	100,397.31	135.95	0.135412
Summary	0090273750	133,916.90	78.12	0.058335
Summary	0090273803	286,774.34	347.71	0.121249
Summary	0090273804	357,774.14	550.00	0.153728
Summary	0090274114	183,749.67	114.84	0.062498
Summary	0090274189	547,202.75	591.18	0.108037
Summary	0090274357	144,334.97	72.86	0.050480
Summary	0090274976	283,916.59	81.21	0.028603
Summary	0090275483	335,640.80	454.51	0.135416
Summary	0090275873	213,216.29	231.87	0.108749
Summary	0090275969	261,879.27	190.95	0.072915
Summary	0090276734	443,947.69	236.74	0.053326
Summary	0090276795	283,725.12	29.55	0.010415
Summary	0090277080	252,769.10	500.27	0.197916
Summary	0090277123	390,673.79	610.43	0.156251
Summary	0090277433	238,211.70	130.34	0.054716
Summary	0090277532	224,669.83	234.03	0.104166
Summary	0090277855	147,095.29	199.19	0.135416
Summary	0090279076	140,345.28	58.39	0.041605
Summary	0090279308	345,736.58	360.14	0.104166
Summary	0090279513	67,141.40	101.39	0.151010
Summary	0090279690	98,552.37	112.92	0.114579
Summary	0090279777	192,449.66	360.84	0.187498
Summary	0090280137	230,232.47	167.88	0.072918
Summary	0090280806	145,480.28	166.70	0.114586
Summary	0090281259	329,378.58	274.48	0.083333
Summary	0090281272	368,520.99	422.26	0.114582
Summary	0090281633	342,617.66	214.14	0.062501

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 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090281729	432,352.19	675.55	0.156250
Summary	0090282141	158,976.29	115.92	0.072917
Summary	0090282209	157,273.88	212.98	0.135420
Summary	0090282286	262,818.01	438.03	0.166667
Summary	0090282411	229,022.40	262.42	0.114583
Summary	0090282412	176,389.36	85.63	0.048546
Summary	0090282503	168,327.36	245.79	0.146019
Summary	0090282926	149,218.70	124.35	0.083334
Summary	0090283705	292,313.26	182.70	0.062501
Summary	0090283789	163,984.78	358.72	0.218752
Summary	0090283984	557,065.83	569.21	0.102180
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284536	150,046.20	88.99	0.059308
Summary	0090284993	215,521.05	232.18	0.107730
Summary	0090285036	228,503.75	261.83	0.114585
Summary	0090285447	213,987.65	217.52	0.101651
Summary	0090285733	128,891.56	119.76	0.092915
Summary	0090286161	258,793.29	242.62	0.093750
Summary	0090286194	171,052.66	267.27	0.156250
Summary	0090286377	233,448.16	462.03	0.197915
Summary	0090287025	361,337.22	340.58	0.094255
Summary	0090287275	394,568.14	411.01	0.104167
Summary	0090287307	328,556.14	305.28	0.092916
Summary	0090287503	423,000.32	357.99	0.084631
Summary	0090287674	143,323.07	149.29	0.104163
Summary	0090287740	288,297.21	600.62	0.208334
Summary	0090287743	388,096.06	282.99	0.072918
Summary	0090288445	406,186.61	465.42	0.114583
Summary	0090288885	527,667.41	769.51	0.145832
Summary	0090289623	549,693.50	687.12	0.125001
Summary	0090289860	440,192.42	412.68	0.093750
Summary	0090290043	242,124.47	85.56	0.035337
Summary	0090290298	235,136.61	122.47	0.052085
Summary	0090290426	162,315.46	202.89	0.124997

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090290801	71,912.57	11.27	0.015672
Summary	0090290851	309,333.83	386.67	0.125001
Summary	0090290995	287,791.31	359.74	0.125000
Summary	0090291024	325,182.42	406.48	0.125001
Summary	0090291213	148,752.16	232.43	0.156253
Summary	0090291329	288,336.49	210.25	0.072918
Summary	0090291381	186,287.79	194.05	0.104167
Summary	0090291432	428,724.59	624.98	0.145777
Summary	0090291442	413,251.35	301.33	0.072917
Summary	0090292361	149,345.58	171.13	0.114587
Summary	0090292495	327,182.39	188.94	0.057748
Summary	0090292556	279,252.12	232.71	0.083333
Summary	0090293071	94,655.70	33.64	0.035539
Summary	0090293134	131,489.25	178.06	0.135418
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293601	156,306.30	80.17	0.051290
Summary	0090293936	123,112.05	128.24	0.104165
Summary	0090293994	329,228.35	342.95	0.104168
Summary	0090295155	324,832.15	406.04	0.125000
Summary	0090295671	355,573.59	485.44	0.136523
Summary	0090295727	380,726.76	356.93	0.093750
Summary	0090296071	277,585.52	53.47	0.019263
Summary	0090296101	257,298.81	134.01	0.052083
Summary	0090296707	275,504.32	172.19	0.062500
Summary	0090296711	129,939.76	62.62	0.048192
Summary	0090296944	192,239.94	208.78	0.108604
Summary	0090297480	114,649.13	47.77	0.041666
Summary	0090297503	407,421.48	636.60	0.156251
Summary	0090297532	366,262.64	724.89	0.197915
Summary	0090297649	287,469.82	104.48	0.036345
Summary	0090298094	139,636.27	130.91	0.093751
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299529	336,107.58	490.16	0.145834
Summary	0090299629	355,684.51	251.94	0.070832

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 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090300049	171,097.71	213.87	0.124999
Summary	0090300238	616,405.77	385.25	0.062499
Summary	0090300239	369,312.66	538.58	0.145833
Summary	0090300618	381,119.19	476.40	0.125000
Summary	0090300653	365,860.68	419.22	0.114585
Summary	0090301132	271,351.48	343.03	0.126415
Summary	0090301487	319,238.68	266.03	0.083333
Summary	0090301671	101,533.02	148.07	0.145834
Summary	0090301916	421,222.89	570.41	0.135418
Summary	0090302103	440,250.83	366.88	0.083334
Summary	0090302203	415,165.41	273.39	0.065851
Summary	0090302633	214,529.96	245.82	0.114585
Summary	0090302753	167,113.89	156.67	0.093750
Summary	0090303136	294,729.74	122.80	0.041665
Summary	0090303262	317,424.60	429.85	0.135418
Summary	0090303296	138,833.51	101.78	0.073311
Summary	0090303995	225,638.70	211.54	0.093752
Summary	0090304031	128,977.06	188.09	0.145832
Summary	0090304334	514,541.61	803.97	0.156250
Summary	0090304624	266,291.22	102.61	0.038533
Summary	0090304806	303,837.76	189.90	0.062500
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	306,180.33	414.62	0.135417
Summary	0090308474	325,924.98	339.51	0.104168
Summary	0090308673	359,197.49	299.33	0.083333
Summary	0090308919	85,880.83	14.44	0.016814
Summary	0090309137	137,316.07	108.54	0.079044
Summary	0090309325	87,974.59	47.53	0.054027
Summary	0090309716	442,035.37	782.77	0.177083
Summary	0090309896	381,750.70	556.72	0.145833
Summary	0090310322	372,673.76	621.12	0.166666
Summary	0090310385	191,329.07	199.30	0.104166

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090310395	502,127.48	926.23	0.184461
Summary	0090310460	484,345.05	265.52	0.054820
Summary	0090310523	270,949.12	86.46	0.031910
Summary	0090311050	293,222.15	335.98	0.114582
Summary	0090311322	150,087.04	281.41	0.187498
Summary	0090311336	124,323.93	90.65	0.072914
Summary	0090312137	263,225.09	301.61	0.114583
Summary	0090312149	172,445.92	89.82	0.052086
Summary	0090312287	323,242.25	235.70	0.072917
Summary	0090312432	197,895.53	185.53	0.093751
Summary	0090313130	151,421.55	141.96	0.093752
Summary	0090313200	217,371.90	203.79	0.093752
Summary	0090313552	178,994.70	149.16	0.083332
Summary	0090313614	317,594.80	265.10	0.083471
Summary	0090314417	369,892.78	308.24	0.083332
Summary	0090314570	308,354.38	90.09	0.029216
Summary	0090314758	296,650.93	339.91	0.114582
Summary	0090315037	224,769.90	187.31	0.083334
Summary	0090315404	182,872.30	228.59	0.125000
Summary	0090316014	200,314.17	123.87	0.061838
Summary	0090316380	274,666.14	286.11	0.104166
Summary	0090316706	248,669.34	492.16	0.197917
Summary	0090316747	289,388.94	271.30	0.093749
Summary	0090316781	90,939.58	57.02	0.062701
Summary	0090317033	177,542.24	240.42	0.135416
Summary	0090317144	136,602.22	110.15	0.080636
Summary	0090317689	58,572.25	51.67	0.088216
Summary	0090317739	133,575.84	166.97	0.125000
Summary	0090317764	485,831.73	809.72	0.166667
Summary	0090317845	271,686.51	396.21	0.145834
Summary	0090318787	258,744.37	485.15	0.187502
Summary	0090319654	131,569.37	109.64	0.083332
Summary	0090319985	257,745.58	375.88	0.145834
Summary	0090320116	146,185.48	121.82	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090320366	317,989.15	231.87	0.072918
Summary	0090320451	100,156.28	73.03	0.072916
Summary	0090320611	433,487.22	220.36	0.050834
Summary	0090320683	340,737.07	567.90	0.166668
Summary	0090320694	135,544.02	240.03	0.177086
Summary	0090320955	55,668.79	63.79	0.114588
Summary	0090321188	187,447.66	52.67	0.028099
Summary	0090321199	101,080.93	47.95	0.047437
Summary	0090321913	121,919.94	48.59	0.039854
Summary	0090321940	628,334.05	583.83	0.092917
Summary	0090322342	198,725.50	207.01	0.104169
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	393,209.37	573.43	0.145833
Summary	0090322850	213,583.01	244.73	0.114583
Summary	0090323507	87,675.73	156.28	0.178248
Summary	0090323608	253,395.51	290.35	0.114584
Summary	0090323679	389,871.46	324.89	0.083333
Summary	0090323790	185,445.58	115.90	0.062498
Summary	0090323993	384,343.12	520.46	0.135415
Summary	0090324365	198,774.80	169.79	0.085418
Summary	0090324586	328,247.84	376.12	0.114584
Summary	0090324625	238,904.32	447.95	0.187502
Summary	0090324649	238,745.53	304.74	0.127642
Summary	0090324846	116,112.91	120.95	0.104166
Summary	0090325904	231,666.58	18.05	0.007791
Summary	0090325980	283,442.03	265.73	0.093751
Summary	0090326004	370,965.30	425.06	0.114582
Summary	0090326091	306,615.39	511.03	0.166668
Summary	0090326160	238,082.24	322.40	0.135415
Summary	0090326474	425,819.16	399.21	0.093751
Summary	0090326719	104,163.27	59.46	0.057083
Summary	0090326968	376,006.06	123.45	0.032832
Summary	0090326972	287,812.87	580.48	0.201687
Summary	0090327030	167,548.29	349.06	0.208334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090327560	264,409.79	302.97	0.114584
Summary	0090327768	346,431.17	141.46	0.040834
Summary	0090328154	258,755.89	161.72	0.062499
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	375,646.28	184.98	0.049243
Summary	0090328612	289,319.39	452.06	0.156249
Summary	0090329052	221,823.63	161.75	0.072918
Summary	0090329238	144,285.69	210.42	0.145836
Summary	0090329353	69,437.96	108.50	0.156255
Summary	0090329608	143,500.73	111.95	0.078014
Summary	0090330293	229,652.86	58.94	0.025665
Summary	0090330357	276,426.91	504.92	0.182659
Summary	0090330429	158,209.57	181.28	0.114582
Summary	0090330855	375,745.09	430.54	0.114583
Summary	0090331177	314,692.49	253.67	0.080609
Summary	0090331206	150,938.91	91.47	0.060601
Summary	0090331818	472,568.33	787.61	0.166666
Summary	0090331954	381,252.00	555.99	0.145833
Summary	0090332217	381,908.52	477.39	0.125001
Summary	0090333231	251,175.33	340.13	0.135415
Summary	0090333645	265,676.59	249.07	0.093749
Summary	0090334645	367,352.65	459.19	0.125000
Summary	0090334737	295,163.83	368.95	0.124998
Summary	0090335099	175,297.23	219.12	0.124999
Summary	0090335160	329,290.06	308.71	0.093750
Summary	0090335259	173,417.49	252.90	0.145833
Summary	0090335267	279,173.39	319.89	0.114585
Summary	0090335339	164,366.34	29.10	0.017704
Summary	0090335725	157,506.55	42.37	0.026900
Summary	0090335940	255,627.80	237.52	0.092916
Summary	0090336263	248,347.04	181.09	0.072918
Summary	0090336428	200,969.83	272.15	0.135418
Summary	0090336430	309,465.19	524.69	0.169547
Summary	0090336490	140,164.82	175.21	0.125003

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Modification Loss Detail

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Summary	0090336536	186,372.88	252.38	0.135417
Summary	0090336554	70,494.80	95.46	0.135414
Summary	0090336556	366,030.58	407.54	0.111340
Summary	0090336600	336,919.56	280.77	0.083334
Summary	0090336877	323,629.09	303.40	0.093749
Summary	0090337040	204,450.16	323.17	0.158068
Summary	0090337084	298,039.94	124.18	0.041666
Summary	0090337325	596,049.64	931.33	0.156250
Summary	0090338070	426,050.39	116.15	0.027262
Summary	0090338343	300,104.84	187.57	0.062501
Summary	0090338445	183,580.27	210.35	0.114582
Summary	0090338579	279,019.81	319.71	0.114583
Summary	0090338629	305,411.40	115.89	0.037946
Summary	0090338768	276,783.84	345.98	0.125000
Summary	0090338852	184,083.17	67.55	0.036695
Summary	0090339280	446,059.63	557.57	0.124999
Summary	0090339862	172,556.78	45.76	0.026519
Summary	0090340023	319,789.57	199.87	0.062500
Summary	0090340167	137,038.03	214.12	0.156249
Summary	0090340289	612,480.44	829.40	0.135417
Summary	0090340553	78,019.56	32.05	0.041079
Summary	0090340931	565,901.87	707.38	0.125000
Summary	0090340964	291,707.34	334.25	0.114584
Summary	0090340984	218,332.04	363.89	0.166668
Summary	0090341401	192,148.28	360.28	0.187501
Summary	0090341527	452,678.25	754.46	0.166666
Summary	0090341593	241,003.66	357.17	0.148201
Summary	0090341617	233,939.60	95.69	0.040904
Summary	0090341885	368,748.14	345.70	0.093750
Summary	0090342211	160,641.08	167.33	0.104164
Summary	0090342442	70,146.21	58.46	0.083340
Summary	0090342724	229,451.90	358.52	0.156251
Summary	0090342879	218,555.54	250.43	0.114584
Summary	0090343181	82,405.29	68.67	0.083332

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090344069	159,741.10	232.96	0.145836
Summary	0090344113	275,230.99	422.57	0.153533
Summary	0090344942	201,566.71	230.96	0.114582
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345301	205,603.61	278.42	0.135416
Summary	0090345446	166,736.23	47.44	0.028452
Summary	0090345572	97,688.92	77.67	0.079507
Summary	0090345656	305,505.97	541.00	0.177083
Summary	0090345668	60,973.51	76.22	0.125005
Summary	0090346313	335,378.86	558.96	0.166665
Summary	0090346396	92,234.63	61.32	0.066483
Summary	0090346812	217,487.22	294.51	0.135415
Summary	0090347278	154,801.45	177.38	0.114585
Summary	0090347418	407,955.89	89.86	0.022027
Summary	0090347462	429,051.70	459.27	0.107043

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 Computershare Trust Company, N.A.
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	963,457.70	(60,958.97)	(6.327)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090223399	64,057.49	43,512.94	67.928
0090251230	189,916.71	(15,143.73)	(7.974)
0090260209	339,878.89	(977.25)	(0.288)
0090318544	369,604.61	(88,350.93)	(23.904)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	527,517.31	(208,457.05)	202,862.19	38.456

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090221292	202,802.04	(228,753.83)	(1,150.13)	(0.567)
0090264361	114,714.07	73.92	10,686.80	9.316
0090274833	53,974.13	(30.50)	512.42	0.949
0090328654	156,027.07	20,253.36	192,813.10	123.577

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
137	27,005,984.15	247,124.95	0.915

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,367.73	6.848
0090219432	161,770.76	2,018.63	1.248
0090219607	218,553.36	(27,660.04)	(12.656)
0090220111	283,197.98	10,740.53	3.793
0090221268	111,915.09	40,328.25	36.035
0090221292	202,802.04	(1,150.13)	(0.567)
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)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090233716	397,519.86	16,220.51	4.080
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)
0090234938	132,735.43	15,335.21	11.553
0090235197	387,059.97	38,409.93	9.924
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)
0090251230	189,916.71	(15,143.73)	(7.974)
0090251628	82,366.19	1,349.29	1.638

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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)
0090263130	196,445.47	4,107.25	2.091
0090264361	114,714.07	10,686.80	9.316
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	512.42	0.949
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090290518	243,245.99	(64,702.70)	(26.600)
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	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)

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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
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)
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
0090322616	122,197.47	(1,437.90)	(1.177)
0090325915	127,782.00	5,858.07	4.584
0090328654	156,027.07	192,813.10	123.577
0090329777	196,683.22	(2,821.77)	(1.435)
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281
0090333124	316,629.71	10,040.63	3.171
0090333568	105,284.85	(22,617.81)	(21.482)
0090334031	174,464.39	(41,430.84)	(23.747)
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(10,141.30)	(7.804)
0090343964	61,658.90	4,386.86	7.115
0090344274	371,042.80	(3,962.09)	(1.068)
0090345528	194,641.72	649.95	0.334
0090345856	83,242.91	4,879.02	5.861
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090347217	122,470.08	(19,559.36)	(15.971)

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	8	1,490,975.01	(269,416.02)	(0.005 %)	0	0.00	0.00	0.000 %	8	1,490,975.01	(269,416.02)	(0.005 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090221292	207,000.00	4.500 %	OH	90.00	360	202,802.04	04/30/2022	(228,753.83)	(1,150.13)
Summary	0090223399	68,000.00	4.250 %	IA	95.00	360	64,057.49	08/31/2022	43,512.94	43,512.94
Summary	0090251230	199,000.00	4.250 %	OK	95.00	360	189,916.71	08/31/2022	(15,143.73)	(15,143.73)
Summary	0090260209	354,000.00	3.875 %	AZ	97.00	360	339,878.89	08/31/2022	(977.25)	(977.25)
Summary	0090264361	120,000.00	5.000 %	OH	97.00	360	114,714.07	05/31/2022	73.92	10,686.80
Summary	0090274833	57,000.00	4.625 %	CO	97.00	360	53,974.13	05/31/2022	(30.50)	512.42
Summary	0090318544	385,000.00	4.125 %	MT	95.00	360	369,604.61	08/31/2022	(88,350.93)	(88,350.93)
Summary	0090328654	156,000.00	4.250 %	KY	85.00	360	156,027.07	05/31/2022	20,253.36	192,813.10

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

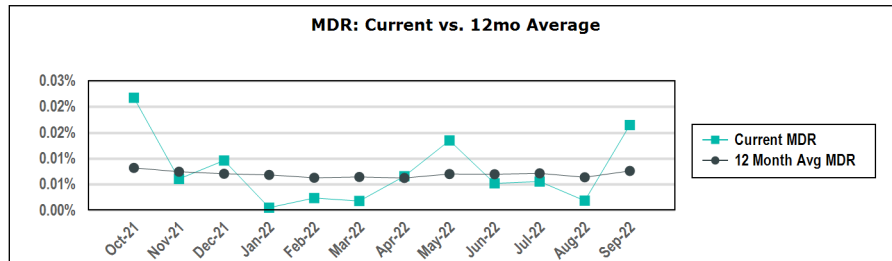
Distribution Date: 26-Sep-2022
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Realized Loss Report - Collateral

Summary

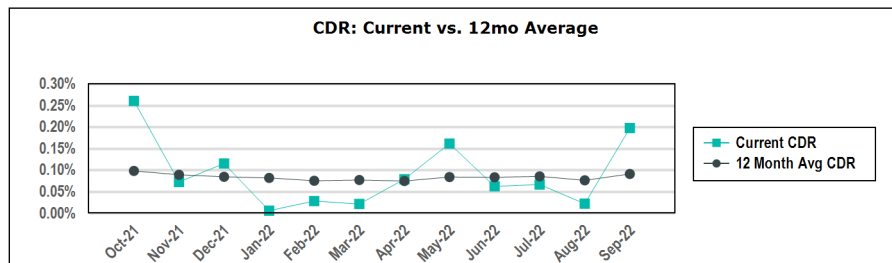
MDR

Current Month 0.017 %
3 Month Average 0.008 %
12 Month Average 0.008 %



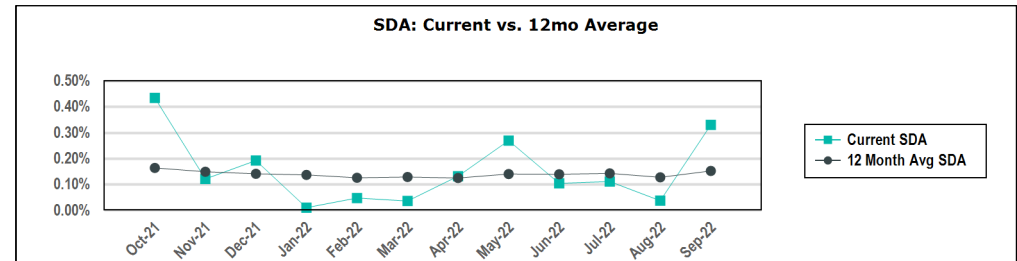
CDR

Current Month 0.198 %
3 Month Average 0.096 %
12 Month Average 0.092 %



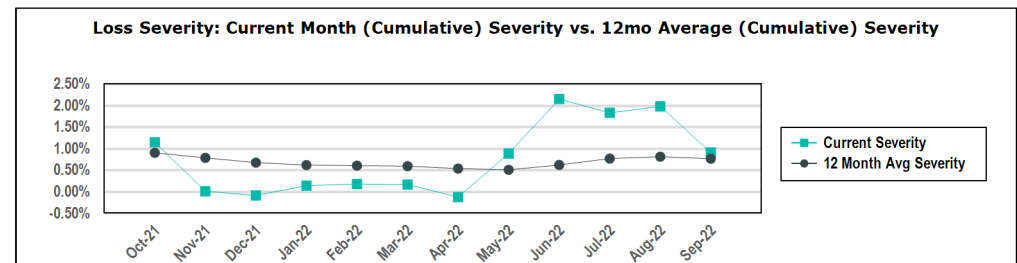
SDA

Current Month 0.331 %
3 Month Average 0.160 %
12 Month Average 0.153 %



Loss Severity

Current Month (Cumulative) 0.915 %
3 Month Average (Cumulative) 1.577 %
12 Month Average (Cumulative) 0.770 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	1.366 %
3 Month Average	1.611 %
12 Month Average	2.802 %

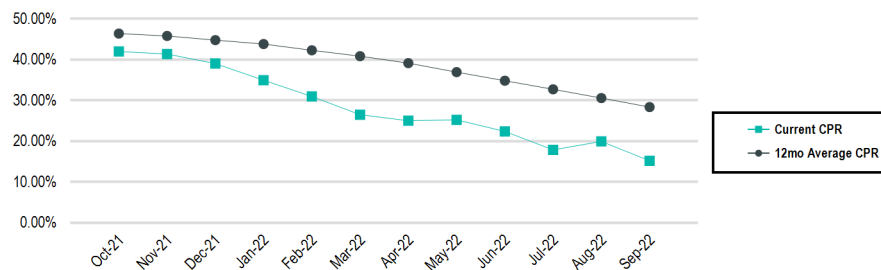
CPR

Current Month	15.217 %
3 Month Average	17.688 %
12 Month Average	28.388 %

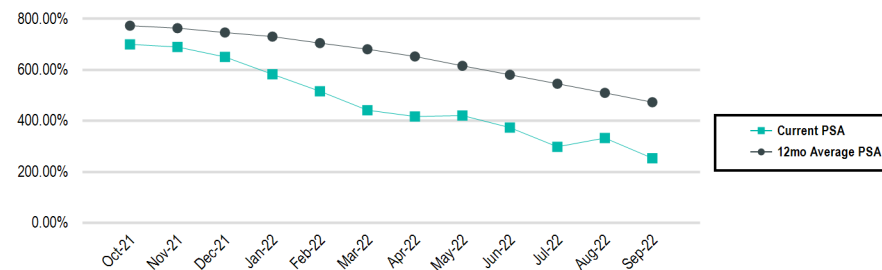
PSA

Current Month	253.619 %
3 Month Average	294.802 %
12 Month Average	473.132 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
149	28,723,568.28

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

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 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.