

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: 27-Oct-2025
 03-Oct-2025 2:27:37 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		10/24/2025	0.00000%	3,766,620,612.60	0.00	31,212,839.64	0.00	3,735,445,049.33	31,212,839.64	0.00
2M-1	30711XC28	10/24/2025	5.12051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		10/24/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	10/24/2025	6.67051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		10/24/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	10/24/2025	6.67051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		10/24/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XC77	10/24/2025	6.67051%	15,198,892.57	90,119.44	318,358.29	0.00	14,880,534.28	408,477.73	0.00
2M-CH		10/24/2025	0.00000%	172,175,506.16	0.00	3,606,414.01	0.00	168,569,092.16	3,606,414.01	0.00
2M-2	30711XC36	10/24/2025	6.67051%	15,198,892.57	90,119.44	318,358.29	0.00	14,880,534.28	408,477.73	0.00
2M-2H		10/24/2025	0.00000%	172,175,506.16	0.00	3,606,414.01	0.00	168,569,092.16	3,606,414.01	0.00
2B-1	30711XC44	10/24/2025	8.47051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		10/24/2025	0.00000%	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		10/24/2025	0.00000%	127,244,801.39	0.00	0.00	503,730.01	126,741,071.38	0.00	5,762,349.62
2A-I1	30711XC93	10/24/2025	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	10/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	10/24/2025	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	10/24/2025	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	10/24/2025	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	30711XE34	10/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XE59	10/24/2025	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XH98	10/24/2025	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XE83	10/24/2025	1.70000%	0.00	22,967.22	0.00	0.00	0.00	22,967.22	0.00
2C-I2	30711XF25	10/24/2025	1.30000%	0.00	17,563.16	0.00	0.00	0.00	17,563.16	0.00
2C-I3	30711XF41	10/24/2025	0.90000%	0.00	12,159.11	0.00	0.00	0.00	12,159.11	0.00
2C-I4	30711XF66	10/24/2025	0.50000%	0.00	6,755.06	0.00	0.00	0.00	6,755.06	0.00
2E-A1	30711XC85	10/24/2025	4.97051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	10/24/2025	5.37051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	10/24/2025	5.77051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	10/24/2025	6.17051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	10/24/2025	4.97051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XE26	10/24/2025	5.37051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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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-B3	30711XE42	10/24/2025	5.77051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XE67	10/24/2025	6.17051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XE75	10/24/2025	4.97051%	15,198,892.57	67,152.22	318,358.29	0.00	14,880,534.28	385,510.51	0.00
2E-C2	30711XE91	10/24/2025	5.37051%	15,198,892.57	72,556.27	318,358.29	0.00	14,880,534.28	390,914.56	0.00
2E-C3	30711XF33	10/24/2025	5.77051%	15,198,892.57	77,960.32	318,358.29	0.00	14,880,534.28	396,318.61	0.00
2E-C4	30711XF58	10/24/2025	6.17051%	15,198,892.57	83,364.37	318,358.29	0.00	14,880,534.28	401,722.66	0.00
2E-D1	30711XF74	10/24/2025	4.97051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XF82	10/24/2025	5.37051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XF90	10/24/2025	5.77051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XG24	10/24/2025	6.17051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XG32	10/24/2025	6.67051%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XG40	10/24/2025	4.97051%	15,198,892.57	67,152.22	318,358.29	0.00	14,880,534.28	385,510.51	0.00
2E-F2	30711XG57	10/24/2025	5.37051%	15,198,892.57	72,556.27	318,358.29	0.00	14,880,534.28	390,914.56	0.00
2E-F3	30711XG65	10/24/2025	5.77051%	15,198,892.57	77,960.32	318,358.29	0.00	14,880,534.28	396,318.61	0.00
2E-F4	30711XG73	10/24/2025	6.17051%	15,198,892.57	83,364.37	318,358.29	0.00	14,880,534.28	401,722.66	0.00
2E-F5	30711XG81	10/24/2025	6.67051%	15,198,892.57	90,119.44	318,358.29	0.00	14,880,534.28	408,477.73	0.00
2X-1	30711XG99	10/24/2025	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XH23	10/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XH31	10/24/2025	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XH49	10/24/2025	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XH56	10/24/2025	1.70000%	0.00	22,967.22	0.00	0.00	0.00	22,967.22	0.00
2Y-2	30711XH64	10/24/2025	1.30000%	0.00	17,563.16	0.00	0.00	0.00	17,563.16	0.00
2Y-3	30711XH72	10/24/2025	0.90000%	0.00	12,159.11	0.00	0.00	0.00	12,159.11	0.00
2Y-4	30711XH80	10/24/2025	0.50000%	0.00	6,755.06	0.00	0.00	0.00	6,755.06	0.00
Totals				4,564,408,347.58	991,313.78	41,927,608.85	503,730.01	4,522,014,285.11	42,918,922.63	5,762,349.62

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

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

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

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Oct-2025
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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	3,766,620,612.60	8,949,798.16	22,263,041.47	0.00	0.00	31,212,839.64	3,735,445,049.33	0.14759848	31,212,839.64
2M-1	188,817,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	9,938,129.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	18,988,182.33	15,198,892.57	91,284.31	227,073.98	0.00	0.00	318,358.29	14,880,534.28	0.78367345	318,358.29
2M-CH	215,101,191.67	172,175,506.16	1,034,083.34	2,572,330.67	0.00	0.00	3,606,414.01	168,569,092.16	0.78367345	3,606,414.01
2M-2	56,964,547.00	15,198,892.57	91,284.31	227,073.98	0.00	0.00	318,358.29	14,880,534.28	0.26122448	318,358.29
2M-2H	645,303,575.00	172,175,506.16	1,034,083.34	2,572,330.67	0.00	0.00	3,606,414.01	168,569,092.16	0.26122448	3,606,414.01
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	127,244,801.39	0.00	0.00	0.00	503,730.01	503,730.01	126,741,071.38	0.95651169	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	18,988,182.33	15,198,892.57	91,284.31	227,073.98	0.00	0.00	318,358.29	14,880,534.28	0.78367345	318,358.29
2E-C2	18,988,182.33	15,198,892.57	91,284.31	227,073.98	0.00	0.00	318,358.29	14,880,534.28	0.78367345	318,358.29
2E-C3	18,988,182.33	15,198,892.57	91,284.31	227,073.98	0.00	0.00	318,358.29	14,880,534.28	0.78367345	318,358.29
2E-C4	18,988,182.33	15,198,892.57	91,284.31	227,073.98	0.00	0.00	318,358.29	14,880,534.28	0.78367345	318,358.29

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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-D1	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	37,976,364.67	15,198,892.57	91,284.31	227,073.98	0.00	0.00	318,358.29	14,880,534.28	0.39183672	318,358.29
2E-F2	37,976,364.67	15,198,892.57	91,284.31	227,073.98	0.00	0.00	318,358.29	14,880,534.28	0.39183672	318,358.29
2E-F3	37,976,364.67	15,198,892.57	91,284.31	227,073.98	0.00	0.00	318,358.29	14,880,534.28	0.39183672	318,358.29
2E-F4	37,976,364.67	15,198,892.57	91,284.31	227,073.98	0.00	0.00	318,358.29	14,880,534.28	0.39183672	318,358.29
2E-F5	37,976,364.67	15,198,892.57	91,284.31	227,073.98	0.00	0.00	318,358.29	14,880,534.28	0.39183672	318,358.29
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	4,564,408,347.58	12,022,092.25	29,905,516.59	0.00	503,730.01	42,431,338.86	4,522,014,285.11	0.16260054	41,927,608.85

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	148.83032338	0.35363300	0.87967863	0.00000000	0.00000000	1.23331163	147.59848465	0.14759848	1.23331163
2M-1	188,817,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	215,101,191.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	18,988,182.33	800.43957372	4.80742750	11.95870021	0.00000000	0.00000000	16.76612771	783.67344601	0.78367345	16.76612771
2M-CH	215,101,191.67	800.43957369	4.80742729	11.95870023	0.00000000	0.00000000	16.76612752	783.67344621	0.78367345	16.76612752
2M-2	56,964,547.00	266.81319119	1.60247583	3.98623340	0.00000000	0.00000000	5.58870924	261.22448196	0.26122448	5.58870924
2M-2H	645,303,575.00	266.81319123	1.60247576	3.98623341	0.00000000	0.00000000	5.58870917	261.22448207	0.26122448	5.58870917
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	960.3132950	0.00000000	0.00000000	0.00000000	3.80163777	3.80163777	956.51169172	0.95651169	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	18,988,182.33	800.43957372	4.80742750	11.95870021	0.00000000	0.00000000	16.76612771	783.67344601	0.78367345	16.76612771

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: 27-Oct-2025
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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
2E-C2	18,988,182.33	800.43957372	4.80742750	11.95870021	0.00000000	0.00000000	16.76612771	783.67344601	0.78367345	16.76612771
2E-C3	18,988,182.33	800.43957372	4.80742750	11.95870021	0.00000000	0.00000000	16.76612771	783.67344601	0.78367345	16.76612771
2E-C4	18,988,182.33	800.43957372	4.80742750	11.95870021	0.00000000	0.00000000	16.76612771	783.67344601	0.78367345	16.76612771
2E-D1	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	37,976,364.67	400.21978676	2.40371375	5.97935010	0.00000000	0.00000000	8.38306385	391.83672290	0.39183672	8.38306385
2E-F2	37,976,364.67	400.21978676	2.40371375	5.97935010	0.00000000	0.00000000	8.38306385	391.83672290	0.39183672	8.38306385
2E-F3	37,976,364.67	400.21978676	2.40371375	5.97935010	0.00000000	0.00000000	8.38306385	391.83672290	0.39183672	8.38306385
2E-F4	37,976,364.67	400.21978676	2.40371375	5.97935010	0.00000000	0.00000000	8.38306385	391.83672290	0.39183672	8.38306385
2E-F5	37,976,364.67	400.21978676	2.40371375	5.97935010	0.00000000	0.00000000	8.38306385	391.83672290	0.39183672	8.38306385
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:
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Computershare Trust Company, N.A.
9062 Old Annapolis Road
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Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Oct-2025
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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 %	3,766,620,612.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,735,445,049.33
2M-1	N/A	N/A	5.12051 %	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	6.67051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	N/A	N/A	6.67051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	09/25/25 - 10/26/25	32	6.67051 %	15,198,892.57	90,119.44	0.00	0.00	0.00	0.00	90,119.44	0.00	14,880,534.28
2M-CH	N/A	N/A	0.00000 %	172,175,506.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	168,569,092.16
2M-2	09/25/25 - 10/26/25	32	6.67051 %	15,198,892.57	90,119.44	0.00	0.00	0.00	0.00	90,119.44	0.00	14,880,534.28
2M-2H	N/A	N/A	0.00000 %	172,175,506.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	168,569,092.16
2B-1	N/A	N/A	8.47051 %	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 %	127,244,801.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	126,741,071.38
2A-I1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	09/25/25 - 10/26/25	32	1.70000 %	15,198,892.57	22,967.22	0.00	0.00	0.00	0.00	22,967.22	0.00	14,880,534.28
2C-I2	09/25/25 - 10/26/25	32	1.30000 %	15,198,892.57	17,563.16	0.00	0.00	0.00	0.00	17,563.16	0.00	14,880,534.28
2C-I3	09/25/25 - 10/26/25	32	0.90000 %	15,198,892.57	12,159.11	0.00	0.00	0.00	0.00	12,159.11	0.00	14,880,534.28
2C-I4	09/25/25 - 10/26/25	32	0.50000 %	15,198,892.57	6,755.06	0.00	0.00	0.00	0.00	6,755.06	0.00	14,880,534.28
2E-A1	N/A	N/A	4.97051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.37051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.77051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.17051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.97051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	5.37051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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 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: 27-Oct-2025
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	N/A	N/A	5.77051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	6.17051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	09/25/25 - 10/26/25	32	4.97051 %	15,198,892.57	67,152.22	0.00	0.00	0.00	0.00	67,152.22	0.00	14,880,534.28
2E-C2	09/25/25 - 10/26/25	32	5.37051 %	15,198,892.57	72,556.27	0.00	0.00	0.00	0.00	72,556.27	0.00	14,880,534.28
2E-C3	09/25/25 - 10/26/25	32	5.77051 %	15,198,892.57	77,960.32	0.00	0.00	0.00	0.00	77,960.32	0.00	14,880,534.28
2E-C4	09/25/25 - 10/26/25	32	6.17051 %	15,198,892.57	83,364.37	0.00	0.00	0.00	0.00	83,364.37	0.00	14,880,534.28
2E-D1	N/A	N/A	4.97051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	5.37051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.77051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	6.17051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	6.67051 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	09/25/25 - 10/26/25	32	4.97051 %	15,198,892.57	67,152.22	0.00	0.00	0.00	0.00	67,152.22	0.00	14,880,534.28
2E-F2	09/25/25 - 10/26/25	32	5.37051 %	15,198,892.57	72,556.27	0.00	0.00	0.00	0.00	72,556.27	0.00	14,880,534.28
2E-F3	09/25/25 - 10/26/25	32	5.77051 %	15,198,892.57	77,960.32	0.00	0.00	0.00	0.00	77,960.32	0.00	14,880,534.28
2E-F4	09/25/25 - 10/26/25	32	6.17051 %	15,198,892.57	83,364.37	0.00	0.00	0.00	0.00	83,364.37	0.00	14,880,534.28
2E-F5	09/25/25 - 10/26/25	32	6.67051 %	15,198,892.57	90,119.44	0.00	0.00	0.00	0.00	90,119.44	0.00	14,880,534.28
2X-1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	09/25/25 - 10/26/25	32	1.70000 %	15,198,892.57	22,967.22	0.00	0.00	0.00	0.00	22,967.22	0.00	14,880,534.29
2Y-2	09/25/25 - 10/26/25	32	1.30000 %	15,198,892.57	17,563.16	0.00	0.00	0.00	0.00	17,563.16	0.00	14,880,534.29
2Y-3	09/25/25 - 10/26/25	32	0.90000 %	15,198,892.57	12,159.11	0.00	0.00	0.00	0.00	12,159.11	0.00	14,880,534.29
2Y-4	09/25/25 - 10/26/25	32	0.50000 %	15,198,892.57	6,755.06	0.00	0.00	0.00	0.00	6,755.06	0.00	14,880,534.29
Totals					991,313.78	0.00	0.00	0.00	0.00	991,313.78	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: 27-Oct-2025
03-Oct-2025 2:27:37 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	25,308,153,117.00	0.00000 %	148.83032338	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	147.59848465
2M-1	188,817,000.00	5.12051 %	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	6.67051 %	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	6.67051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	215,101,191.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	18,988,182.33	6.67051 %	800.43957372	4.74608040	0.00000000	0.00000000	0.00000000	0.00000000	4.74608040	0.00000000	783.67344601
2M-CH	215,101,191.67	0.00000 %	800.43957369	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	783.67344621
2M-2	56,964,547.00	6.67051 %	266.81319119	1.58202680	0.00000000	0.00000000	0.00000000	0.00000000	1.58202680	0.00000000	261.22448196
2M-2H	645,303,575.00	0.00000 %	266.81319123	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	261.22448207
2B-1	0.00	8.47051 %	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 %	960.31332950	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	956.51169172
2A-I1	0.00	1.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.90000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.90000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	1.70000 %	800.43957372	1.20955337	0.00000000	0.00000000	0.00000000	0.00000000	1.20955337	0.00000000	783.67344601
2C-I2	0.00	1.30000 %	800.43957372	0.92495215	0.00000000	0.00000000	0.00000000	0.00000000	0.92495215	0.00000000	783.67344601
2C-I3	0.00	0.90000 %	800.43957372	0.64035145	0.00000000	0.00000000	0.00000000	0.00000000	0.64035145	0.00000000	783.67344601
2C-I4	0.00	0.50000 %	800.43957372	0.35575074	0.00000000	0.00000000	0.00000000	0.00000000	0.35575074	0.00000000	783.67344601
2E-A1	18,988,182.33	4.97051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	5.37051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	5.77051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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9062 Old Annapolis Road
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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	6.17051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	4.97051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	18,988,182.33	5.37051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	18,988,182.33	5.77051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	18,988,182.33	6.17051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	18,988,182.33	4.97051 %	800.43957372	3.53652703	0.00000000	0.00000000	0.00000000	0.00000000	3.53652703	0.00000000	783.67344601
2E-C2	18,988,182.33	5.37051 %	800.43957372	3.82112773	0.00000000	0.00000000	0.00000000	0.00000000	3.82112773	0.00000000	783.67344601
2E-C3	18,988,182.33	5.77051 %	800.43957372	4.10572843	0.00000000	0.00000000	0.00000000	0.00000000	4.10572843	0.00000000	783.67344601
2E-C4	18,988,182.33	6.17051 %	800.43957372	4.39032913	0.00000000	0.00000000	0.00000000	0.00000000	4.39032913	0.00000000	783.67344601
2E-D1	37,976,364.67	4.97051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	37,976,364.67	5.37051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	37,976,364.67	5.77051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	37,976,364.67	6.17051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	37,976,364.67	6.67051 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	37,976,364.67	4.97051 %	400.21978676	1.76826351	0.00000000	0.00000000	0.00000000	0.00000000	1.76826351	0.00000000	391.83672290
2E-F2	37,976,364.67	5.37051 %	400.21978676	1.91056386	0.00000000	0.00000000	0.00000000	0.00000000	1.91056386	0.00000000	391.83672290
2E-F3	37,976,364.67	5.77051 %	400.21978676	2.05286421	0.00000000	0.00000000	0.00000000	0.00000000	2.05286421	0.00000000	391.83672290
2E-F4	37,976,364.67	6.17051 %	400.21978676	2.19516456	0.00000000	0.00000000	0.00000000	0.00000000	2.19516456	0.00000000	391.83672290
2E-F5	37,976,364.67	6.67051 %	400.21978676	2.37304020	0.00000000	0.00000000	0.00000000	0.00000000	2.37304020	0.00000000	391.83672290
2X-1	0.00	1.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.90000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	1.70000 %	400.21978676	0.60477669	0.00000000	0.00000000	0.00000000	0.00000000	0.60477669	0.00000000	391.83672316
2Y-2	0.00	1.30000 %	400.21978676	0.46247607	0.00000000	0.00000000	0.00000000	0.00000000	0.46247607	0.00000000	391.83672316
2Y-3	0.00	0.90000 %	400.21978676	0.32017572	0.00000000	0.00000000	0.00000000	0.00000000	0.32017572	0.00000000	391.83672316
2Y-4	0.00	0.50000 %	400.21978676	0.17787537	0.00000000	0.00000000	0.00000000	0.00000000	0.17787537	0.00000000	391.83672316

(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	931,374.40
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(503,730.01)
Total Deposits	427,644.39
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	408,477.73
Total Withdrawals (Pool Distribution Amount)	427,644.39
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	35,604,065.57
Total Principal Reduction Cumulative	22,296,044,042.70
Scheduled Principal Current	10,075,165.81
Scheduled Principal Cumulative	1,845,452,896.44
Unscheduled Principal Current	25,025,169.75
Unscheduled Principal Cumulative	20,444,828,795.72
Senior Reduction Amount	31,175,563.27
Subordinate Reduction Amount	3,924,772.29
Calculated Tranche Write-down Amount	503,730.01
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	130,352.56
Recovery Principal on Previously Liquidated Loan Current	37,276.37
Recovery Principal on Previously Liquidated Loan Cumulative	431,411.35
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	26020
Period Reference Pool Removal Loan Count	163
Period Ending Loan Count	25857
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	4,204,639,850.23
Period PIF Loan Count Current	160
PIF Loan Count Cumulative	85822
Period PIF Loan UPB Current	22,828,135.19
PIF Loan UPB Cumulative	19,976,583,597.86
Period Partial Prepayment Amount	2,322,480.20
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	154
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,714,974.23
Credit Event Amount Current	466,453.64
Credit Event Amount Cumulative	53,862,729.41
Total Active Modified Loan Count	951
Total Active Modified Loan UPB	213,696,680.93
Adjusted SOFR	4.470510%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.830282%
Subordinate Percentage	11.169718%
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 %	11.170000 %	11.160000 %
2M-1	0.00	0.00	3.750000 %	11.170000 %	11.160000 %
2M-1H	0.00	0.00	3.750000 %	11.170000 %	11.160000 %
2M-2A	0.00	0.00	2.870000 %	11.170000 %	11.160000 %
2M-2B	0.00	0.00	1.980000 %	11.170000 %	11.160000 %
2M-2C	0.00	0.00	1.100000 %	6.750000 %	6.800000 %
2M-2	0.00	0.00	1.100000 %	6.750000 %	6.800000 %
2M-2H	0.00	0.00	1.100000 %	6.750000 %	6.800000 %
2B-1	0.00	0.00	0.500000 %	3.000000 %	3.010000 %
2B-1H	0.00	0.00	0.500000 %	3.000000 %	3.010000 %
2B-2H	503,730.01	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	487	84,850,696.06	1.883436 %	2.018025 %
60 Days	153	28,423,799.19	0.591716 %	0.676010 %
90 Days	65	12,785,438.40	0.251383 %	0.304079 %
120 Days	41	6,823,346.99	0.158564 %	0.162281 %
150 Days	28	5,572,713.06	0.108288 %	0.132537 %
180+ Days	145	30,461,001.93	0.560777 %	0.724462 %
Totals	919	168,916,995.63	3.554163 %	4.017395 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	508	124,128,049.65	130,352.56	0.105015

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	152,286.86	158.63	0.104165
Summary	0090214675	213,576.93	266.97	0.124999
Summary	0090214693	407,620.59	408.72	0.100270
Summary	0090215245	99,012.03	47.13	0.047600
Summary	0090215258	230,164.39	215.78	0.093750
Summary	0090215621	397,363.00	372.53	0.093751
Summary	0090215691	165,597.71	78.80	0.047585
Summary	0090215723	373,595.08	505.91	0.135417
Summary	0090216141	294,186.26	551.60	0.187500
Summary	0090216543	205,057.22	147.81	0.072082
Summary	0090216868	204,343.93	147.30	0.072084
Summary	0090216889	136,423.53	85.26	0.062497
Summary	0090216903	205,590.98	256.99	0.125001
Summary	0090216958	127,585.62	159.48	0.124998
Summary	0090217621	351,570.21	409.14	0.116375
Summary	0090217638	233,004.60	10.39	0.004459
Summary	0090217648	231,104.68	161.41	0.069843
Summary	0090217688	241,579.45	108.75	0.045016
Summary	0090217882	416,237.72	126.29	0.030341
Summary	0090217980	260,882.64	262.20	0.100505
Summary	0090218066	209,679.92	262.38	0.125134
Summary	0090218935	265,591.13	33.77	0.012715
Summary	0090219293	175,175.74	255.46	0.145831
Summary	0090219305	314,211.31	458.22	0.145832
Summary	0090219840	186,509.77	136.00	0.072918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219896	337,294.06	702.70	0.208335
Summary	0090220107	112,309.87	58.49	0.052079
Summary	0090220188	378,487.26	788.52	0.208335
Summary	0090220322	287,883.74	273.57	0.095028
Summary	0090220417	270,186.41	253.30	0.093750
Summary	0090220470	402,015.30	460.64	0.114583
Summary	0090221111	414,429.33	133.06	0.032107
Summary	0090221174	154,898.08	89.80	0.057974
Summary	0090221834	158,810.73	281.23	0.177085
Summary	0090221941	328,749.57	376.69	0.114583
Summary	0090222064	447,150.53	465.78	0.104166
Summary	0090222107	120,261.85	150.33	0.125002
Summary	0090222200	137,541.24	77.60	0.056419
Summary	0090222714	189,838.47	237.30	0.125001
Summary	0090222855	417,710.98	304.58	0.072916
Summary	0090223201	319,740.44	432.98	0.135416
Summary	0090223213	168,276.06	43.26	0.025708
Summary	0090223460	171,408.28	196.41	0.114586
Summary	0090223706	207,337.52	391.15	0.188654
Summary	0090223719	418,454.33	784.60	0.187500
Summary	0090223840	256,027.84	177.54	0.069344
Summary	0090223903	67,415.41	56.18	0.083334
Summary	0090224377	165,955.49	155.58	0.093748
Summary	0090224881	142,530.14	177.94	0.124844
Summary	0090225915	110,866.11	138.58	0.124998
Summary	0090225924	198,088.41	307.86	0.155415
Summary	0090226076	168,640.82	47.99	0.028457
Summary	0090226077	188,343.99	424.16	0.225205
Summary	0090226539	222,415.45	254.85	0.114583
Summary	0090227022	122,741.70	12.79	0.010420
Summary	0090227067	136,134.42	99.26	0.072913
Summary	0090227329	192,362.65	193.79	0.100742
Summary	0090227873	357,399.28	33.80	0.009457
Summary	0090228006	150,963.88	204.43	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090228048	167,287.45	226.54	0.135420
Summary	0090228235	148,719.71	105.41	0.070878
Summary	0090228260	194,378.52	222.73	0.114586
Summary	0090228868	660,639.95	1,250.85	0.189339
Summary	0090228871	246,427.64	244.64	0.099275
Summary	0090229095	283,197.32	206.50	0.072917
Summary	0090229165	209,129.04	348.55	0.166667
Summary	0090229768	204,696.90	256.13	0.125126
Summary	0090230067	393,721.06	268.36	0.068160
Summary	0090230204	220,468.49	169.79	0.077013
Summary	0090230739	113,323.45	153.46	0.135418
Summary	0090230815	152,129.08	142.62	0.093749
Summary	0090230864	175,177.77	77.67	0.044338
Summary	0090230911	243,229.29	41.55	0.017083
Summary	0090230932	215,151.49	147.91	0.068747
Summary	0090231384	213,483.06	145.67	0.068235
Summary	0090231533	180,369.04	9.52	0.005278
Summary	0090231554	77,263.09	128.77	0.166664
Summary	0090231693	374,126.87	385.84	0.103131
Summary	0090231859	112,234.30	93.53	0.083335
Summary	0090232180	166,307.62	45.08	0.027106
Summary	0090232483	140,596.47	175.75	0.125003
Summary	0090232800	331,936.54	484.07	0.145832
Summary	0090233039	154,656.94	74.64	0.048262
Summary	0090233491	361,340.34	150.56	0.041667
Summary	0090233560	585,308.20	853.57	0.145833
Summary	0090233642	110,309.89	120.62	0.109346
Summary	0090233832	342,315.88	427.89	0.124999
Summary	0090234156	115,414.55	254.08	0.220146
Summary	0090235100	232,098.28	120.88	0.052081
Summary	0090235302	311,216.21	226.93	0.072917
Summary	0090235617	128,454.90	173.95	0.135417
Summary	0090235628	235,129.77	414.42	0.176252
Summary	0090235758	256,229.67	57.94	0.022613

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090236080	370,804.50	383.16	0.103332
Summary	0090236659	169,230.73	66.87	0.039514
Summary	0090237010	401,687.92	477.00	0.118749
Summary	0090237386	252,257.75	341.60	0.135417
Summary	0090237466	387,971.02	565.79	0.145833
Summary	0090237996	406,009.87	316.47	0.077946
Summary	0090239050	404,651.99	505.81	0.124999
Summary	0090239065	344,113.84	250.92	0.072918
Summary	0090239193	204,054.15	285.13	0.139733
Summary	0090239356	150,485.01	49.52	0.032907
Summary	0090239376	57,160.16	53.59	0.093754
Summary	0090239739	127,230.59	21.21	0.016671
Summary	0090240191	279,949.29	267.83	0.095671
Summary	0090240373	300,682.71	595.10	0.197916
Summary	0090240915	165,649.51	189.81	0.114585
Summary	0090241200	215,672.79	90.76	0.042082
Summary	0090241532	640,779.50	600.73	0.093750
Summary	0090241557	157,945.38	64.22	0.040660
Summary	0090241630	174,460.97	254.42	0.145832
Summary	0090241846	182,344.84	189.94	0.104165
Summary	0090241928	89,918.38	140.50	0.156253
Summary	0090241945	458,140.04	24.56	0.005361
Summary	0090242090	389,598.30	365.25	0.093750
Summary	0090242269	405,752.27	464.92	0.114582
Summary	0090242560	75,031.48	93.79	0.125001
Summary	0090242572	171,672.26	90.59	0.052769
Summary	0090242661	334,835.32	209.27	0.062499
Summary	0090242707	414,602.87	416.52	0.100462
Summary	0090242997	397,736.45	414.31	0.104167
Summary	0090243396	317,069.02	330.28	0.104167
Summary	0090243477	95,335.33	109.24	0.114585
Summary	0090243658	418,671.43	610.56	0.145833
Summary	0090243679	322,630.33	481.90	0.149366
Summary	0090243681	223,915.02	139.95	0.062501

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 Customer Service - CTSLink
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Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Oct-2025
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090244155	127,015.55	61.16	0.048152
Summary	0090245010	177,269.05	115.18	0.064975
Summary	0090245579	278,592.31	219.81	0.078900
Summary	0090245849	148,374.51	69.40	0.046774
Summary	0090245857	236,651.09	239.68	0.101280
Summary	0090246594	117,765.58	75.74	0.064314
Summary	0090246834	300,111.94	625.23	0.208332
Summary	0090247139	55,308.40	61.92	0.111954
Summary	0090247207	292,163.94	285.93	0.097866
Summary	0090247265	303,875.54	443.15	0.145833
Summary	0090247921	270,158.54	337.70	0.125001
Summary	0090247933	112,297.69	105.28	0.093751
Summary	0090248191	313,023.66	423.89	0.135418
Summary	0090248334	338,108.76	304.98	0.090202
Summary	0090248419	300,572.52	219.17	0.072918
Summary	0090248457	197,073.91	113.30	0.057491
Summary	0090248461	223,487.19	256.08	0.114584
Summary	0090248642	93,737.15	118.45	0.126364
Summary	0090248695	255,044.04	34.18	0.013402
Summary	0090249019	309,287.80	7.59	0.002454
Summary	0090249259	196,373.37	225.01	0.114583
Summary	0090249608	411,303.72	721.74	0.175476
Summary	0090250288	204,461.61	255.58	0.125001
Summary	0090250319	127,108.72	185.37	0.145836
Summary	0090250534	469,353.70	365.70	0.077916
Summary	0090251184	78,189.71	17.94	0.022944
Summary	0090251894	73,212.18	25.08	0.034257
Summary	0090252563	101,539.70	31.12	0.030648
Summary	0090252668	221,105.08	184.25	0.083331
Summary	0090253124	238,786.14	394.05	0.165022
Summary	0090253179	417,462.27	304.40	0.072917
Summary	0090253311	265,014.08	310.95	0.117333
Summary	0090253580	165,632.86	232.48	0.140359
Summary	0090253903	339,907.14	531.10	0.156249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090254285	396,177.70	601.41	0.151803
Summary	0090254544	226,283.41	210.26	0.092919
Summary	0090254831	194,155.87	152.97	0.078787
Summary	0090254914	334,503.62	139.38	0.041668
Summary	0090254915	276,613.99	345.77	0.125001
Summary	0090255002	288,661.10	390.90	0.135418
Summary	0090255509	411,420.78	865.80	0.210441
Summary	0090255797	228,131.81	331.14	0.145153
Summary	0090256057	94,676.80	90.40	0.095483
Summary	0090256109	123,938.81	69.23	0.055858
Summary	0090256306	248,212.95	178.92	0.072083
Summary	0090256324	158,892.59	162.10	0.102019
Summary	0090256434	253,394.51	265.76	0.104880
Summary	0090256639	163,537.53	44.93	0.027474
Summary	0090256756	218,404.21	246.84	0.113020
Summary	0090256758	97,817.57	81.05	0.082858
Summary	0090256788	234,290.86	292.86	0.124998
Summary	0090257412	302,780.80	346.94	0.114585
Summary	0090258367	404,753.54	548.10	0.135416
Summary	0090258673	174,731.61	22.77	0.013031
Summary	0090258756	161,409.69	70.86	0.043901
Summary	0090259395	283,732.61	413.78	0.145834
Summary	0090259832	58,059.07	77.03	0.132675
Summary	0090260237	282,471.18	147.12	0.052083
Summary	0090261628	110,414.54	115.02	0.104171
Summary	0090262201	100,233.13	163.86	0.163479
Summary	0090262782	244,940.93	510.29	0.208332
Summary	0090263325	141,100.76	161.68	0.114585
Summary	0090263416	247,575.06	206.31	0.083332
Summary	0090263571	112,035.26	128.37	0.114580
Summary	0090263786	326,159.78	373.72	0.114582
Summary	0090264295	350,165.93	420.74	0.120154
Summary	0090264607	137,395.92	114.50	0.083336
Summary	0090264801	277,895.33	260.53	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090265118	351,236.13	292.70	0.083334
Summary	0090265154	440,429.12	964.00	0.218877
Summary	0090265164	136,637.88	284.66	0.208332
Summary	0090265232	108,922.72	151.74	0.139310
Summary	0090265315	392,242.84	563.51	0.143664
Summary	0090265392	351,388.72	292.82	0.083332
Summary	0090265733	85,286.18	97.72	0.114579
Summary	0090265863	195,064.97	264.15	0.135416
Summary	0090266092	237,855.72	4.53	0.001905
Summary	0090266377	330,276.28	172.02	0.052084
Summary	0090266521	118,038.67	75.76	0.064182
Summary	0090266684	195,447.79	203.59	0.104166
Summary	0090266806	433,782.15	645.42	0.148789
Summary	0090266892	187,524.27	234.41	0.125002
Summary	0090267138	115,988.98	124.31	0.107174
Summary	0090268015	210,764.68	329.32	0.156250
Summary	0090268101	184,213.53	50.14	0.027218
Summary	0090268220	353,522.76	365.31	0.103334
Summary	0090268292	211,795.76	409.73	0.193455
Summary	0090269303	99,573.55	107.75	0.108211
Summary	0090269336	152,889.24	173.52	0.113494
Summary	0090269392	330,632.58	137.76	0.041666
Summary	0090269494	222,043.07	92.70	0.041749
Summary	0090269591	210,756.29	285.40	0.135417
Summary	0090269638	368,339.72	326.77	0.088714
Summary	0090269728	249,921.42	312.40	0.124999
Summary	0090269823	336,396.63	107.11	0.031840
Summary	0090270029	126,787.18	50.43	0.039775
Summary	0090270435	193,911.11	203.66	0.105028
Summary	0090270462	97,396.15	50.73	0.052086
Summary	0090270858	196,738.86	265.37	0.134884
Summary	0090271253	306,426.05	137.05	0.044725
Summary	0090271653	223,157.08	325.44	0.145834
Summary	0090271718	84,348.56	52.72	0.062503

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090271935	407,673.47	636.99	0.156250
Summary	0090272228	473,434.46	591.79	0.124999
Summary	0090272294	150,279.56	109.58	0.072917
Summary	0090272367	141,166.50	279.39	0.197915
Summary	0090272790	210,069.96	415.59	0.197834
Summary	0090273057	220,932.64	230.14	0.104167
Summary	0090273651	254,868.36	530.98	0.208335
Summary	0090273705	107,004.82	223.10	0.208495
Summary	0090273750	129,131.22	76.13	0.058956
Summary	0090273803	274,273.67	332.56	0.121251
Summary	0090273804	351,047.33	541.59	0.154278
Summary	0090274189	523,206.71	566.18	0.108213
Summary	0090274976	266,849.89	77.66	0.029103
Summary	0090275485	102,186.86	66.00	0.064588
Summary	0090275969	250,623.14	182.75	0.072918
Summary	0090276313	215,107.82	228.05	0.106017
Summary	0090276734	428,319.55	230.23	0.053752
Summary	0090277080	241,711.99	478.39	0.197917
Summary	0090277194	156,186.87	151.99	0.097313
Summary	0090277532	220,266.37	229.44	0.104165
Summary	0090277855	180,139.23	371.15	0.206035
Summary	0090279076	135,855.11	58.39	0.042980
Summary	0090279308	330,840.24	344.63	0.104168
Summary	0090279513	64,548.04	97.61	0.151221
Summary	0090279690	107,571.84	199.30	0.185272
Summary	0090279774	90,697.72	151.16	0.166664
Summary	0090279777	180,437.53	338.32	0.187500
Summary	0090280456	154,800.83	225.75	0.145833
Summary	0090280806	139,116.31	159.40	0.114580
Summary	0090281259	307,041.86	255.87	0.083334
Summary	0090281272	340,332.23	389.96	0.114582
Summary	0090281349	265,716.81	121.51	0.045729
Summary	0090281450	183,674.05	13.92	0.007579
Summary	0090282141	152,489.76	111.19	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090282209	151,083.66	204.59	0.135415
Summary	0090282253	359,639.92	399.52	0.111089
Summary	0090282286	251,321.04	418.87	0.166667
Summary	0090282411	218,968.73	250.90	0.114583
Summary	0090282412	169,473.64	83.47	0.049252
Summary	0090282503	163,451.64	242.74	0.148509
Summary	0090282926	143,603.21	119.67	0.083334
Summary	0090283529	589,293.97	552.46	0.093749
Summary	0090283705	279,483.76	174.68	0.062501
Summary	0090283984	535,004.08	548.53	0.102528
Summary	0090284478	115,126.15	35.98	0.031253
Summary	0090284536	144,375.02	86.03	0.059588
Summary	0090285036	219,171.55	251.13	0.114581
Summary	0090285134	116,725.61	114.22	0.097853
Summary	0090285382	183,233.01	81.39	0.044419
Summary	0090285447	205,372.81	217.52	0.105915
Summary	0090286161	265,202.49	379.58	0.143128
Summary	0090286194	163,708.95	255.80	0.156253
Summary	0090286377	251,356.57	561.96	0.223571
Summary	0090286980	326,821.94	272.35	0.083333
Summary	0090287025	346,275.53	331.17	0.095638
Summary	0090287275	376,938.11	392.64	0.104166
Summary	0090287307	314,132.78	291.88	0.092916
Summary	0090287317	480,241.79	468.87	0.097632
Summary	0090287503	407,181.44	346.46	0.085087
Summary	0090287611	95,880.56	101.82	0.106195
Summary	0090287674	137,075.49	142.79	0.104169
Summary	0090287704	445,346.08	469.24	0.105365
Summary	0090287743	371,302.87	270.74	0.072916
Summary	0090288052	91,592.66	38.16	0.041663
Summary	0090288408	149,852.87	62.44	0.041668
Summary	0090288445	425,535.83	760.42	0.178697
Summary	0090288885	503,475.18	734.23	0.145832
Summary	0090289138	316,251.11	98.83	0.031250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090289229	326,553.62	124.47	0.038116
Summary	0090289623	522,597.17	653.25	0.125001
Summary	0090289728	291,459.20	289.28	0.099252
Summary	0090289822	246,204.79	205.17	0.083333
Summary	0090289860	422,165.76	395.78	0.093750
Summary	0090290043	234,553.78	85.56	0.036478
Summary	0090290851	296,136.16	370.17	0.125000
Summary	0090290995	276,255.36	345.32	0.125000
Summary	0090291213	148,466.84	231.98	0.156250
Summary	0090291329	273,152.75	199.17	0.072915
Summary	0090291381	166,624.00	173.57	0.104169
Summary	0090291432	421,603.20	870.84	0.206554
Summary	0090292068	134,361.71	69.98	0.052083
Summary	0090292361	142,497.45	163.28	0.114585
Summary	0090292495	315,931.93	183.08	0.057949
Summary	0090292556	267,754.87	223.13	0.083334
Summary	0090293071	91,501.59	33.31	0.036404
Summary	0090293134	125,644.27	170.14	0.135414
Summary	0090293339	106,869.18	114.81	0.107430
Summary	0090293348	475,467.79	692.82	0.145713
Summary	0090293936	122,206.11	127.30	0.104168
Summary	0090294205	145,796.09	45.56	0.031249
Summary	0090295155	310,572.52	388.22	0.125001
Summary	0090295357	377,218.14	157.71	0.041809
Summary	0090295671	359,072.77	488.36	0.136006
Summary	0090295727	349,463.29	327.62	0.093749
Summary	0090296707	263,113.42	164.45	0.062502
Summary	0090297475	168,258.76	41.71	0.024789
Summary	0090297480	110,348.77	45.98	0.041668
Summary	0090297503	388,712.82	607.36	0.156249
Summary	0090297532	348,277.57	689.30	0.197917
Summary	0090297649	276,558.07	101.07	0.036546
Summary	0090298094	138,230.70	129.59	0.093749
Summary	0090299051	272,359.72	349.23	0.128224

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 Customer Service - CTSLink
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090299448	137,652.46	165.38	0.120143
Summary	0090299483	325,181.68	338.73	0.104166
Summary	0090299529	318,856.80	465.00	0.145833
Summary	0090299629	340,585.55	241.25	0.070834
Summary	0090299892	216,240.64	360.40	0.166666
Summary	0090300049	168,869.43	211.09	0.125002
Summary	0090300181	181,918.96	211.87	0.116464
Summary	0090300238	589,877.06	368.67	0.062499
Summary	0090300239	353,015.82	514.81	0.145832
Summary	0090300653	349,338.16	400.28	0.114582
Summary	0090301132	259,439.65	327.97	0.126415
Summary	0090301487	304,989.64	254.16	0.083334
Summary	0090301671	97,103.07	141.61	0.145835
Summary	0090302103	422,999.00	352.50	0.083334
Summary	0090302203	403,115.19	267.11	0.066261
Summary	0090302769	94,750.51	0.67	0.000707
Summary	0090303136	302,996.38	379.60	0.125282
Summary	0090303262	302,753.79	409.98	0.135417
Summary	0090303296	133,394.54	97.82	0.073331
Summary	0090303349	528,285.87	440.24	0.083334
Summary	0090304031	123,797.97	180.54	0.145834
Summary	0090304495	196,368.19	265.92	0.135419
Summary	0090304624	291,057.82	227.62	0.078204
Summary	0090306836	170,250.44	17.73	0.010414
Summary	0090306956	147,578.74	38.37	0.026000
Summary	0090307127	298,050.61	77.31	0.025939
Summary	0090307248	255,727.93	229.63	0.089795
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090307754	315,365.42	71.12	0.022552
Summary	0090308282	294,290.13	337.21	0.114584
Summary	0090308474	312,577.68	325.60	0.104166
Summary	0090308673	344,211.97	286.84	0.083332
Summary	0090309137	132,252.71	105.38	0.079681
Summary	0090309384	132,142.74	143.21	0.108375

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090309896	366,114.47	533.92	0.145834
Summary	0090310306	122,602.50	178.80	0.145837
Summary	0090310322	357,467.36	595.78	0.166667
Summary	0090310385	183,591.76	191.24	0.104166
Summary	0090310395	481,999.30	892.68	0.185204
Summary	0090310460	534,854.58	724.85	0.135523
Summary	0090311050	280,395.28	321.29	0.114585
Summary	0090311322	147,472.11	276.51	0.187500
Summary	0090311336	119,452.23	87.10	0.072916
Summary	0090311530	200,373.73	189.78	0.094713
Summary	0090312149	161,906.29	84.33	0.052086
Summary	0090312287	309,982.64	226.03	0.072917
Summary	0090312432	207,921.00	338.41	0.162759
Summary	0090313200	208,185.12	195.17	0.093748
Summary	0090313552	171,059.58	142.55	0.083334
Summary	0090314417	358,931.35	299.11	0.083333
Summary	0090314737	160,555.02	198.61	0.123702
Summary	0090314758	283,674.27	325.04	0.114582
Summary	0090315187	286,407.56	273.41	0.095462
Summary	0090315404	175,188.76	218.99	0.125002
Summary	0090315458	316,118.92	122.33	0.038697
Summary	0090316380	259,763.33	270.59	0.104168
Summary	0090316671	429,333.35	404.62	0.094244
Summary	0090316706	237,211.55	469.48	0.197916
Summary	0090316781	100,887.99	133.27	0.132097
Summary	0090317033	170,047.09	230.27	0.135415
Summary	0090317144	155,007.20	258.66	0.166870
Summary	0090317689	54,830.27	48.56	0.088564
Summary	0090317739	127,576.18	159.47	0.125000
Summary	0090318093	149,442.03	87.18	0.058337
Summary	0090318787	248,565.58	466.06	0.187500
Summary	0090319358	135,774.05	110.50	0.081385
Summary	0090319654	139,147.41	115.96	0.083336
Summary	0090319985	246,187.82	359.02	0.145832

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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	0090320366	330,444.18	517.13	0.156495
Summary	0090320451	95,956.12	69.97	0.072919
Summary	0090320611	441,247.97	223.59	0.050672
Summary	0090320683	327,064.84	545.11	0.166667
Summary	0090320694	127,468.74	225.73	0.177087
Summary	0090320955	53,224.82	60.99	0.114589
Summary	0090321060	156,354.73	155.86	0.099684
Summary	0090321199	101,746.24	136.16	0.133823
Summary	0090321268	408,193.39	42.52	0.010417
Summary	0090321913	126,118.73	49.46	0.039217
Summary	0090321940	257,806.98	239.55	0.092918
Summary	0090322342	189,818.11	197.73	0.104168
Summary	0090322438	386,562.20	563.74	0.145834
Summary	0090322850	203,933.15	233.67	0.114582
Summary	0090323608	242,638.85	278.02	0.114582
Summary	0090323679	372,590.63	310.49	0.083333
Summary	0090323790	183,788.92	114.87	0.062501
Summary	0090323838	238,747.01	257.21	0.107733
Summary	0090323993	368,251.47	498.67	0.135416
Summary	0090324027	353,018.33	184.66	0.052309
Summary	0090324365	194,053.05	165.75	0.085415
Summary	0090324470	272,835.95	113.68	0.041666
Summary	0090324586	313,077.35	358.73	0.114582
Summary	0090325187	132,224.80	4.87	0.003683
Summary	0090325980	270,938.75	254.01	0.093752
Summary	0090326004	352,567.86	403.98	0.114582
Summary	0090326051	413,978.74	612.75	0.148015
Summary	0090326091	293,358.54	488.93	0.166666
Summary	0090326160	227,630.80	308.25	0.135417
Summary	0090326267	103,182.70	61.53	0.059632
Summary	0090326719	100,051.80	57.32	0.057290
Summary	0090327091	165,632.87	178.07	0.107509
Summary	0090327235	230,144.59	222.43	0.096648
Summary	0090327560	251,867.62	288.60	0.114584

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	0090327620	267,321.01	84.11	0.031464
Summary	0090327768	333,704.98	136.26	0.040832
Summary	0090328154	243,631.28	152.27	0.062500
Summary	0090328327	359,368.34	178.20	0.049587
Summary	0090328612	269,655.98	421.34	0.156251
Summary	0090329000	300,813.55	67.23	0.022349
Summary	0090329052	212,918.56	155.25	0.072915
Summary	0090329238	138,333.38	201.74	0.145836
Summary	0090329501	238,550.91	49.70	0.020834
Summary	0090329608	139,163.05	110.14	0.079145
Summary	0090330115	156,233.04	210.33	0.134626
Summary	0090330305	90,817.30	43.55	0.047953
Summary	0090330357	266,445.23	490.36	0.184038
Summary	0090331177	303,248.37	246.51	0.081290
Summary	0090331206	135,857.59	85.19	0.062705
Summary	0090331818	452,113.02	753.52	0.166666
Summary	0090331954	393,068.03	758.54	0.192979
Summary	0090332217	365,690.19	457.11	0.124999
Summary	0090333231	234,167.60	317.10	0.135416
Summary	0090333645	253,517.39	237.67	0.093749
Summary	0090334318	74,139.74	46.34	0.062504
Summary	0090334645	352,260.49	440.33	0.125001
Summary	0090335259	165,402.88	241.21	0.145832
Summary	0090335339	158,475.48	29.10	0.018362
Summary	0090335725	165,084.31	159.41	0.096563
Summary	0090335940	244,434.30	227.12	0.092917
Summary	0090336263	238,649.88	174.02	0.072919
Summary	0090336430	301,882.46	663.67	0.219844
Summary	0090336443	160,653.18	161.88	0.100764
Summary	0090336490	128,231.71	160.29	0.125000
Summary	0090336536	178,178.15	241.28	0.135415
Summary	0090336554	64,649.70	87.55	0.135422
Summary	0090336600	322,001.88	268.33	0.083332
Summary	0090336877	309,372.12	290.04	0.093751

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 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	0090337040	196,257.02	311.67	0.158807
Summary	0090337325	569,976.01	890.59	0.156250
Summary	0090337476	206,494.97	253.63	0.122826
Summary	0090338070	457,417.22	583.68	0.127603
Summary	0090338343	290,494.38	181.56	0.062500
Summary	0090338445	179,974.02	206.22	0.114583
Summary	0090338449	190,337.31	206.57	0.108528
Summary	0090338579	266,814.42	305.72	0.114582
Summary	0090338629	303,969.23	271.88	0.089443
Summary	0090338768	264,180.93	330.23	0.125001
Summary	0090338852	176,778.81	65.27	0.036922
Summary	0090339282	231,054.16	134.33	0.058138
Summary	0090339862	163,713.07	45.76	0.027951
Summary	0090340023	306,869.69	191.79	0.062499
Summary	0090340167	131,401.10	205.31	0.156247
Summary	0090340289	584,201.55	791.11	0.135417
Summary	0090340964	309,435.67	463.74	0.149866
Summary	0090340984	209,378.77	348.96	0.166664
Summary	0090341401	184,474.46	345.89	0.187500
Summary	0090341527	456,330.49	1,055.04	0.231201
Summary	0090341583	213,309.24	229.53	0.107604
Summary	0090341593	234,416.65	353.11	0.150633
Summary	0090341617	227,036.63	94.97	0.041830
Summary	0090342211	154,152.44	160.58	0.104170
Summary	0090342724	219,449.99	342.89	0.156250
Summary	0090342879	206,894.24	237.07	0.114585
Summary	0090343181	87,175.88	72.65	0.083337
Summary	0090343382	318,287.00	110.60	0.034749
Summary	0090344618	198,800.72	20.94	0.010533
Summary	0090344700	59,150.80	104.75	0.177090
Summary	0090344942	192,073.28	220.08	0.114581
Summary	0090345301	193,201.95	261.63	0.135418
Summary	0090345446	160,177.39	47.44	0.029617
Summary	0090345656	292,995.18	518.85	0.177085

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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	0090345668	57,822.34	72.28	0.125004
Summary	0090346396	87,359.47	58.78	0.067285
Summary	0090346709	414,420.61	39.72	0.009584
Summary	0090346812	212,051.94	287.15	0.135415
Summary	0090347096	59,859.47	17.55	0.029319
Summary	0090347278	153,002.65	175.32	0.114586
Summary	0090347418	394,418.17	89.86	0.022783

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	466,453.64	551,090.30	118.145

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090235082	72,878.16	52,668.15	72.269
0090293084	342,208.30	415,187.55	121.326
0090322562	51,367.18	83,234.60	162.038

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	791,839.30	(47,360.29)	307,722.84	38.862

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090223197	180,435.84	(415.07)	33,296.59	18.453
0090283652	121,053.02	(926.32)	66,552.64	54.978
0090302688	39,624.84	18,806.93	12,160.36	30.689
0090318243	51,462.91	(55.72)	12,167.57	23.643
0090328171	399,262.69	(64,770.11)	183,545.68	45.971

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
300	53,862,729.41	5,762,350.55	10.698

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090214899	78,875.02	2,484.82	3.150
0090215050	59,092.76	14,320.56	24.234
0090215284	112,988.78	(3,581.51)	(3.170)
0090216310	190,454.98	76,735.48	40.291
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,367.73	6.848
0090218568	67,411.87	70,849.07	105.099
0090219432	161,770.76	2,018.63	1.248
0090219607	218,553.36	(27,660.04)	(12.656)
0090219765	172,197.92	111,801.02	64.926
0090220111	283,197.98	10,740.53	3.793
0090221268	111,915.09	40,377.25	36.078
0090221292	202,802.04	(10,187.65)	(5.023)
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222213	208,513.28	3,775.89	1.811
0090222699	174,779.19	1,501.50	0.859
0090222777	83,389.49	1,681.25	2.016
0090223197	180,435.84	33,296.59	18.453
0090223399	64,057.49	43,512.94	67.928
0090223539	281,180.88	44,676.08	15.889
0090223681	186,321.09	42,282.42	22.693

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090223792	246,104.63	146,195.36	59.404
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	2,775.44	3.150
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090227542	279,595.06	7,631.03	2.729
0090227895	183,180.91	2,906.67	1.587
0090227949	276,958.33	29,234.22	10.555
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	6,551.87	1.597
0090228536	136,139.74	(7,937.71)	(5.831)
0090229422	60,470.95	11,615.39	19.208
0090229873	114,538.66	32,967.82	28.783
0090231119	92,112.85	1,710.20	1.857
0090231422	89,193.69	15,368.44	17.230
0090231522	88,033.12	27,393.93	31.118
0090231812	184,662.05	3,097.41	1.677
0090232286	184,431.65	20,123.40	10.911
0090232989	331,531.66	6,091.40	1.837
0090233035	104,161.11	1,021.53	0.981
0090233716	397,519.86	16,220.51	4.080
0090233755	113,800.66	946.03	0.831
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)
0090234719	418,921.67	136,563.72	32.599
0090234809	113,334.26	6,632.75	5.852
0090234938	132,735.43	15,335.21	11.553

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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090235082	72,878.16	52,668.15	72.269
0090235197	387,059.97	38,409.93	9.924
0090236358	93,118.52	(1,740.71)	(1.869)
0090236624	102,039.20	10,564.52	10.353
0090237416	250,434.93	147,581.24	58.930
0090237593	541,019.66	148,966.84	27.534
0090238057	184,892.44	40,177.17	21.730
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090239441	279,709.82	89,371.27	31.951
0090239592	184,980.13	38,184.35	20.642
0090239872	72,271.05	23,275.37	32.206
0090240665	160,094.01	(15,995.67)	(9.991)
0090240774	148,127.63	115,332.36	77.860
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090242783	128,339.62	32,360.46	25.215
0090242834	336,593.68	(61,936.75)	(18.401)
0090243011	140,839.44	14,249.88	10.118
0090243035	387,422.79	86,588.77	22.350
0090243212	116,190.02	(26,042.99)	(22.414)
0090243994	87,648.58	1,419.34	1.619
0090244178	174,815.22	2,543.77	1.455
0090244665	39,843.90	59,947.90	150.457
0090245076	129,135.09	15.95	0.012
0090245363	151,450.01	726.41	0.480
0090245716	93,404.91	19,639.89	21.027
0090245925	230,035.10	16,805.60	7.306

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090247581	70,708.37	83,541.18	118.149
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(6,881.12)	(8.231)
0090249039	146,551.68	1,558.79	1.064
0090250263	206,335.18	897.78	0.435
0090250349	115,377.48	749.47	0.650
0090250478	116,751.81	3,330.71	2.853
0090250985	131,908.00	28,692.38	21.752
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
0090252870	303,837.10	792.11	0.261
0090253363	74,782.98	32,064.95	42.877
0090253924	181,774.20	19,776.08	10.879
0090254189	296,415.43	99,768.75	33.658
0090255037	70,103.89	4,197.59	5.988
0090255889	348,326.16	46,995.22	13.492
0090256585	245,369.62	65,589.29	26.731
0090256761	147,217.39	(23,062.43)	(15.666)
0090257223	38,176.80	24,809.35	64.985
0090257524	317,042.70	(3,134.58)	(0.989)
0090257525	130,411.26	(5,410.37)	(4.149)
0090257623	207,925.94	12,638.02	6.078
0090257761	129,207.95	16,941.66	13.112

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090258108	227,122.05	25,637.48	11.288
0090258573	71,743.31	(40,716.83)	(56.753)
0090258985	146,904.14	17,436.15	11.869
0090259058	38,539.01	415.05	1.077
0090259063	381,371.71	(9,845.37)	(2.582)
0090260209	339,878.89	(977.25)	(0.288)
0090260902	231,233.18	15,862.13	6.860
0090261688	339,262.26	(135,351.51)	(39.896)
0090262444	204,919.64	45,936.17	22.417
0090262771	255,513.70	123,784.39	48.445
0090263130	196,445.47	4,107.25	2.091
0090263475	109,859.57	3,559.63	3.240
0090263850	115,652.04	4,091.91	3.538
0090264027	144,668.01	66,433.68	45.921
0090264361	114,714.07	10,761.80	9.381
0090265138	81,403.02	183.69	0.226
0090265807	164,432.19	13,081.23	7.955
0090266084	63,005.51	15,971.58	25.349
0090266457	154,869.97	103,458.07	66.803
0090267275	72,788.07	7,059.72	9.699
0090267692	102,052.78	79,481.67	77.883
0090268024	97,982.17	178,182.70	181.852
0090268469	69,818.93	5,074.12	7.268
0090268906	124,707.06	4,907.54	3.935
0090270252	386,393.52	(3,895.17)	(1.008)
0090271494	44,450.77	(1,007.81)	(2.267)
0090271799	403,563.21	(2,039.97)	(0.505)
0090272135	272,899.67	50,134.33	18.371
0090272314	216,794.55	(35,028.00)	(16.157)

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 Computershare Trust Company, N.A.
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090272346	97,172.85	(6,600.18)	(6.792)
0090272857	120,309.48	1,015.94	0.844
0090273622	143,089.64	25,184.47	17.600
0090273696	63,506.62	11,159.55	17.572
0090273789	73,259.28	852.97	1.164
0090274528	193,636.60	(3,650.24)	(1.885)
0090274833	53,974.13	512.42	0.949
0090276055	51,808.21	80,276.45	154.949
0090276221	127,340.23	6,052.23	4.753
0090276273	83,979.99	5,641.96	6.718
0090277582	284,510.10	7,955.38	2.796
0090278722	62,388.58	901.09	1.444
0090279429	45,049.95	6,612.48	14.678
0090279439	58,860.89	37.52	0.064
0090280042	119,315.40	(3,386.11)	(2.838)
0090280154	301,729.26	70,863.74	23.486
0090280203	225,775.10	(66,527.68)	(29.466)
0090281475	69,794.15	9,290.27	13.311
0090281604	115,481.48	(1,450.91)	(1.256)
0090281661	319,642.16	61,502.80	19.241
0090281676	85,699.20	50,260.04	58.647
0090281765	84,815.28	12,352.86	14.564
0090281984	64,495.30	9,794.01	15.186
0090282561	221,416.73	4,212.90	1.903
0090283314	208,720.28	58,652.60	28.101
0090283336	128,504.28	(956.10)	(0.744)
0090283438	151,364.02	8,405.62	5.553
0090283652	121,053.02	66,552.64	54.978
0090284110	156,899.03	31,461.63	20.052

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090284925	96,805.02	301,836.36	311.798
0090285007	330,630.27	15,479.52	4.682
0090285500	99,522.86	(920.31)	(0.925)
0090285655	517,964.96	(4,436.42)	(0.857)
0090286060	374,007.53	(5,589.61)	(1.495)
0090286482	208,170.13	13,733.95	6.597
0090286531	86,336.05	3,563.39	4.127
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090288375	137,614.56	13,758.69	9.998
0090289516	84,116.81	49,083.94	58.352
0090289619	150,879.43	19,872.43	13.171
0090289639	269,506.13	3,325.90	1.234
0090290518	243,245.99	(64,702.70)	(26.600)
0090290607	121,308.06	58,980.18	48.620
0090290761	277,010.24	28,684.87	10.355
0090290826	242,259.39	60,480.01	24.965
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090291421	165,645.89	14,473.41	8.738
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	13,155.48	12.549
0090293084	342,208.30	415,187.55	121.326
0090293122	116,098.06	(2,132.72)	(1.837)
0090293461	49,848.08	18,056.01	36.222
0090294461	199,430.03	7,290.53	3.656
0090295246	153,962.42	6,556.61	4.259
0090295447	63,195.49	620.61	0.982
0090295807	243,761.75	7,843.17	3.218

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Oct-2025
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090296136	278,777.89	(39,766.55)	(14.265)
0090296956	97,477.94	1,191.68	1.223
0090297343	48,753.02	(134.57)	(0.276)
0090297568	370,795.26	11,586.24	3.125
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090299105	253,813.97	20,690.23	8.152
0090299655	281,724.37	45,129.63	16.019
0090299841	82,053.99	(6,589.26)	(8.030)
0090300302	242,480.60	(49,163.76)	(20.275)
0090300519	318,216.06	85,935.39	27.005
0090300585	115,060.39	123,418.27	107.264
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
0090301588	125,512.30	10,738.36	8.556
0090301885	107,711.99	(1,740.57)	(1.616)
0090302544	257,693.56	(10,026.63)	(3.891)
0090302688	39,624.84	12,160.36	30.689
0090302709	143,299.69	8,063.90	5.627
0090302819	135,434.31	43,150.40	31.861
0090305410	321,401.68	6,827.75	2.124
0090306620	73,323.25	6,800.91	9.275
0090306783	278,037.92	(8,252.41)	(2.968)
0090306831	59,708.86	36,973.14	61.922
0090307224	70,962.94	541.82	0.764
0090307567	327,169.37	71,420.47	21.830
0090307581	223,959.93	12,701.17	5.671

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090308562	59,299.20	(177.35)	(0.299)
0090308948	58,983.77	18,866.98	31.987
0090309101	96,228.51	5,797.30	6.025
0090310475	209,227.85	1,308.62	0.625
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(17,081.13)	(5.154)
0090312519	81,986.74	27,477.14	33.514
0090316730	392,045.98	14,134.63	3.605
0090316925	80,186.61	(245.76)	(0.306)
0090317845	271,686.51	78,263.67	28.807
0090318216	685,946.83	(18,453.06)	(2.690)
0090318243	51,462.91	12,167.57	23.643
0090318544	369,604.61	(88,350.93)	(23.904)
0090319340	68,596.11	1,041.36	1.518
0090320408	51,439.60	33,633.56	65.385
0090321227	382,030.53	(81,989.09)	(21.461)
0090321729	273,288.97	10,617.04	3.885
0090322256	75,441.83	42,299.11	56.069
0090322413	99,099.72	20,835.40	21.025
0090322562	51,367.18	83,234.60	162.038
0090322616	122,197.47	(1,350.90)	(1.106)
0090322931	266,238.36	79,985.98	30.043
0090322973	149,729.97	10,457.13	6.984
0090323507	87,598.63	68,700.06	78.426
0090324066	408,187.04	15,760.15	3.861
0090324232	152,181.17	46,924.18	30.834
0090324511	119,290.64	15,573.53	13.055
0090325915	127,782.00	5,858.07	4.584

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090326262	193,764.72	40,275.14	20.786
0090327344	178,533.03	65,805.25	36.859
0090328171	399,262.69	183,545.68	45.971
0090328654	156,027.07	9,594.77	6.149
0090329777	196,683.22	(2,821.77)	(1.435)
0090330110	228,926.81	(24,304.95)	(10.617)
0090330153	60,083.68	(1,529.44)	(2.546)
0090330259	336,798.63	3,222.82	0.957
0090330345	141,787.24	57,277.09	40.397
0090332242	112,435.16	12,684.26	11.281
0090332316	106,646.92	3,352.41	3.143
0090332343	106,479.90	3,322.47	3.120
0090332370	203,980.03	23,495.09	11.518
0090333051	118,277.13	(17,983.10)	(15.204)
0090333124	316,629.71	10,152.20	3.206
0090333568	105,284.85	(22,617.81)	(21.482)
0090333706	143,237.05	16,693.50	11.654
0090334031	174,464.39	(41,430.84)	(23.747)
0090335071	151,550.50	6,802.98	4.489
0090335646	127,034.67	90,758.41	71.444
0090335732	59,702.57	16,825.23	28.182
0090336909	63,959.49	1,376.73	2.153
0090337803	140,942.79	66,354.33	47.079
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090339394	102,765.95	26,763.54	26.043
0090340553	96,665.94	29,580.19	30.600
0090341325	32,021.19	16,046.07	50.111
0090341611	161,096.49	8,016.71	4.976

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(10,141.30)	(7.804)
0090343511	110,819.62	(21,751.23)	(19.628)
0090343760	88,246.62	35,691.28	40.445
0090343964	61,658.90	4,386.86	7.115
0090344113	275,230.99	53,558.00	19.459
0090344274	371,042.80	(3,962.09)	(1.068)
0090344479	233,905.10	15,750.53	6.734
0090344961	287,929.42	21,989.06	7.637
0090345528	194,641.72	649.95	0.334
0090345572	97,688.92	4,914.82	5.031
0090345856	83,242.91	4,879.02	5.861
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090346866	130,495.37	6,032.91	4.623
0090347217	122,470.08	(19,559.36)	(15.971)
0090347559	244,816.40	15,681.38	6.405

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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	1,258,292.94	503,730.01	0.012 %	0	0.00	0.00	0.000 %	8	1,258,292.94	503,730.01	0.012 %

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	0090223197	195,000.00	4.250 %	MD	95.00	360	180,435.84	06/30/2025	(415.07)	33,296.59
Summary	0090235082	67,000.00	5.250 %	OH	97.00	360	72,878.16	09/30/2025	52,668.15	52,668.15
Summary	0090283652	128,000.00	5.125 %	NJ	95.00	360	121,053.02	07/31/2025	(926.32)	66,552.64
Summary	0090293084	356,000.00	4.625 %	WA	95.00	360	342,208.30	09/30/2025	415,187.55	415,187.55
Summary	0090302688	44,000.00	4.750 %	IL	85.00	360	39,624.84	07/31/2025	18,806.93	12,160.36
Summary	0090318243	59,000.00	4.560 %	OH	95.00	360	51,462.91	05/31/2025	(55.72)	12,167.57
Summary	0090322562	56,000.00	4.625 %	MI	95.00	360	51,367.18	09/30/2025	83,234.60	83,234.60
Summary	0090328171	373,000.00	3.625 %	PA	97.00	360	399,262.69	07/31/2025	(64,770.11)	183,545.68

Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.

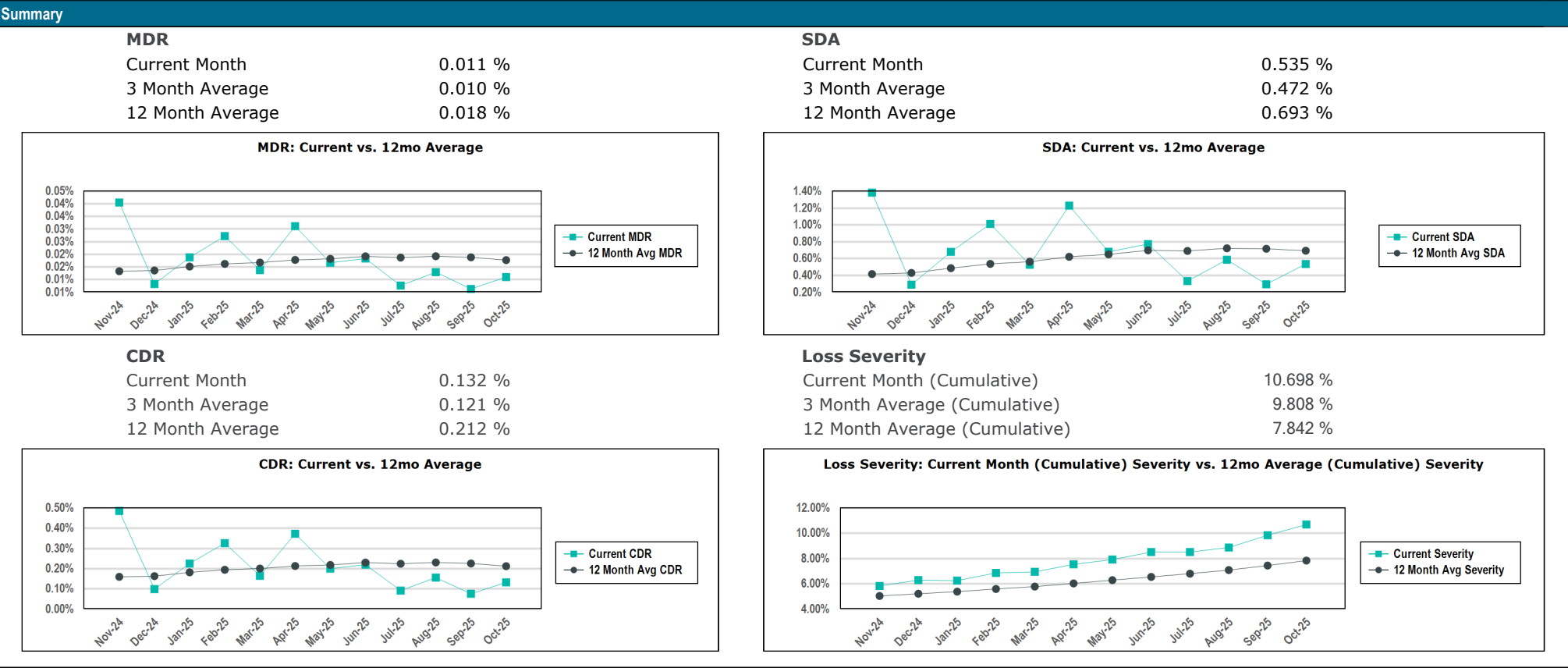
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* 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.

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Realized Loss Report - Collateral



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.

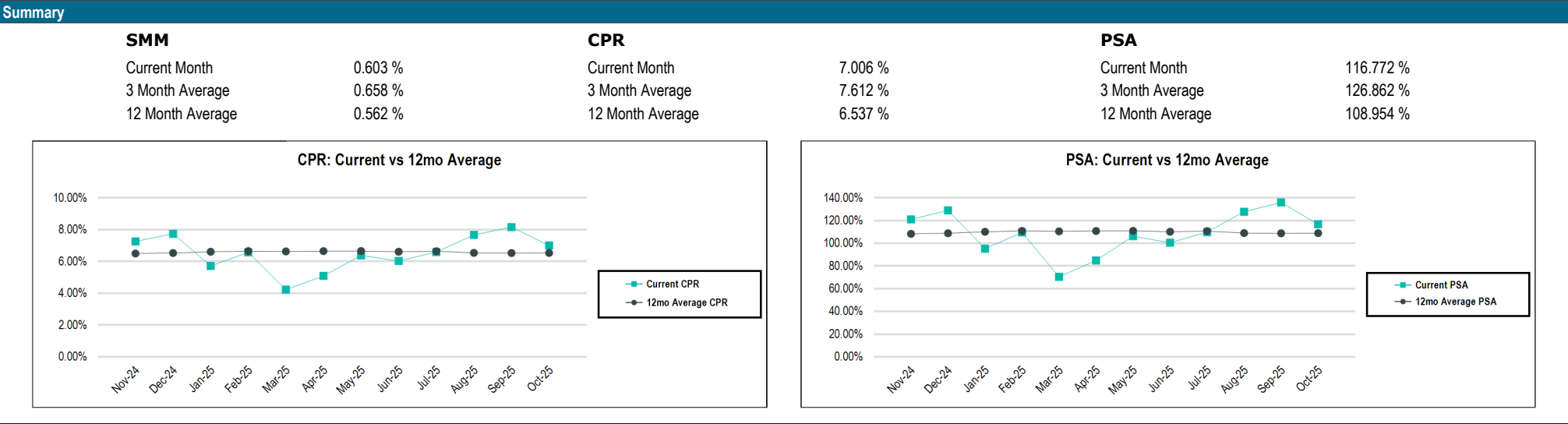
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Computershare Trust Company, N.A.
9062 Old Annapolis Road
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Prepayment Rates



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
154	29,714,974.23

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Computershare Trust Company, N.A.
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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Accrual Period

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

Business Day

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

Closing Date

March 14, 2018

Bond Retirement Detail – Effective November 2021

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

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

Bond Retirement Detail – Effective May 2023

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

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

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Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification
The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment. Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches. Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.