

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jan-2023
 09-Jan-2023 8:29:55 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		01/24/2023	0.00000 %	4,911,647,764.80	0.00	41,943,545.21	0.00	4,869,704,219.58	41,943,545.21	0.00
2M-1	30711XC28	01/24/2023	5.03871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/24/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	01/24/2023	6.58871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		01/24/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	01/24/2023	6.58871 %	7,730,810.70	41,031.83	428,818.12	0.00	7,301,992.58	469,849.95	0.00
2M-BH		01/24/2023	0.00000 %	87,575,870.33	0.00	4,857,720.82	0.00	82,718,149.52	4,857,720.82	0.00
2M-2C	30711XC77	01/24/2023	6.58871 %	18,988,182.33	100,781.14	0.00	0.00	18,988,182.33	100,781.14	0.00
2M-CH		01/24/2023	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	01/24/2023	6.58871 %	26,718,993.03	141,812.98	428,818.12	0.00	26,290,174.91	570,631.10	0.00
2M-2H		01/24/2023	0.00000 %	302,677,062.00	0.00	4,857,720.82	0.00	297,819,341.19	4,857,720.82	0.00
2B-1	30711XC44	01/24/2023	8.38871 %	151,053,000.00	1,020,751.51	0.00	0.00	151,053,000.00	1,020,751.51	0.00
2B-1H		01/24/2023	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		01/24/2023	0.00000 %	132,045,351.63	0.00	0.00	(5,940.85)	132,051,292.48	0.00	452,128.52
2A-I1	30711XC93	01/24/2023	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	01/24/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	01/24/2023	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	01/24/2023	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	01/24/2023	1.70000 %	0.00	10,586.92	0.00	0.00	0.00	10,586.92	0.00
2B-I2	30711XE34	01/24/2023	1.30000 %	0.00	8,095.88	0.00	0.00	0.00	8,095.88	0.00
2B-I3	30711XE59	01/24/2023	0.90000 %	0.00	5,604.84	0.00	0.00	0.00	5,604.84	0.00
2B-I4	30711XH98	01/24/2023	0.50000 %	0.00	3,113.80	0.00	0.00	0.00	3,113.80	0.00
2C-I1	30711XE83	01/24/2023	1.70000 %	0.00	26,003.26	0.00	0.00	0.00	26,003.26	0.00
2C-I2	30711XF25	01/24/2023	1.30000 %	0.00	19,884.85	0.00	0.00	0.00	19,884.85	0.00
2C-I3	30711XF41	01/24/2023	0.90000 %	0.00	13,766.43	0.00	0.00	0.00	13,766.43	0.00
2C-I4	30711XF66	01/24/2023	0.50000 %	0.00	7,648.02	0.00	0.00	0.00	7,648.02	0.00
2E-A1	30711XC85	01/24/2023	4.88871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	01/24/2023	5.28871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	01/24/2023	5.68871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	01/24/2023	6.08871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	01/24/2023	4.88871 %	7,730,810.70	30,444.92	428,818.12	0.00	7,301,992.58	459,263.04	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-B2	30711XE26	01/24/2023	5.28871 %	7,730,810.70	32,935.96	428,818.12	0.00	7,301,992.58	461,754.08	0.00
2E-B3	30711XE42	01/24/2023	5.68871 %	7,730,810.70	35,427.00	428,818.12	0.00	7,301,992.58	464,245.12	0.00
2E-B4	30711XE67	01/24/2023	6.08871 %	7,730,810.70	37,918.04	428,818.12	0.00	7,301,992.58	466,736.16	0.00
2E-C1	30711XE75	01/24/2023	4.88871 %	18,988,182.33	74,777.88	0.00	0.00	18,988,182.33	74,777.88	0.00
2E-C2	30711XE91	01/24/2023	5.28871 %	18,988,182.33	80,896.30	0.00	0.00	18,988,182.33	80,896.30	0.00
2E-C3	30711XF33	01/24/2023	5.68871 %	18,988,182.33	87,014.71	0.00	0.00	18,988,182.33	87,014.71	0.00
2E-C4	30711XF58	01/24/2023	6.08871 %	18,988,182.33	93,133.13	0.00	0.00	18,988,182.33	93,133.13	0.00
2E-D1	30711XF74	01/24/2023	4.88871 %	7,730,810.70	30,444.92	428,818.12	0.00	7,301,992.58	459,263.04	0.00
2E-D2	30711XF82	01/24/2023	5.28871 %	7,730,810.70	32,935.96	428,818.12	0.00	7,301,992.58	461,754.08	0.00
2E-D3	30711XF90	01/24/2023	5.68871 %	7,730,810.70	35,427.00	428,818.12	0.00	7,301,992.58	464,245.12	0.00
2E-D4	30711XG24	01/24/2023	6.08871 %	7,730,810.70	37,918.04	428,818.12	0.00	7,301,992.58	466,736.16	0.00
2E-D5	30711XG32	01/24/2023	6.58871 %	7,730,810.70	41,031.83	428,818.12	0.00	7,301,992.58	469,849.95	0.00
2E-F1	30711XG40	01/24/2023	4.88871 %	26,718,993.03	105,222.80	428,818.12	0.00	26,290,174.91	534,040.92	0.00
2E-F2	30711XG57	01/24/2023	5.28871 %	26,718,993.03	113,832.25	428,818.12	0.00	26,290,174.91	542,650.37	0.00
2E-F3	30711XG65	01/24/2023	5.68871 %	26,718,993.03	122,441.71	428,818.12	0.00	26,290,174.91	551,259.83	0.00
2E-F4	30711XG73	01/24/2023	6.08871 %	26,718,993.03	131,051.16	428,818.12	0.00	26,290,174.91	559,869.28	0.00
2E-F5	30711XG81	01/24/2023	6.58871 %	26,718,993.03	141,812.98	428,818.12	0.00	26,290,174.91	570,631.10	0.00
2X-1	30711XG99	01/24/2023	1.70000 %	0.00	10,586.92	0.00	0.00	0.00	10,586.92	0.00
2X-2	30711XH23	01/24/2023	1.30000 %	0.00	8,095.88	0.00	0.00	0.00	8,095.88	0.00
2X-3	30711XH31	01/24/2023	0.90000 %	0.00	5,604.84	0.00	0.00	0.00	5,604.84	0.00
2X-4	30711XH49	01/24/2023	0.50000 %	0.00	3,113.80	0.00	0.00	0.00	3,113.80	0.00
2Y-1	30711XH56	01/24/2023	1.70000 %	0.00	36,590.18	0.00	0.00	0.00	36,590.18	0.00
2Y-2	30711XH64	01/24/2023	1.30000 %	0.00	27,980.72	0.00	0.00	0.00	27,980.72	0.00
2Y-3	30711XH72	01/24/2023	0.90000 %	0.00	19,371.27	0.00	0.00	0.00	19,371.27	0.00
2Y-4	30711XH80	01/24/2023	0.50000 %	0.00	10,761.82	0.00	0.00	0.00	10,761.82	0.00
Totals				6,140,614,320.26	2,785,853.48	58,520,076.77	(5,940.85)	6,082,100,184.35	61,305,930.25	452,128.52

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jan-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	4,911,647,764.80	9,331,268.63	32,612,276.59	0.00	0.00	41,943,545.21	4,869,704,219.58	0.19241642	41,943,545.21
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	7,730,810.70	95,613.41	333,204.71	0.00	0.00	428,818.12	7,301,992.58	0.38455459	428,818.12
2M-BH	215,101,191.67	87,575,870.33	1,083,124.15	3,774,596.66	0.00	0.00	4,857,720.82	82,718,149.52	0.38455459	4,857,720.82
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	26,718,993.03	95,613.41	333,204.71	0.00	0.00	428,818.12	26,290,174.91	0.46151819	428,818.12
2M-2H	645,303,575.00	302,677,062.00	1,083,124.15	3,774,596.66	0.00	0.00	4,857,720.82	297,819,341.19	0.46151820	4,857,720.82
2B-1	151,053,000.00	151,053,000.00	0.00	0.00	0.00	0.00	0.00	151,053,000.00	1.00000000	0.00
2B-1H	7,951,103.00	7,951,103.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00	1.00000000	0.00
2B-2H	132,503,421.00	132,045,351.63	0.00	0.00	0.00	(5,940.85)	(5,940.85)	132,051,292.48	0.99658780	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	7,730,810.70	95,613.41	333,204.71	0.00	0.00	428,818.12	7,301,992.58	0.38455459	428,818.12
2E-B2	18,988,182.33	7,730,810.70	95,613.41	333,204.71	0.00	0.00	428,818.12	7,301,992.58	0.38455459	428,818.12
2E-B3	18,988,182.33	7,730,810.70	95,613.41	333,204.71	0.00	0.00	428,818.12	7,301,992.58	0.38455459	428,818.12

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Series 2018-C02



Distribution Date: 25-Jan-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	18,988,182.33	7,730,810.70	95,613.41	333,204.71	0.00	0.00	428,818.12	7,301,992.58	0.38455459	428,818.12
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	7,730,810.70	95,613.41	333,204.71	0.00	0.00	428,818.12	7,301,992.58	0.19227729	428,818.12
2E-D2	37,976,364.67	7,730,810.70	95,613.41	333,204.71	0.00	0.00	428,818.12	7,301,992.58	0.19227729	428,818.12
2E-D3	37,976,364.67	7,730,810.70	95,613.41	333,204.71	0.00	0.00	428,818.12	7,301,992.58	0.19227729	428,818.12
2E-D4	37,976,364.67	7,730,810.70	95,613.41	333,204.71	0.00	0.00	428,818.12	7,301,992.58	0.19227729	428,818.12
2E-D5	37,976,364.67	7,730,810.70	95,613.41	333,204.71	0.00	0.00	428,818.12	7,301,992.58	0.19227729	428,818.12
2E-F1	37,976,364.67	26,718,993.03	95,613.41	333,204.71	0.00	0.00	428,818.12	26,290,174.91	0.69227729	428,818.12
2E-F2	37,976,364.67	26,718,993.03	95,613.41	333,204.71	0.00	0.00	428,818.12	26,290,174.91	0.69227729	428,818.12
2E-F3	37,976,364.67	26,718,993.03	95,613.41	333,204.71	0.00	0.00	428,818.12	26,290,174.91	0.69227729	428,818.12
2E-F4	37,976,364.67	26,718,993.03	95,613.41	333,204.71	0.00	0.00	428,818.12	26,290,174.91	0.69227729	428,818.12
2E-F5	37,976,364.67	26,718,993.03	95,613.41	333,204.71	0.00	0.00	428,818.12	26,290,174.91	0.69227729	428,818.12
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	6,140,614,320.26	13,027,331.49	45,492,745.27	0.00	(5,940.85)	58,514,135.92	6,082,100,184.35	0.21869740	58,520,076.77

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	194.07373356	0.36870603	1.28860753	0.00000000	0.00000000	1.65731355	192.41642000	0.19241642	1.65731355
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	407.13800645	5.03541668	17.54800455	0.00000000	0.00000000	22.58342123	384.55458522	0.38455459	22.58342123
2M-BH	215,101,191.67	407.13800630	5.03541678	17.54800441	0.00000000	0.00000000	22.58342124	384.55458511	0.38455459	22.58342124
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	469.04600207	1.67847223	5.84933485	0.00000000	0.00000000	7.52780708	461.51819499	0.46151819	7.52780708
2M-2H	645,303,575.00	469.04600211	1.67847226	5.84933480	0.00000000	0.00000000	7.52780708	461.51819504	0.46151820	7.52780708
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	996.54296194	0.00000000	0.00000000	0.00000000	(0.04483545)	(0.04483545)	996.58779738	0.99658780	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	407.13800645	5.03541668	17.54800455	0.00000000	0.00000000	22.58342123	384.55458522	0.38455459	22.58342123
2E-B2	18,988,182.33	407.13800645	5.03541668	17.54800455	0.00000000	0.00000000	22.58342123	384.55458522	0.38455459	22.58342123
2E-B3	18,988,182.33	407.13800645	5.03541668	17.54800455	0.00000000	0.00000000	22.58342123	384.55458522	0.38455459	22.58342123

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jan-2023
09-Jan-2023 8:29:56 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	407.13800645	5.03541668	17.54800455	0.00000000	0.00000000	22.58342123	384.55458522	0.38455459	22.58342123
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	203.56900317	2.51770834	8.77400227	0.00000000	0.00000000	11.29171061	192.27729256	0.19227729	11.29171061
2E-D2	37,976,364.67	203.56900317	2.51770834	8.77400227	0.00000000	0.00000000	11.29171061	192.27729256	0.19227729	11.29171061
2E-D3	37,976,364.67	203.56900317	2.51770834	8.77400227	0.00000000	0.00000000	11.29171061	192.27729256	0.19227729	11.29171061
2E-D4	37,976,364.67	203.56900317	2.51770834	8.77400227	0.00000000	0.00000000	11.29171061	192.27729256	0.19227729	11.29171061
2E-D5	37,976,364.67	203.56900317	2.51770834	8.77400227	0.00000000	0.00000000	11.29171061	192.27729256	0.19227729	11.29171061
2E-F1	37,976,364.67	703.56900304	2.51770834	8.77400227	0.00000000	0.00000000	11.29171061	692.27729243	0.69227729	11.29171061
2E-F2	37,976,364.67	703.56900304	2.51770834	8.77400227	0.00000000	0.00000000	11.29171061	692.27729243	0.69227729	11.29171061
2E-F3	37,976,364.67	703.56900304	2.51770834	8.77400227	0.00000000	0.00000000	11.29171061	692.27729243	0.69227729	11.29171061
2E-F4	37,976,364.67	703.56900304	2.51770834	8.77400227	0.00000000	0.00000000	11.29171061	692.27729243	0.69227729	11.29171061
2E-F5	37,976,364.67	703.56900304	2.51770834	8.77400227	0.00000000	0.00000000	11.29171061	692.27729243	0.69227729	11.29171061
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jan-2023
 09-Jan-2023 8:29:56 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	4,911,647,764.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,869,704,219.58
2M-1	N/A	N/A	5.03871 %	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	6.58871 %	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	12/27/22 - 01/24/23	29	6.58871 %	7,730,810.70	41,031.83	0.00	0.00	0.00	0.00	41,031.83	0.00	7,301,992.58
2M-BH	N/A	N/A	0.00000 %	87,575,870.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	82,718,149.52
2M-2C	12/27/22 - 01/24/23	29	6.58871 %	18,988,182.33	100,781.14	0.00	0.00	0.00	0.00	100,781.14	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	12/27/22 - 01/24/23	29	6.58871 %	26,718,993.03	141,812.98	0.00	0.00	0.00	0.00	141,812.98	0.00	26,290,174.91
2M-2H	N/A	N/A	0.00000 %	302,677,062.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	297,819,341.19
2B-1	12/27/22 - 01/24/23	29	8.38871 %	151,053,000.00	1,020,751.51	0.00	0.00	0.00	0.00	1,020,751.51	0.00	151,053,000.00
2B-1H	N/A	N/A	0.00000 %	7,951,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00
2B-2H	N/A	N/A	0.00000 %	132,045,351.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,051,292.48
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	12/27/22 - 01/24/23	29	1.70000 %	7,730,810.70	10,586.92	0.00	0.00	0.00	0.00	10,586.92	0.00	7,301,992.58
2B-I2	12/27/22 - 01/24/23	29	1.30000 %	7,730,810.70	8,095.88	0.00	0.00	0.00	0.00	8,095.88	0.00	7,301,992.58
2B-I3	12/27/22 - 01/24/23	29	0.90000 %	7,730,810.70	5,604.84	0.00	0.00	0.00	0.00	5,604.84	0.00	7,301,992.58
2B-I4	12/27/22 - 01/24/23	29	0.50000 %	7,730,810.70	3,113.80	0.00	0.00	0.00	0.00	3,113.80	0.00	7,301,992.58
2C-I1	12/27/22 - 01/24/23	29	1.70000 %	18,988,182.33	26,003.26	0.00	0.00	0.00	0.00	26,003.26	0.00	18,988,182.33
2C-I2	12/27/22 - 01/24/23	29	1.30000 %	18,988,182.33	19,884.85	0.00	0.00	0.00	0.00	19,884.85	0.00	18,988,182.33
2C-I3	12/27/22 - 01/24/23	29	0.90000 %	18,988,182.33	13,766.43	0.00	0.00	0.00	0.00	13,766.43	0.00	18,988,182.33
2C-I4	12/27/22 - 01/24/23	29	0.50000 %	18,988,182.33	7,648.02	0.00	0.00	0.00	0.00	7,648.02	0.00	18,988,182.33
2E-A1	N/A	N/A	4.88871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.28871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.68871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.08871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	12/27/22 - 01/24/23	29	4.88871 %	7,730,810.70	30,444.92	0.00	0.00	0.00	0.00	30,444.92	0.00	7,301,992.58
2E-B2	12/27/22 - 01/24/23	29	5.28871 %	7,730,810.70	32,935.96	0.00	0.00	0.00	0.00	32,935.96	0.00	7,301,992.58

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jan-2023
09-Jan-2023 8:29:56 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	12/27/22 - 01/24/23	29	5.68871 %	7,730,810.70	35,427.00	0.00	0.00	0.00	0.00	35,427.00	0.00	7,301,992.58
2E-B4	12/27/22 - 01/24/23	29	6.08871 %	7,730,810.70	37,918.04	0.00	0.00	0.00	0.00	37,918.04	0.00	7,301,992.58
2E-C1	12/27/22 - 01/24/23	29	4.88871 %	18,988,182.33	74,777.88	0.00	0.00	0.00	0.00	74,777.88	0.00	18,988,182.33
2E-C2	12/27/22 - 01/24/23	29	5.28871 %	18,988,182.33	80,896.30	0.00	0.00	0.00	0.00	80,896.30	0.00	18,988,182.33
2E-C3	12/27/22 - 01/24/23	29	5.68871 %	18,988,182.33	87,014.71	0.00	0.00	0.00	0.00	87,014.71	0.00	18,988,182.33
2E-C4	12/27/22 - 01/24/23	29	6.08871 %	18,988,182.33	93,133.13	0.00	0.00	0.00	0.00	93,133.13	0.00	18,988,182.33
2E-D1	12/27/22 - 01/24/23	29	4.88871 %	7,730,810.70	30,444.92	0.00	0.00	0.00	0.00	30,444.92	0.00	7,301,992.58
2E-D2	12/27/22 - 01/24/23	29	5.28871 %	7,730,810.70	32,935.96	0.00	0.00	0.00	0.00	32,935.96	0.00	7,301,992.58
2E-D3	12/27/22 - 01/24/23	29	5.68871 %	7,730,810.70	35,427.00	0.00	0.00	0.00	0.00	35,427.00	0.00	7,301,992.58
2E-D4	12/27/22 - 01/24/23	29	6.08871 %	7,730,810.70	37,918.04	0.00	0.00	0.00	0.00	37,918.04	0.00	7,301,992.58
2E-D5	12/27/22 - 01/24/23	29	6.58871 %	7,730,810.70	41,031.83	0.00	0.00	0.00	0.00	41,031.83	0.00	7,301,992.58
2E-F1	12/27/22 - 01/24/23	29	4.88871 %	26,718,993.03	105,222.80	0.00	0.00	0.00	0.00	105,222.80	0.00	26,290,174.91
2E-F2	12/27/22 - 01/24/23	29	5.28871 %	26,718,993.03	113,832.25	0.00	0.00	0.00	0.00	113,832.25	0.00	26,290,174.91
2E-F3	12/27/22 - 01/24/23	29	5.68871 %	26,718,993.03	122,441.71	0.00	0.00	0.00	0.00	122,441.71	0.00	26,290,174.91
2E-F4	12/27/22 - 01/24/23	29	6.08871 %	26,718,993.03	131,051.16	0.00	0.00	0.00	0.00	131,051.16	0.00	26,290,174.91
2E-F5	12/27/22 - 01/24/23	29	6.58871 %	26,718,993.03	141,812.98	0.00	0.00	0.00	0.00	141,812.98	0.00	26,290,174.91
2X-1	12/27/22 - 01/24/23	29	1.70000 %	7,730,810.70	10,586.92	0.00	0.00	0.00	0.00	10,586.92	0.00	7,301,992.58
2X-2	12/27/22 - 01/24/23	29	1.30000 %	7,730,810.70	8,095.88	0.00	0.00	0.00	0.00	8,095.88	0.00	7,301,992.58
2X-3	12/27/22 - 01/24/23	29	0.90000 %	7,730,810.70	5,604.84	0.00	0.00	0.00	0.00	5,604.84	0.00	7,301,992.58
2X-4	12/27/22 - 01/24/23	29	0.50000 %	7,730,810.70	3,113.80	0.00	0.00	0.00	0.00	3,113.80	0.00	7,301,992.58
2Y-1	12/27/22 - 01/24/23	29	1.70000 %	26,718,993.03	36,590.18	0.00	0.00	0.00	0.00	36,590.18	0.00	26,290,174.91
2Y-2	12/27/22 - 01/24/23	29	1.30000 %	26,718,993.03	27,980.72	0.00	0.00	0.00	0.00	27,980.72	0.00	26,290,174.91
2Y-3	12/27/22 - 01/24/23	29	0.90000 %	26,718,993.03	19,371.27	0.00	0.00	0.00	0.00	19,371.27	0.00	26,290,174.91
2Y-4	12/27/22 - 01/24/23	29	0.50000 %	26,718,993.03	10,761.82	0.00	0.00	0.00	0.00	10,761.82	0.00	26,290,174.91
Totals					2,785,853.48	0.00	0.00	0.00	0.00	2,785,853.48	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jan-2023
 09-Jan-2023 8:29:56 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 %	194.07373356	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	192.41642000
2M-1	188,817,000.00	5.03871 %	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	6.58871 %	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	6.58871 %	407.13800645	2.16091405	0.00000000	0.00000000	0.00000000	0.00000000	2.16091405	0.00000000	384.55458522
2M-BH	215,101,191.67	0.00000 %	407.13800630	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	384.55458511
2M-2C	18,988,182.33	6.58871 %	1000.00000000	5.30757174	0.00000000	0.00000000	0.00000000	0.00000000	5.30757174	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	6.58871 %	469.04600207	2.48949544	0.00000000	0.00000000	0.00000000	0.00000000	2.48949544	0.00000000	461.51819499
2M-2H	645,303,575.00	0.00000 %	469.04600211	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	461.51819504
2B-1	151,053,000.00	8.38871 %	1000.00000000	6.75757191	0.00000000	0.00000000	0.00000000	0.00000000	6.75757191	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 %	996.54296194	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.58779738
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 %	407.13800645	0.55755310	0.00000000	0.00000000	0.00000000	0.00000000	0.55755310	0.00000000	384.55458522
2B-I2	0.00	1.30000 %	407.13800645	0.42636414	0.00000000	0.00000000	0.00000000	0.00000000	0.42636414	0.00000000	384.55458522
2B-I3	0.00	0.90000 %	407.13800645	0.29517517	0.00000000	0.00000000	0.00000000	0.00000000	0.29517517	0.00000000	384.55458522
2B-I4	0.00	0.50000 %	407.13800645	0.16398621	0.00000000	0.00000000	0.00000000	0.00000000	0.16398621	0.00000000	384.55458522
2C-I1	0.00	1.70000 %	1000.00000000	1.36944440	0.00000000	0.00000000	0.00000000	0.00000000	1.36944440	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.04722241	0.00000000	0.00000000	0.00000000	0.00000000	1.04722241	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.72499988	0.00000000	0.00000000	0.00000000	0.00000000	0.72499988	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.40277789	0.00000000	0.00000000	0.00000000	0.00000000	0.40277789	0.00000000	1000.00000000
2E-A1	18,988,182.33	4.88871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	5.28871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	5.68871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	18,988,182.33	6.08871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	4.88871 %	407.13800645	1.60336147	0.00000000	0.00000000	0.00000000	0.00000000	1.60336147	0.00000000	384.55458522
2E-B2	18,988,182.33	5.28871 %	407.13800645	1.73455044	0.00000000	0.00000000	0.00000000	0.00000000	1.73455044	0.00000000	384.55458522
2E-B3	18,988,182.33	5.68871 %	407.13800645	1.86573940	0.00000000	0.00000000	0.00000000	0.00000000	1.86573940	0.00000000	384.55458522
2E-B4	18,988,182.33	6.08871 %	407.13800645	1.99692837	0.00000000	0.00000000	0.00000000	0.00000000	1.99692837	0.00000000	384.55458522
2E-C1	18,988,182.33	4.88871 %	1000.00000000	3.93812734	0.00000000	0.00000000	0.00000000	0.00000000	3.93812734	0.00000000	1000.00000000
2E-C2	18,988,182.33	5.28871 %	1000.00000000	4.26034986	0.00000000	0.00000000	0.00000000	0.00000000	4.26034986	0.00000000	1000.00000000
2E-C3	18,988,182.33	5.68871 %	1000.00000000	4.58257186	0.00000000	0.00000000	0.00000000	0.00000000	4.58257186	0.00000000	1000.00000000
2E-C4	18,988,182.33	6.08871 %	1000.00000000	4.90479438	0.00000000	0.00000000	0.00000000	0.00000000	4.90479438	0.00000000	1000.00000000
2E-D1	37,976,364.67	4.88871 %	203.56900317	0.80168074	0.00000000	0.00000000	0.00000000	0.00000000	0.80168074	0.00000000	192.27729256
2E-D2	37,976,364.67	5.28871 %	203.56900317	0.86727522	0.00000000	0.00000000	0.00000000	0.00000000	0.86727522	0.00000000	192.27729256
2E-D3	37,976,364.67	5.68871 %	203.56900317	0.93286970	0.00000000	0.00000000	0.00000000	0.00000000	0.93286970	0.00000000	192.27729256
2E-D4	37,976,364.67	6.08871 %	203.56900317	0.99846419	0.00000000	0.00000000	0.00000000	0.00000000	0.99846419	0.00000000	192.27729256
2E-D5	37,976,364.67	6.58871 %	203.56900317	1.08045703	0.00000000	0.00000000	0.00000000	0.00000000	1.08045703	0.00000000	192.27729256
2E-F1	37,976,364.67	4.88871 %	703.56900304	2.77074441	0.00000000	0.00000000	0.00000000	0.00000000	2.77074441	0.00000000	692.27729243
2E-F2	37,976,364.67	5.28871 %	703.56900304	2.99744989	0.00000000	0.00000000	0.00000000	0.00000000	2.99744989	0.00000000	692.27729243
2E-F3	37,976,364.67	5.68871 %	703.56900304	3.22415563	0.00000000	0.00000000	0.00000000	0.00000000	3.22415563	0.00000000	692.27729243
2E-F4	37,976,364.67	6.08871 %	703.56900304	3.45086111	0.00000000	0.00000000	0.00000000	0.00000000	3.45086111	0.00000000	692.27729243
2E-F5	37,976,364.67	6.58871 %	703.56900304	3.73424316	0.00000000	0.00000000	0.00000000	0.00000000	3.73424316	0.00000000	692.27729243
2X-1	0.00	1.70000 %	203.56900317	0.27877655	0.00000000	0.00000000	0.00000000	0.00000000	0.27877655	0.00000000	192.27729256
2X-2	0.00	1.30000 %	203.56900317	0.21318207	0.00000000	0.00000000	0.00000000	0.00000000	0.21318207	0.00000000	192.27729256
2X-3	0.00	0.90000 %	203.56900317	0.14758759	0.00000000	0.00000000	0.00000000	0.00000000	0.14758759	0.00000000	192.27729256
2X-4	0.00	0.50000 %	203.56900317	0.08199310	0.00000000	0.00000000	0.00000000	0.00000000	0.08199310	0.00000000	192.27729256
2Y-1	0.00	1.70000 %	703.56900304	0.96349875	0.00000000	0.00000000	0.00000000	0.00000000	0.96349875	0.00000000	692.27729243
2Y-2	0.00	1.30000 %	703.56900304	0.73679301	0.00000000	0.00000000	0.00000000	0.00000000	0.73679301	0.00000000	692.27729243
2Y-3	0.00	0.90000 %	703.56900304	0.51008753	0.00000000	0.00000000	0.00000000	0.00000000	0.51008753	0.00000000	692.27729243
2Y-4	0.00	0.50000 %	703.56900304	0.28338205	0.00000000	0.00000000	0.00000000	0.00000000	0.28338205	0.00000000	692.27729243

(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	1,189,640.24
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	414,968.18
Gains & Subsequent Recoveries (Realized Losses)	5,940.85
Total Deposits	1,610,549.27
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,591,382.61
Total Withdrawals (Pool Distribution Amount)	1,610,549.27
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	47,224,143.30
Total Principal Reduction Cumulative	21,015,814,761.74
Scheduled Principal Current	10,510,006.19
Scheduled Principal Cumulative	1,504,800,619.64
Unscheduled Principal Current	36,720,077.96
Unscheduled Principal Cumulative	19,510,562,012.66
Senior Reduction Amount	41,943,545.21
Subordinate Reduction Amount	5,286,538.94
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	5,940.85
Modification Loss Amount	155,149.15
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	94,345.02
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	31526
Period Reference Pool Removal Loan Count	197
Period Ending Loan Count	31329
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	5,484,869,131.19
Period PIF Loan Count Current	195
PIF Loan Count Cumulative	80504
Period PIF Loan UPB Current	33,939,540.39
PIF Loan UPB Cumulative	19,143,789,107.80
Period Partial Prepayment Amount	2,383,234.27
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	150
Repurchase Prior Credit Event UPB Curr	414,968.18
Repurchase Prior Credit Event UPB Cum	29,138,536.46
Credit Event Amount Current	87,648.58
Credit Event Amount Cumulative	29,205,148.55
Total Active Modified Loan Count	830
Total Active Modified Loan UPB	201,259,672.53
Libor Rate	4.388710%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.784616%
Subordinate Percentage	11.215384%
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 %	11.220000 %	11.220000 %
2M-1	0.00	0.00	3.750000 %	11.220000 %	11.220000 %
2M-1H	0.00	0.00	3.750000 %	11.220000 %	11.220000 %
2M-2A	0.00	0.00	2.870000 %	11.220000 %	11.220000 %
2M-2B	0.00	0.00	1.980000 %	9.490000 %	9.570000 %
2M-2C	0.00	0.00	1.100000 %	5.260000 %	5.310000 %
2M-2	0.00	0.00	1.100000 %	5.260000 %	5.310000 %
2M-2H	0.00	0.00	1.100000 %	5.260000 %	5.310000 %
2B-1	0.00	0.00	0.500000 %	2.390000 %	2.410000 %
2B-1H	0.00	0.00	0.500000 %	2.390000 %	2.410000 %
2B-2H	0.00	5,940.85	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	580	106,504,050.70	1.851320 %	1.941779 %
60 Days	165	29,217,684.32	0.526669 %	0.532696 %
90 Days	80	16,117,792.35	0.255354 %	0.293859 %
120 Days	65	10,827,842.55	0.207476 %	0.197413 %
150 Days	39	6,876,803.77	0.124485 %	0.125378 %
180+ Days	345	66,614,989.66	1.101216 %	1.214523 %
Totals	1274	236,159,163.35	4.066520 %	4.305648 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	585	149,487,826.60	155,149.15	0.103787

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	158,552.69	165.16	0.104167
Summary	0090214675	219,785.22	274.73	0.124999
Summary	0090214693	421,451.69	421.69	0.100057
Summary	0090214959	187,141.91	155.95	0.083332
Summary	0090215245	102,030.14	47.45	0.046506
Summary	0090215258	244,704.14	229.41	0.093750
Summary	0090215621	399,486.82	374.52	0.093750
Summary	0090215714	423,223.20	396.77	0.093750
Summary	0090215723	389,488.61	527.43	0.135416
Summary	0090216012	334,646.45	310.94	0.092916
Summary	0090216141	303,185.87	568.47	0.187499
Summary	0090216543	217,518.71	156.79	0.072081
Summary	0090216868	212,709.62	153.33	0.072084
Summary	0090216889	136,884.61	88.42	0.064595
Summary	0090216903	214,971.61	268.71	0.124998
Summary	0090216958	132,568.15	165.71	0.125000
Summary	0090217505	415,944.67	129.98	0.031249
Summary	0090217638	241,237.02	10.39	0.004307
Summary	0090217648	238,909.72	166.29	0.069604
Summary	0090217688	249,258.42	111.95	0.044913
Summary	0090217928	300,365.79	187.73	0.062500
Summary	0090217980	256,285.47	160.18	0.062501
Summary	0090218066	208,488.76	261.63	0.125489
Summary	0090219266	172,647.58	172.07	0.099665
Summary	0090219293	182,664.63	266.39	0.145836

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219305	327,466.26	477.55	0.145832
Summary	0090219840	193,597.42	141.16	0.072914
Summary	0090219896	351,431.19	732.15	0.208334
Summary	0090220107	116,420.49	60.64	0.052087
Summary	0090220188	395,178.62	823.29	0.208334
Summary	0090220321	210,133.53	328.33	0.156248
Summary	0090220417	271,164.67	254.22	0.093751
Summary	0090220470	421,075.77	482.48	0.114583
Summary	0090220778	188,899.95	45.19	0.023923
Summary	0090221111	429,910.94	137.90	0.032076
Summary	0090221174	136,774.98	89.80	0.065655
Summary	0090221407	412,624.44	535.67	0.129820
Summary	0090221834	167,693.64	296.96	0.177085
Summary	0090221888	71,576.31	104.38	0.145830
Summary	0090221941	342,325.80	392.25	0.114584
Summary	0090222064	452,657.20	471.52	0.104167
Summary	0090222107	124,882.91	156.10	0.124997
Summary	0090222200	142,991.93	80.67	0.056416
Summary	0090222714	192,921.94	241.15	0.124999
Summary	0090222855	434,933.30	317.14	0.072917
Summary	0090223201	335,948.49	454.93	0.135417
Summary	0090223213	169,907.81	43.60	0.025661
Summary	0090223460	178,398.56	204.42	0.114586
Summary	0090223681	186,321.09	49.62	0.026631
Summary	0090223694	109,520.90	114.08	0.104163
Summary	0090223706	197,451.30	246.81	0.124998
Summary	0090223719	435,207.67	816.01	0.187499
Summary	0090223903	72,471.39	60.39	0.083329
Summary	0090224377	168,064.88	157.56	0.093750
Summary	0090224608	405,798.53	464.98	0.114584
Summary	0090224841	52,459.63	92.90	0.177089
Summary	0090224881	139,134.62	43.48	0.031250
Summary	0090225915	115,405.23	144.26	0.125003
Summary	0090225918	316,677.55	395.85	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090225924	205,729.29	319.74	0.155418
Summary	0090226077	179,132.61	354.53	0.197915
Summary	0090226539	230,722.98	264.37	0.114583
Summary	0090226843	242,447.86	328.31	0.135415
Summary	0090227022	126,897.67	13.22	0.010418
Summary	0090227067	141,007.80	102.82	0.072918
Summary	0090227219	363,268.29	378.40	0.104165
Summary	0090228006	149,593.25	202.57	0.135414
Summary	0090228048	174,242.95	235.95	0.135414
Summary	0090228235	153,456.09	107.87	0.070294
Summary	0090228260	203,149.16	232.78	0.114586
Summary	0090228658	232,716.68	145.45	0.062501
Summary	0090228676	321,743.37	335.15	0.104167
Summary	0090228868	670,452.52	1,263.11	0.188397
Summary	0090229095	297,654.91	217.04	0.072917
Summary	0090229165	217,351.62	362.25	0.166665
Summary	0090229212	229,765.49	150.15	0.065349
Summary	0090229562	441,614.50	490.10	0.110979
Summary	0090229768	189,952.60	82.67	0.043521
Summary	0090229873	114,538.66	87.89	0.076734
Summary	0090230204	228,426.07	175.59	0.076870
Summary	0090230573	210,158.99	262.70	0.125001
Summary	0090230739	117,661.53	159.33	0.135414
Summary	0090230781	155,487.75	95.84	0.061638
Summary	0090230815	158,293.91	148.40	0.093750
Summary	0090230864	181,610.99	80.35	0.044243
Summary	0090230911	251,974.78	42.46	0.016851
Summary	0090231111	112,059.78	27.69	0.024710
Summary	0090231384	223,150.04	149.70	0.067085
Summary	0090231554	80,453.96	134.09	0.166667
Summary	0090231693	387,248.69	396.77	0.102459
Summary	0090231859	117,341.29	97.78	0.083330
Summary	0090232058	429,509.03	134.22	0.031250
Summary	0090232082	229,824.15	204.52	0.088990

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Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090232111	158,586.59	103.62	0.065340
Summary	0090232180	171,273.96	45.08	0.026320
Summary	0090232293	50,407.53	94.51	0.187492
Summary	0090232483	140,115.84	175.14	0.124997
Summary	0090232752	320,545.97	267.12	0.083333
Summary	0090232800	345,906.34	504.45	0.145834
Summary	0090232860	127,392.14	132.70	0.104167
Summary	0090233039	158,959.65	75.09	0.047238
Summary	0090233491	373,964.11	155.82	0.041667
Summary	0090233560	614,982.48	896.85	0.145833
Summary	0090233832	354,820.49	443.53	0.125001
Summary	0090233914	179,806.91	318.41	0.177084
Summary	0090234156	107,589.64	177.85	0.165304
Summary	0090234414	136,236.71	113.53	0.083333
Summary	0090234671	215,679.88	108.30	0.050213
Summary	0090235100	240,985.82	125.51	0.052082
Summary	0090235302	321,087.43	234.13	0.072918
Summary	0090235541	264,638.96	248.10	0.093750
Summary	0090235617	124,369.87	168.42	0.135419
Summary	0090235628	244,836.01	431.52	0.176249
Summary	0090236080	384,375.60	397.19	0.103334
Summary	0090236659	173,969.64	66.87	0.038438
Summary	0090237010	418,283.90	496.71	0.118749
Summary	0090237386	262,241.23	355.12	0.135417
Summary	0090237466	406,907.93	593.41	0.145834
Summary	0090237593	541,019.66	763.51	0.141124
Summary	0090237769	442,126.37	247.67	0.056018
Summary	0090237942	366,025.67	419.40	0.114582
Summary	0090237996	419,700.38	325.02	0.077441
Summary	0090238145	138,186.25	187.13	0.135419
Summary	0090238418	293,832.54	122.43	0.041667
Summary	0090238794	173,775.39	162.91	0.093747
Summary	0090238939	138,577.45	158.79	0.114586
Summary	0090239050	427,610.82	534.51	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090239065	358,177.83	261.17	0.072916
Summary	0090239193	196,084.21	102.13	0.052085
Summary	0090239356	155,004.98	49.52	0.031947
Summary	0090239376	59,366.99	55.66	0.093756
Summary	0090239441	279,709.82	249.39	0.089160
Summary	0090239554	231,425.11	192.85	0.083331
Summary	0090239580	148,774.78	154.97	0.104164
Summary	0090239739	131,656.52	21.21	0.016110
Summary	0090239872	72,271.05	126.10	0.174482
Summary	0090240181	135,842.68	183.95	0.135414
Summary	0090240191	288,550.25	272.31	0.094372
Summary	0090240373	313,008.46	619.50	0.197918
Summary	0090240649	147,539.64	138.32	0.093751
Summary	0090240879	406,540.94	423.48	0.104167
Summary	0090240915	174,492.77	199.94	0.114584
Summary	0090241200	228,813.78	96.29	0.042082
Summary	0090241532	663,272.21	621.82	0.093750
Summary	0090241630	181,190.38	264.24	0.145836
Summary	0090241846	189,536.46	197.43	0.104165
Summary	0090241928	93,635.02	146.30	0.156245
Summary	0090242090	407,857.78	382.37	0.093751
Summary	0090242269	421,332.31	482.78	0.114584
Summary	0090242442	157,861.45	180.88	0.114581
Summary	0090242469	163,701.21	238.73	0.145833
Summary	0090242560	77,636.34	97.05	0.125006
Summary	0090242661	348,082.26	217.55	0.062500
Summary	0090242835	409,426.80	597.08	0.145833
Summary	0090242997	413,020.99	430.23	0.104167
Summary	0090243396	330,288.96	344.05	0.104166
Summary	0090243477	108,932.26	124.82	0.114585
Summary	0090243658	435,897.48	635.68	0.145832
Summary	0090243679	336,478.26	502.10	0.149222
Summary	0090243681	231,909.76	144.94	0.062498
Summary	0090244155	130,840.33	61.55	0.047042

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090245010	182,436.09	117.33	0.064313
Summary	0090245579	288,711.75	227.19	0.078691
Summary	0090245610	115,751.67	144.69	0.125000
Summary	0090245849	153,290.06	70.94	0.046278
Summary	0090246480	155,444.87	161.92	0.104166
Summary	0090246595	330,980.99	241.34	0.072917
Summary	0090246834	312,724.91	651.51	0.208333
Summary	0090247205	367,095.45	382.39	0.104166
Summary	0090247207	303,376.05	296.35	0.097684
Summary	0090247265	316,845.33	462.07	0.145835
Summary	0090247459	251,784.46	438.78	0.174268
Summary	0090247921	281,233.08	351.54	0.125000
Summary	0090247933	122,120.71	114.49	0.093752
Summary	0090248046	337,863.00	525.10	0.155418
Summary	0090248187	172,260.31	215.33	0.125003
Summary	0090248191	326,929.35	442.72	0.135418
Summary	0090248419	313,683.52	228.73	0.072917
Summary	0090248461	228,323.90	261.62	0.114583
Summary	0090248695	264,098.46	34.18	0.012942
Summary	0090249259	204,476.74	234.30	0.114585
Summary	0090249587	447,634.68	606.17	0.135416
Summary	0090249608	413,416.64	559.84	0.135418
Summary	0090249621	123,299.58	154.12	0.124996
Summary	0090249733	364,509.75	341.73	0.093751
Summary	0090249860	441,278.24	551.60	0.125000
Summary	0090250288	213,150.60	266.44	0.125001
Summary	0090250319	132,744.36	193.59	0.145837
Summary	0090250534	485,966.79	378.65	0.077917
Summary	0090250981	228,062.56	261.32	0.114583
Summary	0090251184	80,894.00	17.94	0.022177
Summary	0090251788	76,928.56	152.25	0.197911
Summary	0090251894	77,025.96	25.47	0.033067
Summary	0090251921	293,270.00	516.89	0.176251
Summary	0090252060	310,260.15	154.21	0.049703

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090252563	104,553.56	31.12	0.029765
Summary	0090252668	239,235.41	199.36	0.083332
Summary	0090252870	309,724.51	423.34	0.136683
Summary	0090253124	247,585.67	405.97	0.163972
Summary	0090253179	434,512.29	316.83	0.072916
Summary	0090253311	272,061.28	312.42	0.114834
Summary	0090253580	171,638.70	239.99	0.139823
Summary	0090253765	263,754.62	274.74	0.104165
Summary	0090253903	339,233.07	530.05	0.156250
Summary	0090254285	397,343.29	602.87	0.151725
Summary	0090254544	240,199.07	223.18	0.092915
Summary	0090254831	201,555.93	156.05	0.077423
Summary	0090254914	347,252.23	144.69	0.041667
Summary	0090254915	287,955.19	359.94	0.124999
Summary	0090254994	198,092.03	41.27	0.020834
Summary	0090255002	300,744.47	407.26	0.135417
Summary	0090255509	404,033.87	757.56	0.187499
Summary	0090255734	102,587.02	85.49	0.083334
Summary	0090255775	364,623.44	82.42	0.022604
Summary	0090255797	235,309.63	338.61	0.143900
Summary	0090255889	348,577.55	104.58	0.030002
Summary	0090256109	164,075.22	90.13	0.054932
Summary	0090256306	259,588.83	187.12	0.072083
Summary	0090256639	169,790.36	44.93	0.026462
Summary	0090256788	243,894.96	304.87	0.125001
Summary	0090257345	185,953.74	21.87	0.011761
Summary	0090257412	313,950.98	359.74	0.114585
Summary	0090257421	283,601.20	381.68	0.134583
Summary	0090258367	420,720.37	569.73	0.135418
Summary	0090258756	166,005.93	70.86	0.042685
Summary	0090259395	295,324.02	430.68	0.145833
Summary	0090260003	142,060.06	54.58	0.038420
Summary	0090260044	119,325.15	149.16	0.125003
Summary	0090260237	293,924.93	153.09	0.052085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090260955	462,719.76	626.60	0.135417
Summary	0090261628	114,676.17	119.45	0.104163
Summary	0090262201	104,414.45	170.40	0.163196
Summary	0090262782	239,550.09	499.06	0.208332
Summary	0090263325	147,184.38	168.65	0.114584
Summary	0090263416	250,603.70	208.84	0.083335
Summary	0090263571	117,434.68	134.56	0.114583
Summary	0090263786	339,840.51	389.40	0.114583
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	341,943.33	138.29	0.040442
Summary	0090264607	142,713.72	118.93	0.083335
Summary	0090264801	288,533.05	270.50	0.093750
Summary	0090264999	164,318.55	331.68	0.201852
Summary	0090265118	364,630.00	303.86	0.083334
Summary	0090265154	436,537.14	682.09	0.156250
Summary	0090265164	142,035.88	295.91	0.208335
Summary	0090265232	112,782.40	156.16	0.138461
Summary	0090265315	403,461.12	576.36	0.142854
Summary	0090265392	365,846.34	304.87	0.083333
Summary	0090265562	115,182.75	94.27	0.081844
Summary	0090265733	88,550.88	101.46	0.114578
Summary	0090266377	340,804.77	177.50	0.052083
Summary	0090266521	119,549.55	48.88	0.040887
Summary	0090266684	203,243.98	211.71	0.104165
Summary	0090266806	380,044.48	273.96	0.072086
Summary	0090266892	171,680.61	214.60	0.125000
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267523	329,052.92	211.31	0.064218
Summary	0090267550	271,200.23	226.00	0.083333
Summary	0090268015	219,404.52	342.82	0.156250
Summary	0090268101	190,119.95	50.14	0.026373
Summary	0090268114	337,593.64	246.16	0.072916
Summary	0090268220	368,922.89	381.22	0.103333
Summary	0090268292	171,565.81	178.45	0.104013

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090269392	353,494.97	147.29	0.041667
Summary	0090269494	229,593.14	94.27	0.041060
Summary	0090269591	220,551.56	298.66	0.135415
Summary	0090269638	380,782.36	335.84	0.088197
Summary	0090269728	259,524.77	324.41	0.125002
Summary	0090269823	347,351.17	107.11	0.030836
Summary	0090270029	131,042.51	51.31	0.039155
Summary	0090270462	100,928.88	52.57	0.052086
Summary	0090270858	171,985.75	96.18	0.055923
Summary	0090271445	526,906.70	612.17	0.116182
Summary	0090271469	167,522.93	122.15	0.072915
Summary	0090271506	386,721.57	483.40	0.124999
Summary	0090271653	231,313.79	337.33	0.145832
Summary	0090271718	87,802.47	54.88	0.062504
Summary	0090271799	403,563.21	230.89	0.057213
Summary	0090271935	424,446.93	663.20	0.156250
Summary	0090272228	492,913.45	616.14	0.125000
Summary	0090272294	162,658.14	118.60	0.072914
Summary	0090272367	147,165.92	291.27	0.197919
Summary	0090272790	187,647.03	312.75	0.166669
Summary	0090273057	229,989.22	239.57	0.104166
Summary	0090273234	386,159.09	482.70	0.125000
Summary	0090273651	265,293.73	552.70	0.208335
Summary	0090273705	100,291.31	135.81	0.135416
Summary	0090273750	133,419.98	77.92	0.058402
Summary	0090273803	285,475.65	346.14	0.121250
Summary	0090273804	356,175.28	548.00	0.153857
Summary	0090274114	182,947.43	114.34	0.062499
Summary	0090274189	544,904.88	588.78	0.108052
Summary	0090274357	144,230.61	72.85	0.050509
Summary	0090274976	283,658.82	81.16	0.028612
Summary	0090275483	334,110.07	452.44	0.135416
Summary	0090275485	105,970.53	68.44	0.064584
Summary	0090275873	212,247.29	230.82	0.108751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090275969	262,356.81	191.30	0.072916
Summary	0090276734	442,346.63	236.07	0.053368
Summary	0090276795	282,744.79	29.45	0.010416
Summary	0090277080	251,620.39	498.00	0.197917
Summary	0090277123	389,348.48	608.36	0.156251
Summary	0090277433	237,264.87	129.94	0.054766
Summary	0090277532	223,477.53	232.79	0.104167
Summary	0090277855	147,095.29	199.19	0.135416
Summary	0090279076	139,773.24	58.39	0.041775
Summary	0090279308	344,559.59	358.92	0.104168
Summary	0090279513	66,863.08	100.99	0.151040
Summary	0090279690	98,134.53	112.45	0.114588
Summary	0090279777	190,737.68	357.63	0.187498
Summary	0090280137	229,249.22	167.16	0.072916
Summary	0090280456	156,976.19	228.92	0.145831
Summary	0090280806	144,819.14	165.94	0.114584
Summary	0090281259	326,894.87	272.41	0.083333
Summary	0090281272	365,597.58	418.91	0.114582
Summary	0090281633	341,165.01	213.23	0.062501
Summary	0090281729	430,394.26	672.49	0.156250
Summary	0090282141	158,304.76	115.43	0.072916
Summary	0090282209	156,638.59	212.11	0.135414
Summary	0090282286	261,623.60	436.04	0.166667
Summary	0090282411	227,977.93	261.22	0.114581
Summary	0090282412	175,329.46	85.30	0.048651
Summary	0090282503	167,714.73	245.40	0.146320
Summary	0090282926	148,640.38	123.87	0.083335
Summary	0090283314	208,720.28	280.90	0.134582
Summary	0090283529	610,349.18	572.20	0.093750
Summary	0090283705	291,073.96	181.92	0.062500
Summary	0090283789	163,239.55	357.09	0.218752
Summary	0090283984	554,207.11	566.53	0.102224
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284478	118,727.25	37.10	0.031248

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Modification Loss Detail

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Summary	0090284536	149,463.16	88.68	0.059332
Summary	0090284993	214,767.82	231.71	0.107889
Summary	0090285036	227,287.60	260.43	0.114582
Summary	0090285447	213,109.71	217.52	0.102069
Summary	0090285733	128,891.56	119.76	0.092915
Summary	0090286161	257,653.63	241.55	0.093750
Summary	0090286194	170,187.59	265.92	0.156251
Summary	0090286377	232,917.09	460.98	0.197916
Summary	0090286980	334,209.34	278.51	0.083334
Summary	0090287025	358,738.59	338.96	0.094487
Summary	0090287275	392,736.57	409.10	0.104167
Summary	0090287307	327,057.72	303.89	0.092916
Summary	0090287503	421,379.72	356.81	0.084677
Summary	0090287674	142,674.01	148.62	0.104168
Summary	0090287740	286,992.81	597.90	0.208333
Summary	0090287743	385,823.37	281.33	0.072917
Summary	0090287833	238,140.47	1.70	0.000714
Summary	0090288052	94,508.46	39.38	0.041668
Summary	0090288408	166,341.79	69.31	0.041667
Summary	0090288445	404,353.62	463.32	0.114583
Summary	0090288885	525,270.96	766.02	0.145833
Summary	0090289138	325,088.86	101.59	0.031250
Summary	0090289623	547,302.39	684.13	0.125000
Summary	0090289822	254,771.63	212.31	0.083333
Summary	0090289860	438,326.15	410.93	0.093750
Summary	0090290043	241,511.63	85.56	0.035427
Summary	0090290298	234,139.43	121.95	0.052084
Summary	0090290426	161,580.38	201.98	0.125003
Summary	0090290801	71,663.25	11.27	0.015726
Summary	0090290851	307,922.94	384.90	0.124999
Summary	0090290995	286,870.70	358.59	0.125001
Summary	0090291024	322,733.59	403.42	0.125001
Summary	0090291213	148,071.38	231.36	0.156249
Summary	0090291329	287,109.57	209.35	0.072916

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Modification Loss Detail

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Summary	0090291381	184,748.82	192.45	0.104168
Summary	0090291432	426,122.31	621.45	0.145838
Summary	0090291442	411,499.35	300.05	0.072916
Summary	0090292068	138,070.46	71.91	0.052082
Summary	0090292361	148,701.02	170.39	0.114586
Summary	0090292495	326,042.89	188.35	0.057768
Summary	0090292556	278,061.84	231.72	0.083334
Summary	0090293071	94,324.59	33.60	0.035622
Summary	0090293134	130,883.08	177.24	0.135419
Summary	0090293348	452,060.78	502.94	0.111255
Summary	0090293936	122,503.43	127.61	0.104169
Summary	0090293994	328,897.53	342.60	0.104166
Summary	0090294205	149,869.71	46.83	0.031247
Summary	0090295155	323,350.72	404.19	0.125000
Summary	0090295671	354,682.47	484.70	0.136657
Summary	0090295727	376,953.75	353.39	0.093749
Summary	0090296101	256,197.66	133.44	0.052085
Summary	0090296707	274,047.70	171.28	0.062500
Summary	0090296711	129,509.66	62.44	0.048213
Summary	0090296944	191,502.98	208.40	0.108823
Summary	0090297480	114,206.25	47.59	0.041670
Summary	0090297503	405,371.65	633.39	0.156249
Summary	0090297532	364,586.36	721.58	0.197917
Summary	0090297649	286,351.96	104.13	0.036364
Summary	0090298094	139,250.63	130.55	0.093752
Summary	0090299051	282,753.79	362.22	0.128104
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299483	337,759.78	351.83	0.104166
Summary	0090299529	334,485.36	487.79	0.145833
Summary	0090299629	354,124.07	250.84	0.070834
Summary	0090299892	224,013.12	373.36	0.166669
Summary	0090300049	170,369.66	212.96	0.124999
Summary	0090300238	610,879.67	381.80	0.062500
Summary	0090300239	367,619.59	536.11	0.145833

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jan-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090300618	379,387.17	474.23	0.124999
Summary	0090300653	364,144.17	417.25	0.114584
Summary	0090301132	270,113.96	341.47	0.126417
Summary	0090301487	317,760.94	264.80	0.083333
Summary	0090301671	101,072.80	147.40	0.145835
Summary	0090302103	438,480.33	365.40	0.083333
Summary	0090302203	413,503.53	272.52	0.065905
Summary	0090302633	213,084.95	244.16	0.114583
Summary	0090302753	166,351.75	155.95	0.093747
Summary	0090303136	293,521.31	122.30	0.041666
Summary	0090303262	315,897.81	427.78	0.135417
Summary	0090303296	138,555.29	101.58	0.073314
Summary	0090303349	548,533.61	457.11	0.083333
Summary	0090304031	128,701.88	187.69	0.145833
Summary	0090304334	511,645.89	799.45	0.156251
Summary	0090304495	203,840.80	276.03	0.135414
Summary	0090304624	266,081.24	102.61	0.038563
Summary	0090304806	302,210.63	188.88	0.062499
Summary	0090305455	150,500.70	188.13	0.125003
Summary	0090306836	175,688.86	18.30	0.010416
Summary	0090307127	308,054.57	77.31	0.025096
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308197	304,793.79	412.74	0.135416
Summary	0090308474	324,543.17	338.07	0.104168
Summary	0090308673	358,003.67	298.34	0.083334
Summary	0090308919	85,491.14	14.44	0.016891
Summary	0090309137	136,699.63	108.16	0.079122
Summary	0090309716	440,033.04	779.23	0.177084
Summary	0090309896	380,129.67	554.36	0.145834
Summary	0090310306	129,013.91	188.15	0.145837
Summary	0090310322	371,099.51	618.50	0.166667
Summary	0090310385	190,504.70	198.44	0.104165
Summary	0090310395	500,036.38	922.74	0.184535
Summary	0090310460	482,205.12	264.41	0.054834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090310523	269,583.48	86.46	0.032072
Summary	0090311050	291,889.58	334.46	0.114584
Summary	0090311322	149,406.28	280.14	0.187502
Summary	0090311336	123,823.95	90.29	0.072918
Summary	0090312137	262,095.21	300.32	0.114584
Summary	0090312149	172,445.92	89.82	0.052086
Summary	0090312287	321,876.69	234.70	0.072916
Summary	0090312432	212,856.59	343.04	0.161160
Summary	0090313130	151,421.55	141.96	0.093752
Summary	0090313200	216,068.47	202.56	0.093748
Summary	0090313552	178,171.77	148.48	0.083335
Summary	0090313614	316,109.41	263.86	0.083471
Summary	0090314417	368,039.56	306.70	0.083333
Summary	0090314570	307,329.99	90.09	0.029314
Summary	0090314737	141,650.56	29.51	0.020833
Summary	0090314758	295,302.81	338.37	0.114584
Summary	0090315037	224,004.72	186.67	0.083333
Summary	0090315404	182,076.84	227.60	0.125002
Summary	0090316014	199,640.66	123.59	0.061906
Summary	0090316380	273,341.29	284.73	0.104166
Summary	0090316706	247,793.03	490.42	0.197915
Summary	0090316747	288,396.80	270.37	0.093749
Summary	0090316781	90,698.42	57.02	0.062868
Summary	0090317033	176,769.95	239.38	0.135419
Summary	0090317078	401,253.33	83.59	0.020832
Summary	0090317144	136,384.40	110.01	0.080662
Summary	0090317689	58,063.40	51.25	0.088266
Summary	0090317739	133,094.53	166.37	0.125001
Summary	0090318787	257,639.36	483.07	0.187499
Summary	0090319654	130,966.21	109.14	0.083334
Summary	0090319985	256,544.86	374.13	0.145834
Summary	0090320116	145,353.64	121.13	0.083335
Summary	0090320366	317,333.12	231.39	0.072917
Summary	0090320451	99,616.91	72.64	0.072919

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090320611	432,806.53	220.08	0.050850
Summary	0090320683	339,645.97	566.08	0.166668
Summary	0090320694	134,472.29	238.13	0.177085
Summary	0090320955	55,414.89	63.50	0.114590
Summary	0090321188	186,742.15	52.52	0.028124
Summary	0090321199	100,734.21	47.84	0.047491
Summary	0090321913	121,527.16	48.51	0.039917
Summary	0090321940	625,478.54	581.17	0.092916
Summary	0090322342	197,825.57	206.07	0.104168
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	391,592.54	571.07	0.145833
Summary	0090322850	212,612.37	243.62	0.114584
Summary	0090323507	87,598.63	156.17	0.178279
Summary	0090323608	252,283.84	289.08	0.114585
Summary	0090323679	388,076.17	323.40	0.083334
Summary	0090323790	183,988.51	114.99	0.062498
Summary	0090323993	383,937.34	519.92	0.135418
Summary	0090324365	197,807.83	168.96	0.085416
Summary	0090324470	281,519.03	117.30	0.041667
Summary	0090324586	326,669.03	374.31	0.114584
Summary	0090324649	238,550.11	304.56	0.127671
Summary	0090324846	115,620.63	120.44	0.104168
Summary	0090325187	136,439.78	4.87	0.003569
Summary	0090325980	282,149.35	264.52	0.093752
Summary	0090326004	370,965.30	425.06	0.114582
Summary	0090326051	422,959.57	619.29	0.146418
Summary	0090326091	305,510.47	509.18	0.166665
Summary	0090326124	179,101.21	55.97	0.031250
Summary	0090326160	236,996.46	320.93	0.135416
Summary	0090326474	423,966.87	397.47	0.093750
Summary	0090326719	103,650.62	59.20	0.057115
Summary	0090326968	374,533.57	122.99	0.032838
Summary	0090326972	286,863.77	579.10	0.201873
Summary	0090327560	263,131.88	301.51	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090327768	345,420.86	141.05	0.040834
Summary	0090328154	256,530.30	160.33	0.062499
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	373,648.99	184.15	0.049284
Summary	0090328612	287,264.45	448.85	0.156250
Summary	0090329052	220,711.35	160.94	0.072919
Summary	0090329238	143,669.45	209.52	0.145835
Summary	0090329353	69,102.32	107.97	0.156247
Summary	0090329501	232,617.53	48.46	0.020832
Summary	0090329608	143,167.38	111.81	0.078097
Summary	0090330115	161,695.22	216.59	0.133950
Summary	0090330357	275,391.73	503.41	0.182798
Summary	0090330429	157,538.81	180.51	0.114581
Summary	0090330855	374,019.31	428.56	0.114582
Summary	0090331177	313,481.42	252.91	0.080678
Summary	0090331206	150,306.89	91.21	0.060683
Summary	0090331717	254,953.79	292.13	0.114582
Summary	0090331818	470,443.25	784.07	0.166666
Summary	0090331954	379,525.48	553.47	0.145832
Summary	0090332217	380,283.43	475.35	0.124999
Summary	0090333231	248,631.00	336.69	0.135418
Summary	0090333645	263,994.96	247.50	0.093752
Summary	0090334318	77,435.19	48.40	0.062504
Summary	0090334645	366,966.95	458.71	0.125000
Summary	0090334737	293,810.74	367.26	0.124999
Summary	0090335099	173,974.39	217.47	0.125001
Summary	0090335160	327,423.80	306.96	0.093750
Summary	0090335259	172,583.40	251.68	0.145831
Summary	0090335267	277,877.47	318.40	0.114583
Summary	0090335339	163,613.87	29.10	0.017786
Summary	0090335725	156,689.73	42.37	0.027041
Summary	0090335940	254,464.91	236.44	0.092917
Summary	0090336263	247,310.00	180.33	0.072917
Summary	0090336428	200,613.57	271.66	0.135415

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090336430	307,167.44	521.10	0.169647
Summary	0090336490	139,580.02	174.48	0.125004
Summary	0090336536	185,521.54	251.23	0.135418
Summary	0090336554	69,890.73	94.64	0.135411
Summary	0090336600	335,369.77	279.47	0.083332
Summary	0090336877	322,147.94	302.01	0.093749
Summary	0090337040	203,384.91	321.67	0.158158
Summary	0090337084	296,780.98	123.66	0.041667
Summary	0090337325	593,340.87	927.10	0.156251
Summary	0090338070	467,759.27	590.14	0.126163
Summary	0090338343	298,697.81	186.69	0.062501
Summary	0090338445	182,748.92	209.40	0.114583
Summary	0090338579	277,751.80	318.26	0.114584
Summary	0090338629	305,411.40	115.89	0.037946
Summary	0090338768	274,908.63	343.64	0.125002
Summary	0090338852	183,318.12	67.31	0.036718
Summary	0090339125	260,521.21	217.10	0.083333
Summary	0090339280	443,739.21	554.67	0.124999
Summary	0090339862	171,618.10	45.76	0.026664
Summary	0090340023	318,467.23	199.04	0.062499
Summary	0090340167	136,417.45	213.15	0.156248
Summary	0090340289	609,872.81	825.87	0.135417
Summary	0090340553	78,019.56	32.05	0.041079
Summary	0090340931	563,330.11	704.16	0.125000
Summary	0090340964	291,311.16	333.79	0.114582
Summary	0090340984	217,384.41	362.31	0.166668
Summary	0090341401	191,330.68	358.75	0.187503
Summary	0090341593	240,327.66	356.75	0.148443
Summary	0090341617	233,238.58	95.62	0.040997
Summary	0090341885	366,021.56	343.15	0.093751
Summary	0090342211	160,126.55	166.80	0.104168
Summary	0090342442	69,866.41	58.22	0.083330
Summary	0090342724	228,412.81	356.90	0.156252
Summary	0090342879	217,550.70	249.28	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090343181	82,324.17	68.60	0.083329
Summary	0090344069	159,005.14	231.88	0.145832
Summary	0090344700	61,555.43	109.00	0.177076
Summary	0090344942	200,403.14	229.63	0.114584
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345301	204,635.49	277.11	0.135416
Summary	0090345446	166,179.66	47.44	0.028547
Summary	0090345656	304,210.76	538.71	0.177084
Summary	0090345668	60,648.76	75.81	0.124998
Summary	0090346313	333,854.72	556.42	0.166665
Summary	0090346396	91,860.39	61.13	0.066547
Summary	0090346709	412,224.25	39.50	0.009582
Summary	0090346812	216,565.16	293.27	0.135419
Summary	0090347278	154,030.08	176.49	0.114582
Summary	0090347418	406,576.25	89.86	0.022102
Summary	0090347462	392,958.41	429.19	0.109220

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	87,648.58	1,995.59	2.277

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090243994	87,648.58	1,995.59	2.277

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	372,340.78	(7,936.44)	18,807.99	5.051

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090233035	104,161.11	(1,303.89)	1,021.53	0.981
0090243011	140,839.44	(788.04)	14,249.88	10.118
0090276221	127,340.23	(5,844.51)	3,536.58	2.777

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
150	29,205,148.55	452,129.45	1.548

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	40,203.25	35.923
0090221292	202,802.04	13,762.46	6.786
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222699	174,779.19	1,501.50	0.859
0090223399	64,057.49	43,512.94	67.928
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
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	1,021.53	0.981

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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)
0090242783	128,339.62	36,893.89	28.747
0090242834	336,593.68	(61,936.75)	(18.401)
0090243011	140,839.44	14,249.88	10.118
0090243994	87,648.58	1,995.59	2.277
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090251152	236,166.62	(4,653.07)	(1.970)
0090251230	189,916.71	7,038.27	3.706
0090251628	82,366.19	1,349.29	1.638
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	24,809.35	64.985
0090257524	317,042.70	(3,134.58)	(0.989)
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	(6,600.18)	(6.792)
0090272857	120,309.48	1,015.94	0.844
0090273789	73,259.28	852.97	1.164
0090274833	53,974.13	512.42	0.949
0090276221	127,340.23	3,536.58	2.777
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
0090280203	225,775.10	(63,912.96)	(28.308)
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Jan-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(4,436.42)	(0.857)
0090286060	374,007.53	(5,589.61)	(1.495)
0090286482	208,170.13	13,733.95	6.597
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090290518	243,245.99	(64,702.70)	(26.600)
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	13,155.48	12.549
0090293122	116,098.06	(2,132.72)	(1.837)
0090293461	49,848.08	36,358.96	72.940
0090294461	199,430.03	7,290.53	3.656
0090295246	153,962.42	(4,756.24)	(3.089)
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(15,528.64)	(5.570)
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090299655	281,724.37	34,234.48	12.152
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090301885	107,711.99	(1,740.57)	(1.616)
0090302544	257,693.56	(10,026.63)	(3.891)
0090302709	143,299.69	8,063.90	5.627
0090305410	321,401.68	6,827.75	2.124
0090306620	73,323.25	6,800.91	9.275
0090308562	59,299.20	(177.35)	(0.299)
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(17,081.13)	(5.154)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090317845	271,686.51	92,323.85	33.982
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	9,602.77	6.155
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)
0090337803	140,942.79	109,383.33	77.608
0090337960	96,564.38	4,499.48	4.660

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090344113	275,230.99	83,744.19	30.427
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
0090346866	130,495.37	26,719.91	20.476
0090347217	122,470.08	(19,559.36)	(15.971)

Connecticut Avenue Securities

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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	4	459,989.36	(5,940.85)	(0.000 %)	0	0.00	0.00	0.000 %	4	459,989.36	(5,940.85)	(0.000 %)

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	0090233035	110,000.00	4.250 %	IN	97.00	360	104,161.11	06/30/2022	(1,303.89)	1,021.53
Summary	0090243011	147,000.00	4.500 %	MS	97.00	360	140,839.44	09/30/2022	(788.04)	14,249.88
Summary	0090243994	94,000.00	4.875 %	GA	95.00	360	87,648.58	12/31/2022	1,995.59	1,995.59
Summary	0090276221	132,000.00	4.125 %	LA	97.00	360	127,340.23	10/31/2022	(5,844.51)	3,536.58

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

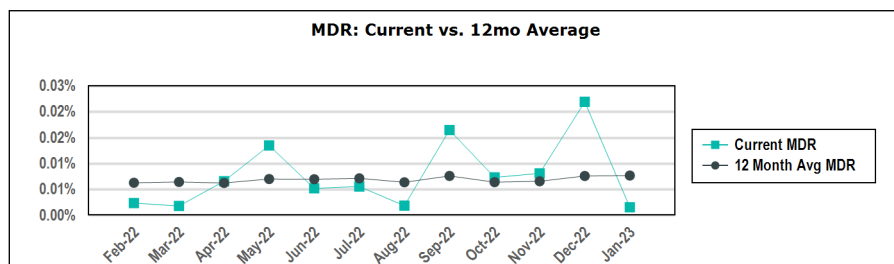
Distribution Date: 25-Jan-2023
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Realized Loss Report - Collateral

Summary

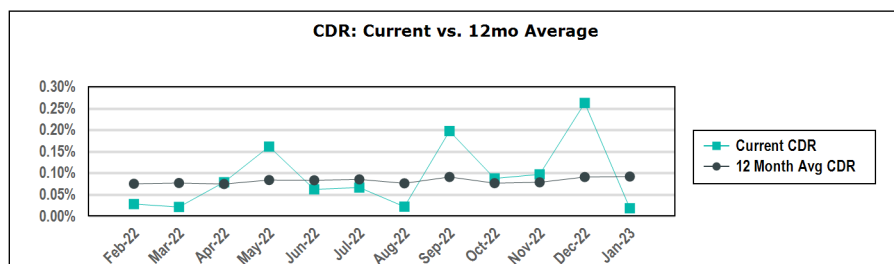
MDR

Current Month 0.002 %
 3 Month Average 0.011 %
 12 Month Average 0.008 %



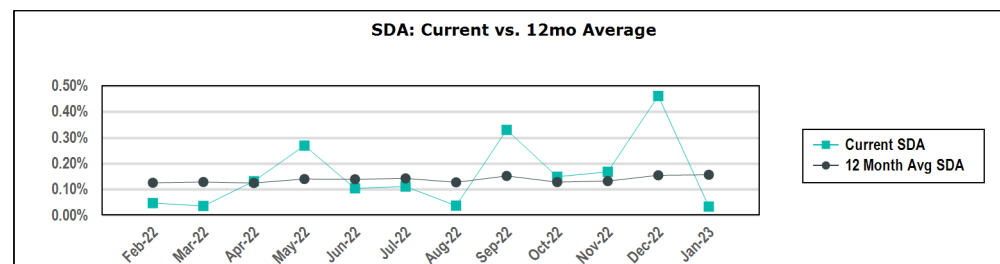
CDR

Current Month 0.019 %
 3 Month Average 0.127 %
 12 Month Average 0.093 %



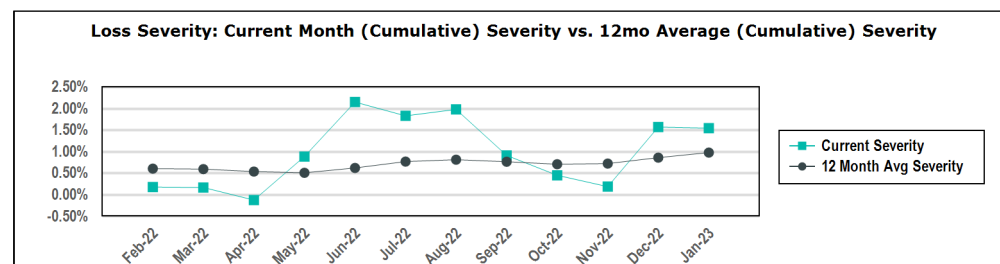
SDA

Current Month 0.034 %
 3 Month Average 0.221 %
 12 Month Average 0.157 %



Loss Severity

Current Month (Cumulative) 1.548 %
 3 Month Average (Cumulative) 1.104 %
 12 Month Average (Cumulative) 0.981 %



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	0.665 %
3 Month Average	0.884 %
12 Month Average	1.761 %

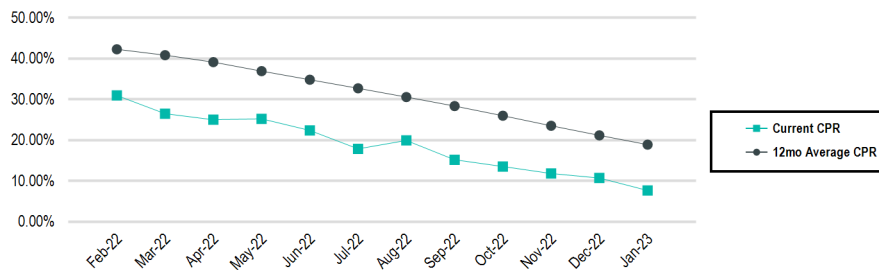
CPR

Current Month	7.694 %
3 Month Average	10.096 %
12 Month Average	18.926 %

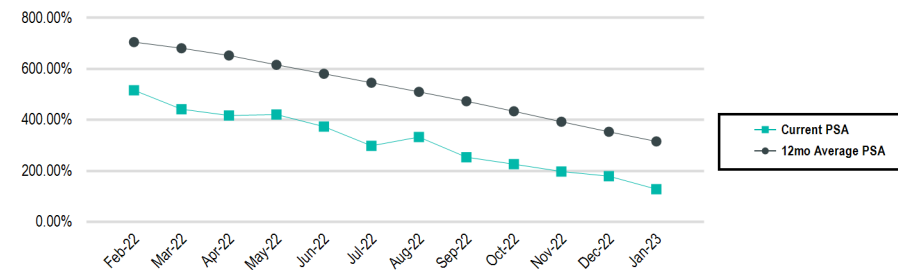
PSA

Current Month	128.227 %
3 Month Average	168.265 %
12 Month Average	315.428 %

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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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
0090257564	414,968.18	0.00	0.000 %	414,968.18
Total	414,968.18	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
150	29,138,536.46

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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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.