

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-Dec-2021
 07-Dec-2021 1:21:10 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		12/24/2021	0.00000 %	6,779,549,453.38	0.00	312,265,868.69	0.00	6,467,283,584.70	312,265,868.69	0.00
2M-1	30711XC28	12/24/2021	0.74200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		12/24/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	12/24/2021	2.29200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		12/24/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	12/24/2021	2.29200 %	17,182,000.97	33,911.54	78,216.32	0.00	17,103,784.64	112,127.86	0.00
2M-BH		12/24/2021	0.00000 %	194,640,477.90	0.00	886,047.13	0.00	193,754,430.77	886,047.13	0.00
2M-2C	30711XC77	12/24/2021	2.29200 %	18,988,182.33	37,476.34	0.00	0.00	18,988,182.33	37,476.34	0.00
2M-CH		12/24/2021	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	12/24/2021	2.29200 %	36,170,183.30	71,387.89	78,216.32	0.00	36,091,966.97	149,604.21	0.00
2M-2H		12/24/2021	0.00000 %	409,741,669.57	0.00	886,047.13	0.00	408,855,622.44	886,047.13	0.00
2B-1	30711XC44	12/24/2021	4.09200 %	151,053,000.00	532,260.42	0.00	0.00	151,053,000.00	532,260.42	0.00
2B-1H		12/24/2021	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		12/24/2021	0.00000 %	132,499,967.58	0.00	0.00	(3,453.42)	132,503,421.00	0.00	0.00
2A-I1	30711XC93	12/24/2021	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	12/24/2021	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	12/24/2021	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	12/24/2021	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	12/24/2021	1.70000 %	0.00	25,152.54	0.00	0.00	0.00	25,152.54	0.00
2B-I2	30711XE34	12/24/2021	1.30000 %	0.00	19,234.30	0.00	0.00	0.00	19,234.30	0.00
2B-I3	30711XE59	12/24/2021	0.90000 %	0.00	13,316.05	0.00	0.00	0.00	13,316.05	0.00
2B-I4	30711XH98	12/24/2021	0.50000 %	0.00	7,397.81	0.00	0.00	0.00	7,397.81	0.00
2C-I1	30711XE83	12/24/2021	1.70000 %	0.00	27,796.59	0.00	0.00	0.00	27,796.59	0.00
2C-I2	30711XF25	12/24/2021	1.30000 %	0.00	21,256.22	0.00	0.00	0.00	21,256.22	0.00
2C-I3	30711XF41	12/24/2021	0.90000 %	0.00	14,715.84	0.00	0.00	0.00	14,715.84	0.00
2C-I4	30711XF66	12/24/2021	0.50000 %	0.00	8,175.47	0.00	0.00	0.00	8,175.47	0.00
2E-A1	30711XC85	12/24/2021	0.59200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	12/24/2021	0.99200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	12/24/2021	1.39200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	12/24/2021	1.79200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	12/24/2021	0.59200 %	17,182,000.97	8,759.00	78,216.32	0.00	17,103,784.64	86,975.32	0.00

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Series 2018-C02



Distribution Date: 27-Dec-2021
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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	12/24/2021	0.99200 %	17,182,000.97	14,677.25	78,216.32	0.00	17,103,784.64	92,893.57	0.00
2E-B3	30711XE42	12/24/2021	1.39200 %	17,182,000.97	20,595.49	78,216.32	0.00	17,103,784.64	98,811.81	0.00
2E-B4	30711XE67	12/24/2021	1.79200 %	17,182,000.97	26,513.74	78,216.32	0.00	17,103,784.64	104,730.06	0.00
2E-C1	30711XE75	12/24/2021	0.59200 %	18,988,182.33	9,679.75	0.00	0.00	18,988,182.33	9,679.75	0.00
2E-C2	30711XE91	12/24/2021	0.99200 %	18,988,182.33	16,220.13	0.00	0.00	18,988,182.33	16,220.13	0.00
2E-C3	30711XF33	12/24/2021	1.39200 %	18,988,182.33	22,760.50	0.00	0.00	18,988,182.33	22,760.50	0.00
2E-C4	30711XF58	12/24/2021	1.79200 %	18,988,182.33	29,300.88	0.00	0.00	18,988,182.33	29,300.88	0.00
2E-D1	30711XF74	12/24/2021	0.59200 %	17,182,000.97	8,759.00	78,216.32	0.00	17,103,784.64	86,975.32	0.00
2E-D2	30711XF82	12/24/2021	0.99200 %	17,182,000.97	14,677.25	78,216.32	0.00	17,103,784.64	92,893.57	0.00
2E-D3	30711XF90	12/24/2021	1.39200 %	17,182,000.97	20,595.49	78,216.32	0.00	17,103,784.64	98,811.81	0.00
2E-D4	30711XG24	12/24/2021	1.79200 %	17,182,000.97	26,513.74	78,216.32	0.00	17,103,784.64	104,730.06	0.00
2E-D5	30711XG32	12/24/2021	2.29200 %	17,182,000.97	33,911.54	78,216.32	0.00	17,103,784.64	112,127.86	0.00
2E-F1	30711XG40	12/24/2021	0.59200 %	36,170,183.30	18,438.76	78,216.32	0.00	36,091,966.97	96,655.08	0.00
2E-F2	30711XG57	12/24/2021	0.99200 %	36,170,183.30	30,897.37	78,216.32	0.00	36,091,966.97	109,113.69	0.00
2E-F3	30711XG65	12/24/2021	1.39200 %	36,170,183.30	43,355.99	78,216.32	0.00	36,091,966.97	121,572.31	0.00
2E-F4	30711XG73	12/24/2021	1.79200 %	36,170,183.30	55,814.61	78,216.32	0.00	36,091,966.97	134,030.93	0.00
2E-F5	30711XG81	12/24/2021	2.29200 %	36,170,183.30	71,387.89	78,216.32	0.00	36,091,966.97	149,604.21	0.00
2X-1	30711XG99	12/24/2021	1.70000 %	0.00	25,152.54	0.00	0.00	0.00	25,152.54	0.00
2X-2	30711XH23	12/24/2021	1.30000 %	0.00	19,234.30	0.00	0.00	0.00	19,234.30	0.00
2X-3	30711XH31	12/24/2021	0.90000 %	0.00	13,316.05	0.00	0.00	0.00	13,316.05	0.00
2X-4	30711XH49	12/24/2021	0.50000 %	0.00	7,397.81	0.00	0.00	0.00	7,397.81	0.00
2Y-1	30711XH56	12/24/2021	1.70000 %	0.00	52,949.13	0.00	0.00	0.00	52,949.13	0.00
2Y-2	30711XH64	12/24/2021	1.30000 %	0.00	40,490.51	0.00	0.00	0.00	40,490.51	0.00
2Y-3	30711XH72	12/24/2021	0.90000 %	0.00	28,031.89	0.00	0.00	0.00	28,031.89	0.00
2Y-4	30711XH80	12/24/2021	0.50000 %	0.00	15,573.27	0.00	0.00	0.00	15,573.27	0.00
Totals				8,374,318,884.25	1,487,084.89	315,289,424.07	(3,453.42)	8,059,032,913.45	316,776,508.96	0.00

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NOTE: Ending Balances for 2M-2/2M-2H were adjusted in the amount of \$388,321,334.01 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 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	6,779,549,453.38	8,865,108.00	303,400,760.69	0.00	0.00	312,265,868.69	6,467,283,584.70	0.25554151	312,265,868.69
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	17,182,000.97	78,216.32	0.00	0.00	0.00	78,216.32	17,103,784.64	0.90075945	78,216.32
2M-BH	215,101,191.67	194,640,477.90	886,047.13	0.00	0.00	0.00	886,047.13	193,754,430.77	0.90075945	886,047.13
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	36,170,183.30	78,216.32	0.00	0.00	0.00	78,216.32	36,091,966.97	0.63358648	78,216.32
2M-2H	645,303,575.00	409,741,669.57	886,047.13	0.00	0.00	0.00	886,047.13	408,855,622.44	0.63358648	886,047.13
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	132,499,967.58	0.00	0.00	0.00	(3,453.42)	(3,453.42)	132,503,421.00	1.00000000	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	17,182,000.97	78,216.32	0.00	0.00	0.00	78,216.32	17,103,784.64	0.90075945	78,216.32
2E-B2	18,988,182.33	17,182,000.97	78,216.32	0.00	0.00	0.00	78,216.32	17,103,784.64	0.90075945	78,216.32
2E-B3	18,988,182.33	17,182,000.97	78,216.32	0.00	0.00	0.00	78,216.32	17,103,784.64	0.90075945	78,216.32

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Series 2018-C02



Distribution Date: 27-Dec-2021
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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	17,182,000.97	78,216.32	0.00	0.00	0.00	78,216.32	17,103,784.64	0.90075945	78,216.32
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	17,182,000.97	78,216.32	0.00	0.00	0.00	78,216.32	17,103,784.64	0.45037972	78,216.32
2E-D2	37,976,364.67	17,182,000.97	78,216.32	0.00	0.00	0.00	78,216.32	17,103,784.64	0.45037972	78,216.32
2E-D3	37,976,364.67	17,182,000.97	78,216.32	0.00	0.00	0.00	78,216.32	17,103,784.64	0.45037972	78,216.32
2E-D4	37,976,364.67	17,182,000.97	78,216.32	0.00	0.00	0.00	78,216.32	17,103,784.64	0.45037972	78,216.32
2E-D5	37,976,364.67	17,182,000.97	78,216.32	0.00	0.00	0.00	78,216.32	17,103,784.64	0.45037972	78,216.32
2E-F1	37,976,364.67	36,170,183.30	78,216.32	0.00	0.00	0.00	78,216.32	36,091,966.97	0.95037972	78,216.32
2E-F2	37,976,364.67	36,170,183.30	78,216.32	0.00	0.00	0.00	78,216.32	36,091,966.97	0.95037972	78,216.32
2E-F3	37,976,364.67	36,170,183.30	78,216.32	0.00	0.00	0.00	78,216.32	36,091,966.97	0.95037972	78,216.32
2E-F4	37,976,364.67	36,170,183.30	78,216.32	0.00	0.00	0.00	78,216.32	36,091,966.97	0.95037972	78,216.32
2E-F5	37,976,364.67	36,170,183.30	78,216.32	0.00	0.00	0.00	78,216.32	36,091,966.97	0.95037972	78,216.32
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	8,374,318,884.25	11,888,663.38	303,400,760.69	0.00	(3,453.42)	315,285,970.65	8,059,032,913.45	0.28978305	315,289,424.07

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	267.88005518	0.35028664	11.98826162	0.00000000	0.00000000	12.33854826	255.54150691	0.25554151	12.33854826
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	904.87865934	4.11921050	0.00000000	0.00000000	0.00000000	4.11921050	900.75944831	0.90075945	4.11921050
2M-BH	215,101,191.67	904.87865915	4.11921070	0.00000000	0.00000000	0.00000000	4.11921070	900.75944845	0.90075945	4.11921070
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	634.95955300	1.37307017	0.00000000	0.00000000	0.00000000	1.37307017	633.58648266	0.63358648	1.37307017
2M-2H	645,303,575.00	634.95955306	1.37307023	0.00000000	0.00000000	0.00000000	1.37307023	633.58648283	0.63358648	1.37307023
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	999.97393713	0.00000000	0.00000000	0.00000000	(0.02606287)	(0.02606287)	1000.00000000	1.00000000	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	904.87865934	4.11921050	0.00000000	0.00000000	0.00000000	4.11921050	900.75944831	0.90075945	4.11921050
2E-B2	18,988,182.33	904.87865934	4.11921050	0.00000000	0.00000000	0.00000000	4.11921050	900.75944831	0.90075945	4.11921050
2E-B3	18,988,182.33	904.87865934	4.11921050	0.00000000	0.00000000	0.00000000	4.11921050	900.75944831	0.90075945	4.11921050

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Dec-2021
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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-B4	18,988,182.33	904.87865934	4.11921050	0.00000000	0.00000000	0.00000000	4.11921050	900.75944831	0.90075945	4.11921050
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	452.43932955	2.05960525	0.00000000	0.00000000	0.00000000	2.05960525	450.37972404	0.45037972	2.05960525
2E-D2	37,976,364.67	452.43932955	2.05960525	0.00000000	0.00000000	0.00000000	2.05960525	450.37972404	0.45037972	2.05960525
2E-D3	37,976,364.67	452.43932955	2.05960525	0.00000000	0.00000000	0.00000000	2.05960525	450.37972404	0.45037972	2.05960525
2E-D4	37,976,364.67	452.43932955	2.05960525	0.00000000	0.00000000	0.00000000	2.05960525	450.37972404	0.45037972	2.05960525
2E-D5	37,976,364.67	452.43932955	2.05960525	0.00000000	0.00000000	0.00000000	2.05960525	450.37972404	0.45037972	2.05960525
2E-F1	37,976,364.67	952.43932942	2.05960525	0.00000000	0.00000000	0.00000000	2.05960525	950.37972391	0.95037972	2.05960525
2E-F2	37,976,364.67	952.43932942	2.05960525	0.00000000	0.00000000	0.00000000	2.05960525	950.37972391	0.95037972	2.05960525
2E-F3	37,976,364.67	952.43932942	2.05960525	0.00000000	0.00000000	0.00000000	2.05960525	950.37972391	0.95037972	2.05960525
2E-F4	37,976,364.67	952.43932942	2.05960525	0.00000000	0.00000000	0.00000000	2.05960525	950.37972391	0.95037972	2.05960525
2E-F5	37,976,364.67	952.43932942	2.05960525	0.00000000	0.00000000	0.00000000	2.05960525	950.37972391	0.95037972	2.05960525
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: 27-Dec-2021
 07-Dec-2021 1:21:11 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	6,779,549,453.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,467,283,584.70
2M-1	N/A	N/A	0.74200 %	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	2.29200 %	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	11/26/21 - 12/26/21	31	2.29200 %	17,182,000.97	33,911.54	0.00	0.00	0.00	0.00	33,911.54	0.00	17,103,784.64
2M-BH	N/A	N/A	0.00000 %	194,640,477.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	193,754,430.77
2M-2C	11/26/21 - 12/26/21	31	2.29200 %	18,988,182.33	37,476.34	0.00	0.00	0.00	0.00	37,476.34	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	11/26/21 - 12/26/21	31	2.29200 %	36,170,183.30	71,387.89	0.00	0.00	0.00	0.00	71,387.89	0.00	36,091,966.97
2M-2H	N/A	N/A	0.00000 %	409,741,669.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	408,855,622.44
2B-1	11/26/21 - 12/26/21	31	4.09200 %	151,053,000.00	532,260.42	0.00	0.00	0.00	0.00	532,260.42	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 %	132,499,967.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,503,421.00
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	11/26/21 - 12/26/21	31	1.70000 %	17,182,000.97	25,152.54	0.00	0.00	0.00	0.00	25,152.54	0.00	17,103,784.64
2B-I2	11/26/21 - 12/26/21	31	1.30000 %	17,182,000.97	19,234.30	0.00	0.00	0.00	0.00	19,234.30	0.00	17,103,784.64
2B-I3	11/26/21 - 12/26/21	31	0.90000 %	17,182,000.97	13,316.05	0.00	0.00	0.00	0.00	13,316.05	0.00	17,103,784.64
2B-I4	11/26/21 - 12/26/21	31	0.50000 %	17,182,000.97	7,397.81	0.00	0.00	0.00	0.00	7,397.81	0.00	17,103,784.64
2C-I1	11/26/21 - 12/26/21	31	1.70000 %	18,988,182.33	27,796.59	0.00	0.00	0.00	0.00	27,796.59	0.00	18,988,182.33
2C-I2	11/26/21 - 12/26/21	31	1.30000 %	18,988,182.33	21,256.22	0.00	0.00	0.00	0.00	21,256.22	0.00	18,988,182.33
2C-I3	11/26/21 - 12/26/21	31	0.90000 %	18,988,182.33	14,715.84	0.00	0.00	0.00	0.00	14,715.84	0.00	18,988,182.33
2C-I4	11/26/21 - 12/26/21	31	0.50000 %	18,988,182.33	8,175.47	0.00	0.00	0.00	0.00	8,175.47	0.00	18,988,182.33
2E-A1	N/A	N/A	0.59200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	0.99200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.39200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.79200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	11/26/21 - 12/26/21	31	0.59200 %	17,182,000.97	8,759.00	0.00	0.00	0.00	0.00	8,759.00	0.00	17,103,784.64
2E-B2	11/26/21 - 12/26/21	31	0.99200 %	17,182,000.97	14,677.25	0.00	0.00	0.00	0.00	14,677.25	0.00	17,103,784.64

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Dec-2021
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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	11/26/21 - 12/26/21	31	1.39200 %	17,182,000.97	20,595.49	0.00	0.00	0.00	0.00	20,595.49	0.00	17,103,784.64
2E-B4	11/26/21 - 12/26/21	31	1.79200 %	17,182,000.97	26,513.74	0.00	0.00	0.00	0.00	26,513.74	0.00	17,103,784.64
2E-C1	11/26/21 - 12/26/21	31	0.59200 %	18,988,182.33	9,679.75	0.00	0.00	0.00	0.00	9,679.75	0.00	18,988,182.33
2E-C2	11/26/21 - 12/26/21	31	0.99200 %	18,988,182.33	16,220.13	0.00	0.00	0.00	0.00	16,220.13	0.00	18,988,182.33
2E-C3	11/26/21 - 12/26/21	31	1.39200 %	18,988,182.33	22,760.50	0.00	0.00	0.00	0.00	22,760.50	0.00	18,988,182.33
2E-C4	11/26/21 - 12/26/21	31	1.79200 %	18,988,182.33	29,300.88	0.00	0.00	0.00	0.00	29,300.88	0.00	18,988,182.33
2E-D1	11/26/21 - 12/26/21	31	0.59200 %	17,182,000.97	8,759.00	0.00	0.00	0.00	0.00	8,759.00	0.00	17,103,784.64
2E-D2	11/26/21 - 12/26/21	31	0.99200 %	17,182,000.97	14,677.25	0.00	0.00	0.00	0.00	14,677.25	0.00	17,103,784.64
2E-D3	11/26/21 - 12/26/21	31	1.39200 %	17,182,000.97	20,595.49	0.00	0.00	0.00	0.00	20,595.49	0.00	17,103,784.64
2E-D4	11/26/21 - 12/26/21	31	1.79200 %	17,182,000.97	26,513.74	0.00	0.00	0.00	0.00	26,513.74	0.00	17,103,784.64
2E-D5	11/26/21 - 12/26/21	31	2.29200 %	17,182,000.97	33,911.54	0.00	0.00	0.00	0.00	33,911.54	0.00	17,103,784.64
2E-F1	11/26/21 - 12/26/21	31	0.59200 %	36,170,183.30	18,438.76	0.00	0.00	0.00	0.00	18,438.76	0.00	36,091,966.97
2E-F2	11/26/21 - 12/26/21	31	0.99200 %	36,170,183.30	30,897.37	0.00	0.00	0.00	0.00	30,897.37	0.00	36,091,966.97
2E-F3	11/26/21 - 12/26/21	31	1.39200 %	36,170,183.30	43,355.99	0.00	0.00	0.00	0.00	43,355.99	0.00	36,091,966.97
2E-F4	11/26/21 - 12/26/21	31	1.79200 %	36,170,183.30	55,814.61	0.00	0.00	0.00	0.00	55,814.61	0.00	36,091,966.97
2E-F5	11/26/21 - 12/26/21	31	2.29200 %	36,170,183.30	71,387.89	0.00	0.00	0.00	0.00	71,387.89	0.00	36,091,966.97
2X-1	11/26/21 - 12/26/21	31	1.70000 %	17,182,000.97	25,152.54	0.00	0.00	0.00	0.00	25,152.54	0.00	17,103,784.65
2X-2	11/26/21 - 12/26/21	31	1.30000 %	17,182,000.97	19,234.30	0.00	0.00	0.00	0.00	19,234.30	0.00	17,103,784.65
2X-3	11/26/21 - 12/26/21	31	0.90000 %	17,182,000.97	13,316.05	0.00	0.00	0.00	0.00	13,316.05	0.00	17,103,784.65
2X-4	11/26/21 - 12/26/21	31	0.50000 %	17,182,000.97	7,397.81	0.00	0.00	0.00	0.00	7,397.81	0.00	17,103,784.65
2Y-1	11/26/21 - 12/26/21	31	1.70000 %	36,170,183.31	52,949.13	0.00	0.00	0.00	0.00	52,949.13	0.00	36,091,966.98
2Y-2	11/26/21 - 12/26/21	31	1.30000 %	36,170,183.31	40,490.51	0.00	0.00	0.00	0.00	40,490.51	0.00	36,091,966.98
2Y-3	11/26/21 - 12/26/21	31	0.90000 %	36,170,183.31	28,031.89	0.00	0.00	0.00	0.00	28,031.89	0.00	36,091,966.98
2Y-4	11/26/21 - 12/26/21	31	0.50000 %	36,170,183.31	15,573.27	0.00	0.00	0.00	0.00	15,573.27	0.00	36,091,966.98
Totals					1,487,084.89	0.00	0.00	0.00	0.00	1,487,084.89	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-Dec-2021
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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
2A-H	25,308,153,117.00	0.00000 %	267.88005518	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	255.54150691
2M-1	188,817,000.00	0.74200 %	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	2.29200 %	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	2.29200 %	904.87865934	1.78592871	0.00000000	0.00000000	0.00000000	0.00000000	1.78592871	0.00000000	900.75944831
2M-BH	215,101,191.67	0.00000 %	904.87865915	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	900.75944845
2M-2C	18,988,182.33	2.29200 %	1000.00000000	1.97366653	0.00000000	0.00000000	0.00000000	0.00000000	1.97366653	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	2.29200 %	634.95955300	1.25319859	0.00000000	0.00000000	0.00000000	0.00000000	1.25319859	0.00000000	633.58648266
2M-2H	645,303,575.00	0.00000 %	634.95955306	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	633.58648283
2B-1	151,053,000.00	4.09200 %	1000.00000000	3.52366666	0.00000000	0.00000000	0.00000000	0.00000000	3.52366666	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 %	999.97393713	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
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 %	904.87865934	1.32464180	0.00000000	0.00000000	0.00000000	0.00000000	1.32464180	0.00000000	900.75944831
2B-I2	0.00	1.30000 %	904.87865934	1.01296162	0.00000000	0.00000000	0.00000000	0.00000000	1.01296162	0.00000000	900.75944831
2B-I3	0.00	0.90000 %	904.87865934	0.70128092	0.00000000	0.00000000	0.00000000	0.00000000	0.70128092	0.00000000	900.75944831
2B-I4	0.00	0.50000 %	904.87865934	0.38960075	0.00000000	0.00000000	0.00000000	0.00000000	0.38960075	0.00000000	900.75944831
2C-I1	0.00	1.70000 %	1000.00000000	1.46388893	0.00000000	0.00000000	0.00000000	0.00000000	1.46388893	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.11944470	0.00000000	0.00000000	0.00000000	0.00000000	1.11944470	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.77499993	0.00000000	0.00000000	0.00000000	0.00000000	0.77499993	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.43055569	0.00000000	0.00000000	0.00000000	0.00000000	0.43055569	0.00000000	1000.00000000
2E-A1	18,988,182.33	0.59200 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	0.99200 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	1.39200 %	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	1.79200 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	0.59200 %	904.87865934	0.46128691	0.00000000	0.00000000	0.00000000	0.00000000	0.46128691	0.00000000	900.75944831
2E-B2	18,988,182.33	0.99200 %	904.87865934	0.77296761	0.00000000	0.00000000	0.00000000	0.00000000	0.77296761	0.00000000	900.75944831
2E-B3	18,988,182.33	1.39200 %	904.87865934	1.08464779	0.00000000	0.00000000	0.00000000	0.00000000	1.08464779	0.00000000	900.75944831
2E-B4	18,988,182.33	1.79200 %	904.87865934	1.39632849	0.00000000	0.00000000	0.00000000	0.00000000	1.39632849	0.00000000	900.75944831
2E-C1	18,988,182.33	0.59200 %	1000.00000000	0.50977760	0.00000000	0.00000000	0.00000000	0.00000000	0.50977760	0.00000000	1000.00000000
2E-C2	18,988,182.33	0.99200 %	1000.00000000	0.85422236	0.00000000	0.00000000	0.00000000	0.00000000	0.85422236	0.00000000	1000.00000000
2E-C3	18,988,182.33	1.39200 %	1000.00000000	1.19866660	0.00000000	0.00000000	0.00000000	0.00000000	1.19866660	0.00000000	1000.00000000
2E-C4	18,988,182.33	1.79200 %	1000.00000000	1.54311137	0.00000000	0.00000000	0.00000000	0.00000000	1.54311137	0.00000000	1000.00000000
2E-D1	37,976,364.67	0.59200 %	452.43932955	0.23064346	0.00000000	0.00000000	0.00000000	0.00000000	0.23064346	0.00000000	450.37972404
2E-D2	37,976,364.67	0.99200 %	452.43932955	0.38648381	0.00000000	0.00000000	0.00000000	0.00000000	0.38648381	0.00000000	450.37972404
2E-D3	37,976,364.67	1.39200 %	452.43932955	0.54232389	0.00000000	0.00000000	0.00000000	0.00000000	0.54232389	0.00000000	450.37972404
2E-D4	37,976,364.67	1.79200 %	452.43932955	0.69816425	0.00000000	0.00000000	0.00000000	0.00000000	0.69816425	0.00000000	450.37972404
2E-D5	37,976,364.67	2.29200 %	452.43932955	0.89296436	0.00000000	0.00000000	0.00000000	0.00000000	0.89296436	0.00000000	450.37972404
2E-F1	37,976,364.67	0.59200 %	952.43932942	0.48553252	0.00000000	0.00000000	0.00000000	0.00000000	0.48553252	0.00000000	950.37972391
2E-F2	37,976,364.67	0.99200 %	952.43932942	0.81359473	0.00000000	0.00000000	0.00000000	0.00000000	0.81359473	0.00000000	950.37972391
2E-F3	37,976,364.67	1.39200 %	952.43932942	1.14165720	0.00000000	0.00000000	0.00000000	0.00000000	1.14165720	0.00000000	950.37972391
2E-F4	37,976,364.67	1.79200 %	952.43932942	1.46971967	0.00000000	0.00000000	0.00000000	0.00000000	1.46971967	0.00000000	950.37972391
2E-F5	37,976,364.67	2.29200 %	952.43932942	1.87979789	0.00000000	0.00000000	0.00000000	0.00000000	1.87979789	0.00000000	950.37972391
2X-1	0.00	1.70000 %	452.43932955	0.66232090	0.00000000	0.00000000	0.00000000	0.00000000	0.66232090	0.00000000	450.37972430
2X-2	0.00	1.30000 %	452.43932955	0.50648081	0.00000000	0.00000000	0.00000000	0.00000000	0.50648081	0.00000000	450.37972430
2X-3	0.00	0.90000 %	452.43932955	0.35064046	0.00000000	0.00000000	0.00000000	0.00000000	0.35064046	0.00000000	450.37972430
2X-4	0.00	0.50000 %	452.43932955	0.19480037	0.00000000	0.00000000	0.00000000	0.00000000	0.19480037	0.00000000	450.37972430
2Y-1	0.00	1.70000 %	952.43932968	1.39426537	0.00000000	0.00000000	0.00000000	0.00000000	1.39426537	0.00000000	950.37972417
2Y-2	0.00	1.30000 %	952.43932968	1.06620290	0.00000000	0.00000000	0.00000000	0.00000000	1.06620290	0.00000000	950.37972417
2Y-3	0.00	0.90000 %	952.43932968	0.73814043	0.00000000	0.00000000	0.00000000	0.00000000	0.73814043	0.00000000	950.37972417
2Y-4	0.00	0.50000 %	952.43932968	0.41007796	0.00000000	0.00000000	0.00000000	0.00000000	0.41007796	0.00000000	950.37972417

(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	678,303.21
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	22,728.08
Total Deposits	701,031.29
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	681,864.63
Total Withdrawals (Pool Distribution Amount)	701,031.29
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	313,207,404.07
Total Principal Reduction Cumulative	19,296,925,920.16
Scheduled Principal Current	9,829,371.46
Scheduled Principal Cumulative	1,361,884,049.08
Unscheduled Principal Current	303,400,760.69
Unscheduled Principal Cumulative	17,935,061,144.82
Senior Reduction Amount	312,265,868.69
Subordinate Reduction Amount	964,263.46
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	22,728.08
Modification Loss Amount	74,306.89
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	77,926.63
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	40747
Period Reference Pool Removal Loan Count	1449
Period Ending Loan Count	39298
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	7,203,757,972.77
Period PIF Loan Count Current	1446
PIF Loan Count Cumulative	72571
Period PIF Loan UPB Current	300,169,875.18
PIF Loan UPB Cumulative	17,603,271,109.84
Period Partial Prepayment Amount	3,277,581.89
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	148
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	28,250,296.75
Credit Event Amount Current	725,624.25
Credit Event Amount Cumulative	23,645,689.66
Total Active Modified Loan Count	580
Total Active Modified Loan UPB	134,375,912.61
Libor Rate	0.092000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.189978%
Subordinate Percentage	9.810022%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	19,274.67

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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 %	9.810000 %	10.220000 %
2M-1	0.00	0.00	3.750000 %	9.810000 %	10.220000 %
2M-1H	0.00	0.00	3.750000 %	9.810000 %	10.220000 %
2M-2A	0.00	0.00	2.870000 %	9.810000 %	10.220000 %
2M-2B	0.00	0.00	1.980000 %	6.990000 %	7.300000 %
2M-2C	0.00	0.00	1.100000 %	3.880000 %	4.050000 %
2M-2	0.00	0.00	1.100000 %	3.880000 %	4.050000 %
2M-2H	0.00	0.00	1.100000 %	3.880000 %	4.050000 %
2B-1	0.00	0.00	0.500000 %	1.760000 %	1.840000 %
2B-1H	0.00	0.00	0.500000 %	1.760000 %	1.840000 %
2B-2H	0.00	3,453.42	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	595	114,722,500.59	1.514072 %	1.592537 %
60 Days	164	32,267,086.61	0.417324 %	0.447920 %
90 Days	93	18,366,877.26	0.236653 %	0.254962 %
120 Days	68	12,450,822.47	0.173037 %	0.172838 %
150 Days	53	11,349,126.21	0.134867 %	0.157545 %
180+ Days	1131	250,379,084.65	2.878009 %	3.475673 %
Totals	2104	439,535,497.79	5.353962 %	6.101475 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	378	92,568,679.52	74,306.89	0.080272

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214675	222,711.46	278.39	0.125000
Summary	0090214689	361,915.59	31.34	0.008659
Summary	0090215097	145,488.23	163.15	0.112140
Summary	0090215245	103,210.83	47.57	0.046090
Summary	0090215258	248,268.55	232.75	0.093749
Summary	0090215621	404,372.13	379.10	0.093750
Summary	0090215723	395,413.11	535.46	0.135418
Summary	0090215876	310,475.86	258.73	0.083333
Summary	0090216229	143,407.73	34.49	0.024050
Summary	0090216382	286,104.05	447.04	0.156251
Summary	0090216868	215,813.03	155.57	0.072086
Summary	0090216889	138,629.32	89.51	0.064568
Summary	0090216903	218,369.73	272.96	0.124999
Summary	0090217638	244,239.87	10.39	0.004254
Summary	0090217648	238,388.48	165.96	0.069617
Summary	0090217688	252,206.35	113.18	0.044876
Summary	0090218530	110,134.52	41.60	0.037772
Summary	0090219084	312,475.86	423.14	0.135415
Summary	0090219293	185,249.07	270.15	0.145831
Summary	0090219840	196,201.50	143.06	0.072915
Summary	0090219896	356,700.96	743.13	0.208334
Summary	0090220107	117,927.14	61.42	0.052083
Summary	0090220321	213,559.39	333.69	0.156252
Summary	0090220778	189,665.38	45.19	0.023826
Summary	0090220894	386,367.91	161.56	0.041815

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090221111	435,599.01	139.68	0.032066
Summary	0090221174	136,774.98	89.80	0.065655
Summary	0090221697	320,258.45	166.80	0.052083
Summary	0090222200	145,023.56	81.82	0.056418
Summary	0090222872	201,909.46	28.13	0.013932
Summary	0090223201	347,092.64	470.02	0.135416
Summary	0090223213	171,835.74	44.00	0.025606
Summary	0090223662	225,663.76	258.57	0.114582
Summary	0090223681	186,603.47	49.62	0.026591
Summary	0090223694	111,157.01	115.79	0.104168
Summary	0090223903	74,424.04	62.02	0.083333
Summary	0090224841	52,575.80	93.10	0.177078
Summary	0090225197	250,580.07	287.12	0.114582
Summary	0090225884	37,681.34	61.81	0.164033
Summary	0090226109	63,403.89	18.07	0.028500
Summary	0090226180	312,232.07	182.84	0.058559
Summary	0090226517	417,402.21	521.75	0.124999
Summary	0090226539	233,775.23	267.87	0.114584
Summary	0090226843	243,144.99	329.26	0.135417
Summary	0090227067	143,124.53	104.36	0.072916
Summary	0090228235	155,113.62	108.74	0.070103
Summary	0090228260	206,953.37	237.13	0.114581
Summary	0090228658	235,842.87	147.40	0.062499
Summary	0090228868	613,113.57	619.61	0.101060
Summary	0090228929	337,221.51	176.78	0.052423
Summary	0090229095	302,186.11	220.34	0.072915
Summary	0090229562	445,422.22	493.67	0.110832
Summary	0090229768	167,318.91	77.95	0.046588
Summary	0090229873	114,538.66	87.89	0.076734
Summary	0090230781	148,194.70	48.89	0.032990
Summary	0090230864	184,323.26	81.48	0.044205
Summary	0090230911	255,543.38	42.83	0.016760
Summary	0090231111	113,615.53	27.69	0.024372
Summary	0090231384	223,963.51	150.04	0.066993

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090231415	99,855.04	104.02	0.104171
Summary	0090231859	119,040.81	99.20	0.083333
Summary	0090232082	232,520.17	206.21	0.088685
Summary	0090232111	159,405.05	104.13	0.065324
Summary	0090232180	173,271.36	45.08	0.026017
Summary	0090232483	142,254.78	177.82	0.125001
Summary	0090233039	160,497.55	75.25	0.046885
Summary	0090233308	617,589.11	900.65	0.145833
Summary	0090233832	360,427.87	450.53	0.124999
Summary	0090234185	113,423.44	25.71	0.022667
Summary	0090234671	217,825.08	108.52	0.049820
Summary	0090235541	271,556.69	254.58	0.093748
Summary	0090235628	249,097.59	439.03	0.176248
Summary	0090236080	389,349.71	402.33	0.103334
Summary	0090236659	175,870.98	66.87	0.038022
Summary	0090236719	187,365.54	81.23	0.043354
Summary	0090237386	266,140.56	360.40	0.135417
Summary	0090237593	542,301.45	764.85	0.141038
Summary	0090237769	409,856.96	230.86	0.056327
Summary	0090237942	370,909.32	425.00	0.114583
Summary	0090238145	139,974.52	189.55	0.135418
Summary	0090238371	136,509.38	127.98	0.093752
Summary	0090238794	176,042.90	165.04	0.093750
Summary	0090239065	363,395.14	264.98	0.072918
Summary	0090239193	196,454.61	102.32	0.052083
Summary	0090239270	302,063.98	220.25	0.072915
Summary	0090239356	156,641.77	49.52	0.031614
Summary	0090239554	229,652.87	191.38	0.083334
Summary	0090239580	150,700.83	156.98	0.104167
Summary	0090239739	133,338.40	21.21	0.015907
Summary	0090240191	291,567.53	273.88	0.093934
Summary	0090242469	165,734.27	241.70	0.145836
Summary	0090242560	78,767.87	98.46	0.125000
Summary	0090243396	335,205.01	349.17	0.104166

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Dec-2021
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090243679	341,482.36	509.40	0.149173
Summary	0090243681	235,290.36	147.06	0.062501
Summary	0090243837	198,107.42	56.68	0.028611
Summary	0090244155	132,081.18	61.68	0.046699
Summary	0090245010	184,230.96	118.08	0.064093
Summary	0090245849	155,092.75	71.50	0.046101
Summary	0090246465	350,708.27	79.45	0.022654
Summary	0090246493	101,001.40	73.65	0.072920
Summary	0090246711	254,758.71	291.91	0.114583
Summary	0090246834	317,414.20	661.28	0.208333
Summary	0090247205	372,605.73	388.13	0.104166
Summary	0090247207	307,515.40	300.19	0.097618
Summary	0090247265	321,679.97	469.12	0.145834
Summary	0090247417	421,215.46	295.62	0.070183
Summary	0090247459	255,423.63	444.84	0.174158
Summary	0090248191	333,018.65	450.96	0.135416
Summary	0090248695	267,409.12	34.18	0.012782
Summary	0090248866	395,059.09	147.03	0.037217
Summary	0090248974	242,560.77	83.84	0.034565
Summary	0090248991	279,385.74	174.62	0.062501
Summary	0090249593	429,957.31	358.30	0.083334
Summary	0090250534	462,257.01	360.18	0.077918
Summary	0090251142	208,817.11	348.03	0.166667
Summary	0090251165	158,708.87	181.85	0.114581
Summary	0090251184	81,882.79	17.94	0.021909
Summary	0090251259	322,778.20	437.10	0.135418
Summary	0090251894	78,108.80	25.59	0.032762
Summary	0090252060	313,889.88	155.34	0.049489
Summary	0090252563	105,642.32	31.12	0.029458
Summary	0090252668	245,945.00	204.95	0.083332
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	353,518.86	67.88	0.019201
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253124	250,873.72	410.42	0.163596

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090253311	245,454.12	72.66	0.029602
Summary	0090253319	256,170.20	213.48	0.083335
Summary	0090253445	421,838.86	230.79	0.054710
Summary	0090253580	166,072.35	155.69	0.093748
Summary	0090254179	106,165.51	36.02	0.033928
Summary	0090254831	203,692.51	156.94	0.077048
Summary	0090254914	351,936.18	146.64	0.041667
Summary	0090255509	405,389.91	760.11	0.187501
Summary	0090255796	283,862.73	325.26	0.114584
Summary	0090255797	224,445.09	233.80	0.104168
Summary	0090256109	166,151.91	91.21	0.054896
Summary	0090256639	174,032.36	44.93	0.025817
Summary	0090257345	187,979.40	21.87	0.011634
Summary	0090258756	164,837.15	70.86	0.042988
Summary	0090260003	143,828.55	55.13	0.038330
Summary	0090261619	269,010.24	171.51	0.063756
Summary	0090261628	116,304.81	121.15	0.104166
Summary	0090261935	527,389.67	190.29	0.036081
Summary	0090262201	105,976.47	172.84	0.163093
Summary	0090262782	233,632.68	486.73	0.208331
Summary	0090263502	351,323.78	182.98	0.052083
Summary	0090263509	394,863.17	27.12	0.006868
Summary	0090263571	119,162.12	136.54	0.114583
Summary	0090263786	345,567.29	395.96	0.114583
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264155	232,354.33	141.83	0.061040
Summary	0090264295	336,232.18	136.50	0.040597
Summary	0090264444	54,570.86	41.18	0.075462
Summary	0090264923	408,331.16	236.96	0.058031
Summary	0090264999	146,212.33	69.88	0.047794
Summary	0090265201	430,096.21	169.48	0.039405
Summary	0090265232	114,207.32	157.80	0.138170
Summary	0090265315	355,909.58	115.12	0.032345
Summary	0090265562	107,493.70	91.07	0.084721

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090266521	121,119.04	49.37	0.040762
Summary	0090266684	207,390.34	216.03	0.104166
Summary	0090266766	278,039.05	132.47	0.047644
Summary	0090266806	383,131.69	275.89	0.072009
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267382	84,381.76	87.90	0.104169
Summary	0090267523	302,229.06	197.34	0.065295
Summary	0090267845	264,054.05	192.54	0.072917
Summary	0090268066	303,707.70	379.63	0.124998
Summary	0090268101	192,498.78	50.14	0.026047
Summary	0090268220	376,817.24	389.38	0.103334
Summary	0090268935	289,484.23	75.84	0.026198
Summary	0090269249	248,245.40	362.02	0.145832
Summary	0090269392	359,469.28	149.78	0.041667
Summary	0090269405	203,556.67	83.38	0.040962
Summary	0090269446	321,214.90	141.87	0.044167
Summary	0090269494	232,384.50	94.85	0.040816
Summary	0090269823	350,630.27	107.11	0.030548
Summary	0090270029	132,542.75	51.63	0.038953
Summary	0090270236	339,314.84	247.42	0.072918
Summary	0090270322	191,605.62	464.83	0.242597
Summary	0090270858	172,113.35	96.21	0.055899
Summary	0090271375	145,019.51	38.16	0.026314
Summary	0090271653	225,677.81	329.11	0.145832
Summary	0090271682	332,991.42	208.12	0.062500
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090271950	295,603.88	215.54	0.072915
Summary	0090272294	167,238.83	121.94	0.072914
Summary	0090272395	125,277.66	143.55	0.114585
Summary	0090272970	210,924.65	127.39	0.060396
Summary	0090273750	135,007.41	78.58	0.058204
Summary	0090273796	385,103.56	37.48	0.009732
Summary	0090273804	360,855.85	553.85	0.153482
Summary	0090274114	185,524.45	115.95	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090274189	513,518.93	182.52	0.035543
Summary	0090274357	132,124.50	71.58	0.054176
Summary	0090274976	283,916.59	81.21	0.028603
Summary	0090275929	363,576.23	249.39	0.068594
Summary	0090275969	242,385.06	176.74	0.072917
Summary	0090276734	447,475.47	238.21	0.053234
Summary	0090276795	268,018.19	27.92	0.010417
Summary	0090277433	241,013.43	131.51	0.054565
Summary	0090277855	147,253.86	199.41	0.135419
Summary	0090279076	141,349.07	58.39	0.041309
Summary	0090281259	342,419.81	285.35	0.083333
Summary	0090281272	376,338.73	431.22	0.114583
Summary	0090282209	158,674.62	214.87	0.135415
Summary	0090282412	177,011.00	85.83	0.048489
Summary	0090282503	169,525.24	246.54	0.145430
Summary	0090283042	164,559.50	135.18	0.082147
Summary	0090283190	297,119.08	124.83	0.042013
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284152	165,210.08	120.47	0.072919
Summary	0090284536	151,332.59	89.66	0.059247
Summary	0090284993	217,182.96	233.22	0.107384
Summary	0090285394	266,107.11	332.63	0.124999
Summary	0090285447	215,918.21	217.52	0.100742
Summary	0090285797	217,555.07	164.53	0.075627
Summary	0090286161	261,312.91	244.98	0.093750
Summary	0090287025	366,819.82	344.01	0.093782
Summary	0090287275	398,625.63	415.24	0.104168
Summary	0090287503	426,571.17	360.59	0.084532
Summary	0090287740	260,833.26	217.36	0.083333
Summary	0090287857	130,752.27	89.91	0.068764
Summary	0090288511	414,683.21	248.71	0.059976
Summary	0090290043	246,800.04	85.56	0.034668
Summary	0090290801	72,460.44	11.27	0.015553
Summary	0090291381	191,399.84	199.37	0.104164

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090292404	251,084.18	32.14	0.012800
Summary	0090292495	329,600.88	190.20	0.057706
Summary	0090292586	366,737.51	163.20	0.044500
Summary	0090293071	95,384.29	33.71	0.035341
Summary	0090293134	132,831.20	179.88	0.135420
Summary	0090293218	215,945.18	179.95	0.083331
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293601	156,521.19	80.22	0.051252
Summary	0090293763	119,038.55	42.51	0.035711
Summary	0090293936	124,065.66	129.24	0.104171
Summary	0090293994	332,159.75	346.00	0.104167
Summary	0090296101	259,464.33	135.14	0.052084
Summary	0090296711	130,884.89	63.01	0.048142
Summary	0090296755	167,469.77	58.75	0.035081
Summary	0090296944	193,906.32	209.65	0.108119
Summary	0090297503	408,865.33	638.85	0.156249
Summary	0090297649	289,934.05	105.25	0.036301
Summary	0090298094	140,768.96	131.97	0.093749
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299629	359,134.37	254.39	0.070834
Summary	0090300238	622,673.66	389.17	0.062500
Summary	0090300653	369,663.29	423.57	0.114583
Summary	0090301066	210,621.36	241.34	0.114585
Summary	0090301347	174,677.90	291.13	0.166667
Summary	0090301487	322,510.14	268.76	0.083334
Summary	0090301916	425,729.75	576.51	0.135417
Summary	0090302103	444,581.62	370.48	0.083332
Summary	0090302203	418,834.62	275.30	0.065730
Summary	0090302222	421,241.46	570.43	0.135416
Summary	0090302616	221,428.82	138.39	0.062499
Summary	0090303136	297,362.97	123.90	0.041666
Summary	0090303262	320,809.20	434.43	0.135417
Summary	0090303296	140,198.87	102.78	0.073310
Summary	0090304397	210,836.92	100.36	0.047601

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090304624	268,170.54	102.61	0.038263
Summary	0090306673	75,960.36	60.25	0.079318
Summary	0090307068	129,705.42	80.19	0.061825
Summary	0090307127	311,581.56	77.31	0.024812
Summary	0090307432	441,742.60	368.12	0.083334
Summary	0090308673	363,107.85	302.59	0.083333
Summary	0090308919	86,566.09	14.44	0.016681
Summary	0090309123	254,458.41	397.59	0.156250
Summary	0090309137	138,399.36	109.22	0.078917
Summary	0090309325	88,049.12	47.56	0.054015
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	203,188.42	60.33	0.029692
Summary	0090310395	449,891.49	337.94	0.075116
Summary	0090310460	466,771.24	256.37	0.054924
Summary	0090310523	272,477.35	86.46	0.031731
Summary	0090311336	125,426.29	91.46	0.072919
Summary	0090312149	172,697.65	89.95	0.052085
Summary	0090312287	326,257.21	237.90	0.072918
Summary	0090312432	198,797.89	186.37	0.093748
Summary	0090313130	151,293.85	141.84	0.093751
Summary	0090313287	240,106.00	80.21	0.033406
Summary	0090313552	180,816.52	150.68	0.083333
Summary	0090314417	374,211.83	311.84	0.083332
Summary	0090314555	256,777.61	109.51	0.042648
Summary	0090314562	342,668.82	135.25	0.039470
Summary	0090314570	310,362.73	90.09	0.029027
Summary	0090315601	292,570.80	90.96	0.031090
Summary	0090316014	201,792.23	124.49	0.061692
Summary	0090316380	277,279.73	288.83	0.104166
Summary	0090316781	91,489.01	57.02	0.062324
Summary	0090317144	136,710.54	110.21	0.080616
Summary	0090317213	376,938.77	41.34	0.010967
Summary	0090317689	59,252.97	52.24	0.088164
Summary	0090319573	147,861.66	42.30	0.028608

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090319985	260,405.57	379.76	0.145834
Summary	0090320366	320,254.33	233.52	0.072917
Summary	0090320451	101,106.18	73.72	0.072913
Summary	0090320611	434,953.85	220.97	0.050803
Summary	0090321188	189,002.20	53.00	0.028042
Summary	0090321199	101,842.82	48.18	0.047308
Summary	0090321364	171,835.26	161.10	0.093753
Summary	0090321913	122,875.17	48.79	0.039707
Summary	0090322162	335,020.85	279.18	0.083332
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	396,542.21	578.29	0.145833
Summary	0090322845	228,297.50	158.24	0.069313
Summary	0090323507	88,359.65	157.20	0.177909
Summary	0090323608	255,853.22	293.17	0.114585
Summary	0090324365	206,543.65	176.42	0.085415
Summary	0090324420	152,718.01	51.97	0.034030
Summary	0090324586	331,747.72	380.13	0.114584
Summary	0090324625	240,477.51	450.90	0.187502
Summary	0090324649	239,328.16	305.29	0.127561
Summary	0090325321	407,641.85	193.05	0.047358
Summary	0090326091	309,913.88	516.52	0.166666
Summary	0090326719	104,966.49	59.88	0.057047
Summary	0090326972	270,495.09	225.41	0.083332
Summary	0090327560	267,260.01	306.24	0.114585
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	379,776.19	186.70	0.049161
Summary	0090328612	293,248.19	458.20	0.156250
Summary	0090328654	156,027.07	21.92	0.014049
Summary	0090329052	223,567.59	163.02	0.072918
Summary	0090329353	70,447.96	110.07	0.156243
Summary	0090329608	132,007.25	107.16	0.081177
Summary	0090330044	171,611.58	209.27	0.121944
Summary	0090330293	231,244.33	58.94	0.025488
Summary	0090330357	278,970.07	508.63	0.182324

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090331177	317,657.00	255.52	0.080439
Summary	0090331206	152,979.79	92.32	0.060348
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333220	317,060.59	114.72	0.036182
Summary	0090333231	255,145.91	345.51	0.135417
Summary	0090333592	447,682.21	591.59	0.132145
Summary	0090334523	135,565.66	62.70	0.046251
Summary	0090334645	370,398.17	463.00	0.125001
Summary	0090335259	175,266.48	255.60	0.145835
Summary	0090335267	282,044.26	323.18	0.114585
Summary	0090335339	165,398.09	29.10	0.017594
Summary	0090335725	158,438.49	42.37	0.026742
Summary	0090336343	164,241.07	205.30	0.124999
Summary	0090336428	183,566.85	248.58	0.135417
Summary	0090336430	276,364.09	131.34	0.047524
Summary	0090336490	141,455.08	176.82	0.125001
Summary	0090336554	71,830.33	97.27	0.135416
Summary	0090336556	372,741.69	411.03	0.110272
Summary	0090336962	98,938.06	175.20	0.177080
Summary	0090337803	140,942.79	190.86	0.135417
Summary	0090338070	426,966.48	116.15	0.027204
Summary	0090338343	303,410.26	189.63	0.062500
Summary	0090338629	308,102.24	116.45	0.037796
Summary	0090338852	186,115.13	68.19	0.036639
Summary	0090339026	110,949.59	150.24	0.135413
Summary	0090339280	449,700.27	562.13	0.125001
Summary	0090339862	174,380.56	45.76	0.026241
Summary	0090340023	322,705.17	201.69	0.062500
Summary	0090340182	435,756.25	226.96	0.052084
Summary	0090340553	78,019.56	32.05	0.041079
Summary	0090341593	242,494.18	358.09	0.147670
Summary	0090341617	221,061.51	94.35	0.042680
Summary	0090341740	258,576.97	111.87	0.043264
Summary	0090342442	70,627.54	58.86	0.083339

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090343181	83,044.92	69.20	0.083328
Summary	0090343195	115,311.45	72.07	0.062500
Summary	0090344435	227,193.97	520.65	0.229165
Summary	0090344632	423,794.02	220.73	0.052084
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345301	207,748.26	281.33	0.135419
Summary	0090345369	206,263.54	107.60	0.052166
Summary	0090345446	167,913.76	47.44	0.028253
Summary	0090345572	97,688.92	77.67	0.079507
Summary	0090345856	83,242.91	60.70	0.072919
Summary	0090346396	93,158.60	61.80	0.066338
Summary	0090347418	410,989.63	89.86	0.021864
Summary	0090347462	442,911.43	470.82	0.106301

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	725,624.25	(12,726.07)	(1.754)

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090302544	257,693.56	(17,741.88)	(6.885)
0090321729	273,288.97	4,483.86	1.641
0090345528	194,641.72	531.95	0.273

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	618,793.26	(10,002.01)	52,463.68	8.478

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090235197	387,059.97	31.53	38,303.93	9.896
0090245957	70,065.14	23.91	492.51	0.703
0090272346	97,172.85	(1,500.72)	1,419.47	1.461
0090281984	64,495.30	(8,556.73)	12,247.77	18.990

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 27-Dec-2021
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
116	23,645,689.66	(19,273.73)	(0.082)

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
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222699	174,779.19	1,395.50	0.798
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
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	38,303.93	9.896

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090240665	160,094.01	(15,755.67)	(9.842)
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090242834	336,593.68	(61,936.75)	(18.401)
0090244178	174,815.22	2,543.77	1.455
0090245076	129,135.09	15.95	0.012
0090245925	230,035.10	16,805.60	7.306
0090245957	70,065.14	492.51	0.703
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	(4,451.21)	(3.858)
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251628	82,366.19	1,349.29	1.638
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	25,114.80	65.786
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)
0090260902	231,233.18	19,802.98	8.564

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090261688	339,262.26	(135,351.51)	(39.896)
0090263130	196,445.47	4,107.25	2.091
0090265807	164,432.19	13,081.23	7.955
0090270252	386,393.52	(3,895.17)	(1.008)
0090272314	216,794.55	(35,538.00)	(16.392)
0090272346	97,172.85	1,419.47	1.461
0090272857	120,309.48	1,015.94	0.844
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
0090281475	69,794.15	9,290.27	13.311
0090281676	85,699.20	50,260.04	58.647
0090281765	84,815.28	12,352.86	14.564
0090281984	64,495.30	12,247.77	18.990
0090282561	221,416.73	4,212.90	1.903
0090283438	151,364.02	8,405.62	5.553
0090285007	330,630.27	15,479.52	4.682
0090285655	517,964.96	11,596.07	2.239
0090286060	374,007.53	(5,589.61)	(1.495)
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090290518	243,245.99	(64,706.24)	(26.601)
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)
0090293122	116,098.06	(2,302.72)	(1.983)
0090294461	199,430.03	7,290.53	3.656
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090300302	242,480.60	(49,163.76)	(20.275)
0090300612	339,534.01	6,202.45	1.827
0090301105	350,395.53	10,420.49	2.974
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
0090302544	257,693.56	(17,741.88)	(6.885)
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	(14,775.13)	(4.458)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090318216	685,946.83	(16,560.30)	(2.414)
0090321227	382,030.53	(81,989.09)	(21.461)
0090321729	273,288.97	4,483.86	1.641
0090322256	75,441.83	42,212.11	55.953
0090325915	127,782.00	5,858.07	4.584
0090329777	196,683.22	(2,826.03)	(1.437)
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281
0090333124	316,629.71	10,040.63	3.171
0090333568	105,284.85	(22,617.81)	(21.482)
0090334031	174,464.39	(41,430.84)	(23.747)
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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)
0090344274	371,042.80	(3,962.09)	(1.068)
0090345528	194,641.72	531.95	0.273
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090347217	122,470.08	(19,559.36)	(15.971)

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	7	1,344,417.51	(22,728.08)	(0.000 %)	0	0.00	0.00	0.000 %	7	1,344,417.51	(22,728.08)	(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	0090235197	404,000.00	4.250 %	IL	95.00	360	387,059.97	09/30/2021	31.53	38,303.93
Summary	0090245957	75,000.00	4.125 %	AL	97.00	360	70,065.14	10/31/2021	23.91	492.51
Summary	0090272346	101,000.00	4.125 %	SC	92.00	360	97,172.85	10/31/2021	(1,500.72)	1,419.47
Summary	0090281984	66,000.00	4.375 %	MD	97.00	360	64,495.30	07/31/2021	(8,556.73)	12,247.77
Summary	0090302544	266,000.00	5.000 %	MD	90.00	360	257,693.56	11/30/2021	(17,741.88)	(17,741.88)
Summary	0090321729	276,000.00	5.375 %	FL	97.00	360	273,288.97	11/30/2021	4,483.86	4,483.86
Summary	0090345528	204,000.00	4.125 %	IL	97.00	360	194,641.72	11/30/2021	531.95	531.95

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

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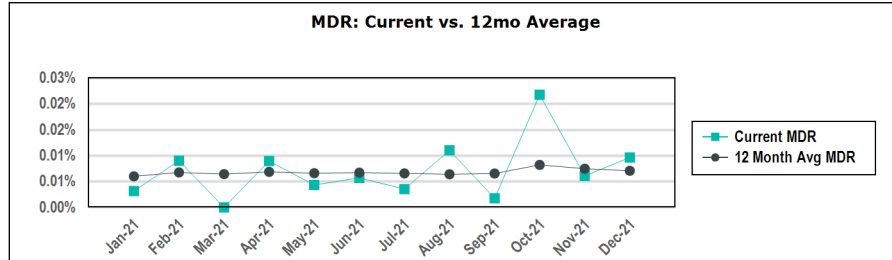
Distribution Date: 27-Dec-2021
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Realized Loss Report - Collateral

Summary

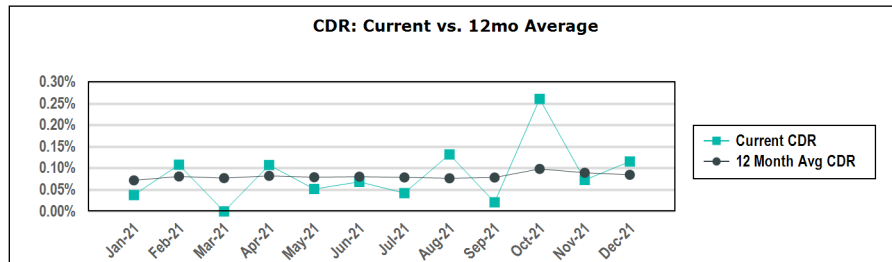
MDR

Current Month 0.010 %
 3 Month Average 0.013 %
 12 Month Average 0.007 %



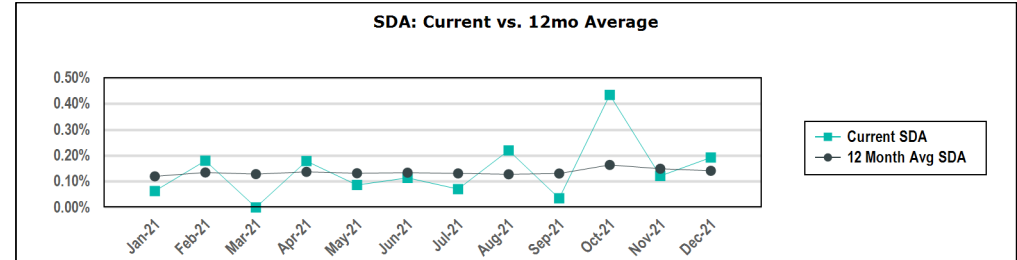
CDR

Current Month 0.116 %
 3 Month Average 0.150 %
 12 Month Average 0.085 %



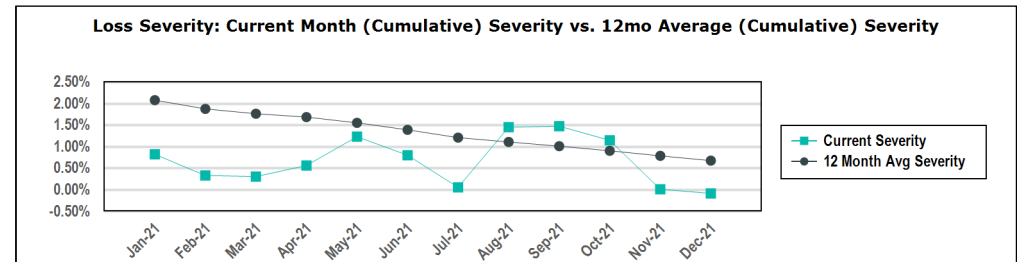
SDA

Current Month 0.193 %
 3 Month Average 0.250 %
 12 Month Average 0.142 %



Loss Severity

Current Month (Cumulative) (0.082) %
 3 Month Average (Cumulative) 0.361 %
 12 Month Average (Cumulative) 0.679 %



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	4.041 %
3 Month Average	4.278 %
12 Month Average	4.846 %

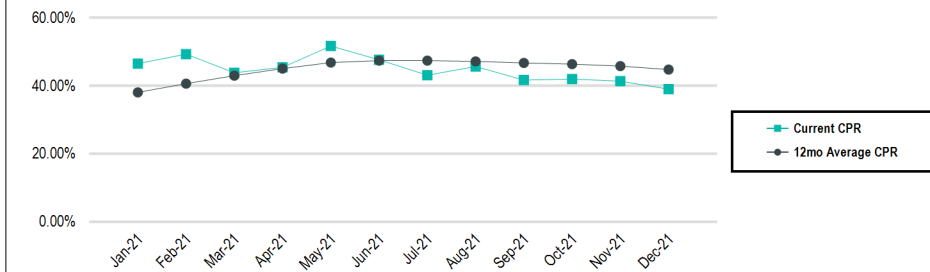
CPR

Current Month	39.044 %
3 Month Average	40.811 %
12 Month Average	44.797 %

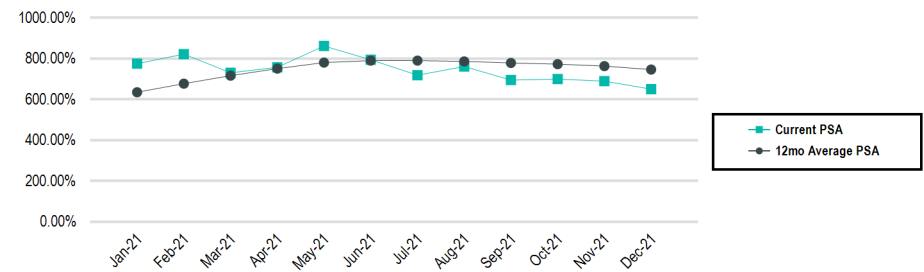
PSA

Current Month	650.730 %
3 Month Average	680.190 %
12 Month Average	746.615 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
148	28,250,296.75

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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

Exchange History

Effective Exchange Date: 11/17/2021

Incoming Certificate(s):

Class	Prior Value	Issued Value
2M-2C	78,990,057.00	0.00
2E-B2	39,647,058.00	0.00
2E-D2	78,686,000.00	0.00
2-X2	157,980,116.00	0.00

Outgoing Certificate(s):

Class	Prior Value	Issued Value
2-M2	430,181,827.00	667,152,000.00

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.