

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-Mar-2022
09-Mar-2022 1:55:09 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		03/24/2022	0.00000 %	5,982,032,864.63	0.00	179,624,175.78	0.00	5,802,408,688.85	179,624,175.78	0.00
2M-1	30711XC28	03/24/2022	0.83686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		03/24/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	03/24/2022	2.38686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		03/24/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	03/24/2022	2.38686 %	16,903,158.49	31,379.81	96,301.10	0.00	16,806,857.39	127,680.91	0.00
2M-BH		03/24/2022	0.00000 %	191,481,705.34	0.00	1,090,914.42	0.00	190,390,790.92	1,090,914.42	0.00
2M-2C	30711XC77	03/24/2022	2.38686 %	18,988,182.33	35,250.55	0.00	0.00	18,988,182.33	35,250.55	0.00
2M-CH		03/24/2022	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	03/24/2022	2.38686 %	35,891,340.82	66,630.36	96,301.10	0.00	35,795,039.72	162,931.46	0.00
2M-2H		03/24/2022	0.00000 %	406,582,897.01	0.00	1,090,914.42	0.00	405,491,982.59	1,090,914.42	0.00
2B-1	30711XC44	03/24/2022	4.18686 %	151,053,000.00	491,896.04	0.00	0.00	151,053,000.00	491,896.04	0.00
2B-1H		03/24/2022	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		03/24/2022	0.00000 %	132,460,025.64	0.00	0.00	(2,218.10)	132,462,243.74	0.00	41,177.26
2A-I1	30711XC93	03/24/2022	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	03/24/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	03/24/2022	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	03/24/2022	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	03/24/2022	1.70000 %	0.00	22,349.73	0.00	0.00	0.00	22,349.73	0.00
2B-I2	30711XE34	03/24/2022	1.30000 %	0.00	17,090.97	0.00	0.00	0.00	17,090.97	0.00
2B-I3	30711XE59	03/24/2022	0.90000 %	0.00	11,832.21	0.00	0.00	0.00	11,832.21	0.00
2B-I4	30711XH98	03/24/2022	0.50000 %	0.00	6,573.45	0.00	0.00	0.00	6,573.45	0.00
2C-I1	30711XE83	03/24/2022	1.70000 %	0.00	25,106.60	0.00	0.00	0.00	25,106.60	0.00
2C-I2	30711XF25	03/24/2022	1.30000 %	0.00	19,199.16	0.00	0.00	0.00	19,199.16	0.00
2C-I3	30711XF41	03/24/2022	0.90000 %	0.00	13,291.73	0.00	0.00	0.00	13,291.73	0.00
2C-I4	30711XF66	03/24/2022	0.50000 %	0.00	7,384.29	0.00	0.00	0.00	7,384.29	0.00
2E-A1	30711XC85	03/24/2022	0.68686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	03/24/2022	1.08686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	03/24/2022	1.48686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	03/24/2022	1.88686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	03/24/2022	0.68686 %	16,903,158.49	9,030.08	96,301.10	0.00	16,806,857.39	105,331.18	0.00

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XE26	03/24/2022	1.08686 %	16,903,158.49	14,288.84	96,301.10	0.00	16,806,857.39	110,589.94	0.00
2E-B3	30711XE42	03/24/2022	1.48686 %	16,903,158.49	19,547.60	96,301.10	0.00	16,806,857.39	115,848.70	0.00
2E-B4	30711XE67	03/24/2022	1.88686 %	16,903,158.49	24,806.36	96,301.10	0.00	16,806,857.39	121,107.46	0.00
2E-C1	30711XE75	03/24/2022	0.68686 %	18,988,182.33	10,143.95	0.00	0.00	18,988,182.33	10,143.95	0.00
2E-C2	30711XE91	03/24/2022	1.08686 %	18,988,182.33	16,051.39	0.00	0.00	18,988,182.33	16,051.39	0.00
2E-C3	30711XF33	03/24/2022	1.48686 %	18,988,182.33	21,958.82	0.00	0.00	18,988,182.33	21,958.82	0.00
2E-C4	30711XF58	03/24/2022	1.88686 %	18,988,182.33	27,866.25	0.00	0.00	18,988,182.33	27,866.25	0.00
2E-D1	30711XF74	03/24/2022	0.68686 %	16,903,158.49	9,030.08	96,301.10	0.00	16,806,857.39	105,331.18	0.00
2E-D2	30711XF82	03/24/2022	1.08686 %	16,903,158.49	14,288.84	96,301.10	0.00	16,806,857.39	110,589.94	0.00
2E-D3	30711XF90	03/24/2022	1.48686 %	16,903,158.49	19,547.60	96,301.10	0.00	16,806,857.39	115,848.70	0.00
2E-D4	30711XG24	03/24/2022	1.88686 %	16,903,158.49	24,806.36	96,301.10	0.00	16,806,857.39	121,107.46	0.00
2E-D5	30711XG32	03/24/2022	2.38686 %	16,903,158.49	31,379.81	96,301.10	0.00	16,806,857.39	127,680.91	0.00
2E-F1	30711XG40	03/24/2022	0.68686 %	35,891,340.82	19,174.03	96,301.10	0.00	35,795,039.72	115,475.13	0.00
2E-F2	30711XG57	03/24/2022	1.08686 %	35,891,340.82	30,340.23	96,301.10	0.00	35,795,039.72	126,641.33	0.00
2E-F3	30711XG65	03/24/2022	1.48686 %	35,891,340.82	41,506.42	96,301.10	0.00	35,795,039.72	137,807.52	0.00
2E-F4	30711XG73	03/24/2022	1.88686 %	35,891,340.82	52,672.62	96,301.10	0.00	35,795,039.72	148,973.72	0.00
2E-F5	30711XG81	03/24/2022	2.38686 %	35,891,340.82	66,630.36	96,301.10	0.00	35,795,039.72	162,931.46	0.00
2X-1	30711XG99	03/24/2022	1.70000 %	0.00	22,349.73	0.00	0.00	0.00	22,349.73	0.00
2X-2	30711XH23	03/24/2022	1.30000 %	0.00	17,090.97	0.00	0.00	0.00	17,090.97	0.00
2X-3	30711XH31	03/24/2022	0.90000 %	0.00	11,832.21	0.00	0.00	0.00	11,832.21	0.00
2X-4	30711XH49	03/24/2022	0.50000 %	0.00	6,573.45	0.00	0.00	0.00	6,573.45	0.00
2Y-1	30711XH56	03/24/2022	1.70000 %	0.00	47,456.33	0.00	0.00	0.00	47,456.33	0.00
2Y-2	30711XH64	03/24/2022	1.30000 %	0.00	36,290.13	0.00	0.00	0.00	36,290.13	0.00
2Y-3	30711XH72	03/24/2022	0.90000 %	0.00	25,123.94	0.00	0.00	0.00	25,123.94	0.00
2Y-4	30711XH80	03/24/2022	0.50000 %	0.00	13,957.74	0.00	0.00	0.00	13,957.74	0.00
Totals				7,565,983,328.76	1,381,729.04	183,346,822.22	(2,218.10)	7,382,638,724.64	184,728,551.26	41,177.26

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	5,982,032,864.63	9,676,510.44	169,947,665.34	0.00	0.00	179,624,175.78	5,802,408,688.85	0.22927033	179,624,175.78
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	16,903,158.49	96,301.10	0.00	0.00	0.00	96,301.10	16,806,857.39	0.88512197	96,301.10
2M-BH	215,101,191.67	191,481,705.34	1,090,914.42	0.00	0.00	0.00	1,090,914.42	190,390,790.92	0.88512197	1,090,914.42
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	35,891,340.82	96,301.10	0.00	0.00	0.00	96,301.10	35,795,039.72	0.62837399	96,301.10
2M-2H	645,303,575.00	406,582,897.01	1,090,914.42	0.00	0.00	0.00	1,090,914.42	405,491,982.59	0.62837399	1,090,914.42
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	132,460,025.64	0.00	0.00	0.00	(2,218.10)	(2,218.10)	132,462,243.74	0.99968924	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	16,903,158.49	96,301.10	0.00	0.00	0.00	96,301.10	16,806,857.39	0.88512197	96,301.10
2E-B2	18,988,182.33	16,903,158.49	96,301.10	0.00	0.00	0.00	96,301.10	16,806,857.39	0.88512197	96,301.10
2E-B3	18,988,182.33	16,903,158.49	96,301.10	0.00	0.00	0.00	96,301.10	16,806,857.39	0.88512197	96,301.10

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Series 2018-C02



Distribution Date: 25-Mar-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	18,988,182.33	16,903,158.49	96,301.10	0.00	0.00	0.00	96,301.10	16,806,857.39	0.88512197	96,301.10
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	16,903,158.49	96,301.10	0.00	0.00	0.00	96,301.10	16,806,857.39	0.44256099	96,301.10
2E-D2	37,976,364.67	16,903,158.49	96,301.10	0.00	0.00	0.00	96,301.10	16,806,857.39	0.44256099	96,301.10
2E-D3	37,976,364.67	16,903,158.49	96,301.10	0.00	0.00	0.00	96,301.10	16,806,857.39	0.44256099	96,301.10
2E-D4	37,976,364.67	16,903,158.49	96,301.10	0.00	0.00	0.00	96,301.10	16,806,857.39	0.44256099	96,301.10
2E-D5	37,976,364.67	16,903,158.49	96,301.10	0.00	0.00	0.00	96,301.10	16,806,857.39	0.44256099	96,301.10
2E-F1	37,976,364.67	35,891,340.82	96,301.10	0.00	0.00	0.00	96,301.10	35,795,039.72	0.94256099	96,301.10
2E-F2	37,976,364.67	35,891,340.82	96,301.10	0.00	0.00	0.00	96,301.10	35,795,039.72	0.94256099	96,301.10
2E-F3	37,976,364.67	35,891,340.82	96,301.10	0.00	0.00	0.00	96,301.10	35,795,039.72	0.94256099	96,301.10
2E-F4	37,976,364.67	35,891,340.82	96,301.10	0.00	0.00	0.00	96,301.10	35,795,039.72	0.94256099	96,301.10
2E-F5	37,976,364.67	35,891,340.82	96,301.10	0.00	0.00	0.00	96,301.10	35,795,039.72	0.94256099	96,301.10
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	7,565,983,328.76	13,399,156.88	169,947,665.34	0.00	(2,218.10)	183,344,604.12	7,382,638,724.64	0.26546157	183,346,822.22

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	236.36781542	0.38234755	6.71513502	0.00000000	0.00000000	7.09748258	229.27033285	0.22927033	7.09748258
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	890.19360549	5.07163342	0.00000000	0.00000000	0.00000000	5.07163342	885.12197207	0.88512197	5.07163342
2M-BH	215,101,191.67	890.19360541	5.07163355	0.00000000	0.00000000	0.00000000	5.07163355	885.12197186	0.88512197	5.07163355
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	630.06453505	1.69054447	0.00000000	0.00000000	0.00000000	1.69054447	628.37399058	0.62837399	1.69054447
2M-2H	645,303,575.00	630.06453515	1.69054452	0.00000000	0.00000000	0.00000000	1.69054452	628.37399063	0.62837399	1.69054452
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	999.67249630	0.00000000	0.00000000	0.00000000	(0.01673995)	(0.01673995)	999.68923625	0.99968924	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	890.19360549	5.07163342	0.00000000	0.00000000	0.00000000	5.07163342	885.12197207	0.88512197	5.07163342
2E-B2	18,988,182.33	890.19360549	5.07163342	0.00000000	0.00000000	0.00000000	5.07163342	885.12197207	0.88512197	5.07163342
2E-B3	18,988,182.33	890.19360549	5.07163342	0.00000000	0.00000000	0.00000000	5.07163342	885.12197207	0.88512197	5.07163342

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2022
 09-Mar-2022 1:55:09 PM

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	890.19360549	5.07163342	0.00000000	0.00000000	0.00000000	5.07163342	885.12197207	0.88512197	5.07163342
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	445.09680263	2.53581671	0.00000000	0.00000000	0.00000000	2.53581671	442.56098592	0.44256099	2.53581671
2E-D2	37,976,364.67	445.09680263	2.53581671	0.00000000	0.00000000	0.00000000	2.53581671	442.56098592	0.44256099	2.53581671
2E-D3	37,976,364.67	445.09680263	2.53581671	0.00000000	0.00000000	0.00000000	2.53581671	442.56098592	0.44256099	2.53581671
2E-D4	37,976,364.67	445.09680263	2.53581671	0.00000000	0.00000000	0.00000000	2.53581671	442.56098592	0.44256099	2.53581671
2E-D5	37,976,364.67	445.09680263	2.53581671	0.00000000	0.00000000	0.00000000	2.53581671	442.56098592	0.44256099	2.53581671
2E-F1	37,976,364.67	945.09680249	2.53581671	0.00000000	0.00000000	0.00000000	2.53581671	942.56098579	0.94256099	2.53581671
2E-F2	37,976,364.67	945.09680249	2.53581671	0.00000000	0.00000000	0.00000000	2.53581671	942.56098579	0.94256099	2.53581671
2E-F3	37,976,364.67	945.09680249	2.53581671	0.00000000	0.00000000	0.00000000	2.53581671	942.56098579	0.94256099	2.53581671
2E-F4	37,976,364.67	945.09680249	2.53581671	0.00000000	0.00000000	0.00000000	2.53581671	942.56098579	0.94256099	2.53581671
2E-F5	37,976,364.67	945.09680249	2.53581671	0.00000000	0.00000000	0.00000000	2.53581671	942.56098579	0.94256099	2.53581671
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-Mar-2022
09-Mar-2022 1:55:09 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 %	5,982,032,864.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,802,408,688.85
2M-1	N/A	N/A	0.83686 %	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	2.38686 %	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	02/25/22 - 03/24/22	28	2.38686 %	16,903,158.49	31,379.81	0.00	0.00	0.00	0.00	31,379.81	0.00	16,806,857.39
2M-BH	N/A	N/A	0.00000 %	191,481,705.34	0.00	0.00	0.00	0.00	0.00	0.00	0.00	190,390,790.92
2M-2C	02/25/22 - 03/24/22	28	2.38686 %	18,988,182.33	35,250.55	0.00	0.00	0.00	0.00	35,250.55	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	02/25/22 - 03/24/22	28	2.38686 %	35,891,340.82	66,630.36	0.00	0.00	0.00	0.00	66,630.36	0.00	35,795,039.72
2M-2H	N/A	N/A	0.00000 %	406,582,897.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	405,491,982.59
2B-1	02/25/22 - 03/24/22	28	4.18686 %	151,053,000.00	491,896.04	0.00	0.00	0.00	0.00	491,896.04	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 %	132,460,025.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,462,243.74
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	02/25/22 - 03/24/22	28	1.70000 %	16,903,158.49	22,349.73	0.00	0.00	0.00	0.00	22,349.73	0.00	16,806,857.39
2B-I2	02/25/22 - 03/24/22	28	1.30000 %	16,903,158.49	17,090.97	0.00	0.00	0.00	0.00	17,090.97	0.00	16,806,857.39
2B-I3	02/25/22 - 03/24/22	28	0.90000 %	16,903,158.49	11,832.21	0.00	0.00	0.00	0.00	11,832.21	0.00	16,806,857.39
2B-I4	02/25/22 - 03/24/22	28	0.50000 %	16,903,158.49	6,573.45	0.00	0.00	0.00	0.00	6,573.45	0.00	16,806,857.39
2C-I1	02/25/22 - 03/24/22	28	1.70000 %	18,988,182.33	25,106.60	0.00	0.00	0.00	0.00	25,106.60	0.00	18,988,182.33
2C-I2	02/25/22 - 03/24/22	28	1.30000 %	18,988,182.33	19,199.16	0.00	0.00	0.00	0.00	19,199.16	0.00	18,988,182.33
2C-I3	02/25/22 - 03/24/22	28	0.90000 %	18,988,182.33	13,291.73	0.00	0.00	0.00	0.00	13,291.73	0.00	18,988,182.33
2C-I4	02/25/22 - 03/24/22	28	0.50000 %	18,988,182.33	7,384.29	0.00	0.00	0.00	0.00	7,384.29	0.00	18,988,182.33
2E-A1	N/A	N/A	0.68686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.08686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.48686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.88686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	02/25/22 - 03/24/22	28	0.68686 %	16,903,158.49	9,030.08	0.00	0.00	0.00	0.00	9,030.08	0.00	16,806,857.39
2E-B2	02/25/22 - 03/24/22	28	1.08686 %	16,903,158.49	14,288.84	0.00	0.00	0.00	0.00	14,288.84	0.00	16,806,857.39

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2022
 09-Mar-2022 1:55:10 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
2E-B3	02/25/22 - 03/24/22	28	1.48686 %	16,903,158.49	19,547.60	0.00	0.00	0.00	0.00	19,547.60	0.00	16,806,857.39
2E-B4	02/25/22 - 03/24/22	28	1.88686 %	16,903,158.49	24,806.36	0.00	0.00	0.00	0.00	24,806.36	0.00	16,806,857.39
2E-C1	02/25/22 - 03/24/22	28	0.68686 %	18,988,182.33	10,143.95	0.00	0.00	0.00	0.00	10,143.95	0.00	18,988,182.33
2E-C2	02/25/22 - 03/24/22	28	1.08686 %	18,988,182.33	16,051.39	0.00	0.00	0.00	0.00	16,051.39	0.00	18,988,182.33
2E-C3	02/25/22 - 03/24/22	28	1.48686 %	18,988,182.33	21,958.82	0.00	0.00	0.00	0.00	21,958.82	0.00	18,988,182.33
2E-C4	02/25/22 - 03/24/22	28	1.88686 %	18,988,182.33	27,866.25	0.00	0.00	0.00	0.00	27,866.25	0.00	18,988,182.33
2E-D1	02/25/22 - 03/24/22	28	0.68686 %	16,903,158.49	9,030.08	0.00	0.00	0.00	0.00	9,030.08	0.00	16,806,857.39
2E-D2	02/25/22 - 03/24/22	28	1.08686 %	16,903,158.49	14,288.84	0.00	0.00	0.00	0.00	14,288.84	0.00	16,806,857.39
2E-D3	02/25/22 - 03/24/22	28	1.48686 %	16,903,158.49	19,547.60	0.00	0.00	0.00	0.00	19,547.60	0.00	16,806,857.39
2E-D4	02/25/22 - 03/24/22	28	1.88686 %	16,903,158.49	24,806.36	0.00	0.00	0.00	0.00	24,806.36	0.00	16,806,857.39
2E-D5	02/25/22 - 03/24/22	28	2.38686 %	16,903,158.49	31,379.81	0.00	0.00	0.00	0.00	31,379.81	0.00	16,806,857.39
2E-F1	02/25/22 - 03/24/22	28	0.68686 %	35,891,340.82	19,174.03	0.00	0.00	0.00	0.00	19,174.03	0.00	35,795,039.72
2E-F2	02/25/22 - 03/24/22	28	1.08686 %	35,891,340.82	30,340.23	0.00	0.00	0.00	0.00	30,340.23	0.00	35,795,039.72
2E-F3	02/25/22 - 03/24/22	28	1.48686 %	35,891,340.82	41,506.42	0.00	0.00	0.00	0.00	41,506.42	0.00	35,795,039.72
2E-F4	02/25/22 - 03/24/22	28	1.88686 %	35,891,340.82	52,672.62	0.00	0.00	0.00	0.00	52,672.62	0.00	35,795,039.72
2E-F5	02/25/22 - 03/24/22	28	2.38686 %	35,891,340.82	66,630.36	0.00	0.00	0.00	0.00	66,630.36	0.00	35,795,039.72
2X-1	02/25/22 - 03/24/22	28	1.70000 %	16,903,158.49	22,349.73	0.00	0.00	0.00	0.00	22,349.73	0.00	16,806,857.39
2X-2	02/25/22 - 03/24/22	28	1.30000 %	16,903,158.49	17,090.97	0.00	0.00	0.00	0.00	17,090.97	0.00	16,806,857.39
2X-3	02/25/22 - 03/24/22	28	0.90000 %	16,903,158.49	11,832.21	0.00	0.00	0.00	0.00	11,832.21	0.00	16,806,857.39
2X-4	02/25/22 - 03/24/22	28	0.50000 %	16,903,158.49	6,573.45	0.00	0.00	0.00	0.00	6,573.45	0.00	16,806,857.39
2Y-1	02/25/22 - 03/24/22	28	1.70000 %	35,891,340.83	47,456.33	0.00	0.00	0.00	0.00	47,456.33	0.00	35,795,039.73
2Y-2	02/25/22 - 03/24/22	28	1.30000 %	35,891,340.83	36,290.13	0.00	0.00	0.00	0.00	36,290.13	0.00	35,795,039.73
2Y-3	02/25/22 - 03/24/22	28	0.90000 %	35,891,340.83	25,123.94	0.00	0.00	0.00	0.00	25,123.94	0.00	35,795,039.73
2Y-4	02/25/22 - 03/24/22	28	0.50000 %	35,891,340.83	13,957.74	0.00	0.00	0.00	0.00	13,957.74	0.00	35,795,039.73
Totals					1,381,729.04	0.00	0.00	0.00	0.00	1,381,729.04	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-Mar-2022
 09-Mar-2022 1:55:10 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	25,308,153,117.00	0.00000 %	236.36781542	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	229.27033285
2M-1	188,817,000.00	0.83686 %	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	2.38686 %	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	2.38686 %	890.19360549	1.65259683	0.00000000	0.00000000	0.00000000	0.00000000	1.65259683	0.00000000	885.12197207
2M-BH	215,101,191.67	0.00000 %	890.19360541	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	885.12197186
2M-2C	18,988,182.33	2.38686 %	1000.00000000	1.85644678	0.00000000	0.00000000	0.00000000	0.00000000	1.85644678	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	2.38686 %	630.06453505	1.16968121	0.00000000	0.00000000	0.00000000	0.00000000	1.16968121	0.00000000	628.37399058
2M-2H	645,303,575.00	0.00000 %	630.06453515	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	628.37399063
2B-1	151,053,000.00	4.18686 %	1000.00000000	3.25644668	0.00000000	0.00000000	0.00000000	0.00000000	3.25644668	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 %	999.67249630	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.68923625
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 %	890.19360549	1.17703367	0.00000000	0.00000000	0.00000000	0.00000000	1.17703367	0.00000000	885.12197207
2B-I2	0.00	1.30000 %	890.19360549	0.90008457	0.00000000	0.00000000	0.00000000	0.00000000	0.90008457	0.00000000	885.12197207
2B-I3	0.00	0.90000 %	890.19360549	0.62313547	0.00000000	0.00000000	0.00000000	0.00000000	0.62313547	0.00000000	885.12197207
2B-I4	0.00	0.50000 %	890.19360549	0.34618637	0.00000000	0.00000000	0.00000000	0.00000000	0.34618637	0.00000000	885.12197207
2C-I1	0.00	1.70000 %	1000.00000000	1.32222240	0.00000000	0.00000000	0.00000000	0.00000000	1.32222240	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.01111100	0.00000000	0.00000000	0.00000000	0.00000000	1.01111100	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.70000012	0.00000000	0.00000000	0.00000000	0.00000000	0.70000012	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.38888872	0.00000000	0.00000000	0.00000000	0.00000000	0.38888872	0.00000000	1000.00000000
2E-A1	18,988,182.33	0.68686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	1.08686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	1.48686 %	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	1.88686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	0.68686 %	890.19360549	0.47556316	0.00000000	0.00000000	0.00000000	0.00000000	0.47556316	0.00000000	885.12197207
2E-B2	18,988,182.33	1.08686 %	890.19360549	0.75251226	0.00000000	0.00000000	0.00000000	0.00000000	0.75251226	0.00000000	885.12197207
2E-B3	18,988,182.33	1.48686 %	890.19360549	1.02946136	0.00000000	0.00000000	0.00000000	0.00000000	1.02946136	0.00000000	885.12197207
2E-B4	18,988,182.33	1.88686 %	890.19360549	1.30641046	0.00000000	0.00000000	0.00000000	0.00000000	1.30641046	0.00000000	885.12197207
2E-C1	18,988,182.33	0.68686 %	1000.00000000	0.53422438	0.00000000	0.00000000	0.00000000	0.00000000	0.53422438	0.00000000	1000.00000000
2E-C2	18,988,182.33	1.08686 %	1000.00000000	0.84533578	0.00000000	0.00000000	0.00000000	0.00000000	0.84533578	0.00000000	1000.00000000
2E-C3	18,988,182.33	1.48686 %	1000.00000000	1.15644666	0.00000000	0.00000000	0.00000000	0.00000000	1.15644666	0.00000000	1000.00000000
2E-C4	18,988,182.33	1.88686 %	1000.00000000	1.46755753	0.00000000	0.00000000	0.00000000	0.00000000	1.46755753	0.00000000	1000.00000000
2E-D1	37,976,364.67	0.68686 %	445.09680263	0.23778158	0.00000000	0.00000000	0.00000000	0.00000000	0.23778158	0.00000000	442.56098592
2E-D2	37,976,364.67	1.08686 %	445.09680263	0.37625613	0.00000000	0.00000000	0.00000000	0.00000000	0.37625613	0.00000000	442.56098592
2E-D3	37,976,364.67	1.48686 %	445.09680263	0.51473068	0.00000000	0.00000000	0.00000000	0.00000000	0.51473068	0.00000000	442.56098592
2E-D4	37,976,364.67	1.88686 %	445.09680263	0.65320523	0.00000000	0.00000000	0.00000000	0.00000000	0.65320523	0.00000000	442.56098592
2E-D5	37,976,364.67	2.38686 %	445.09680263	0.82629842	0.00000000	0.00000000	0.00000000	0.00000000	0.82629842	0.00000000	442.56098592
2E-F1	37,976,364.67	0.68686 %	945.09680249	0.50489377	0.00000000	0.00000000	0.00000000	0.00000000	0.50489377	0.00000000	942.56098579
2E-F2	37,976,364.67	1.08686 %	945.09680249	0.79892402	0.00000000	0.00000000	0.00000000	0.00000000	0.79892402	0.00000000	942.56098579
2E-F3	37,976,364.67	1.48686 %	945.09680249	1.09295401	0.00000000	0.00000000	0.00000000	0.00000000	1.09295401	0.00000000	942.56098579
2E-F4	37,976,364.67	1.88686 %	945.09680249	1.38698426	0.00000000	0.00000000	0.00000000	0.00000000	1.38698426	0.00000000	942.56098579
2E-F5	37,976,364.67	2.38686 %	945.09680249	1.75452181	0.00000000	0.00000000	0.00000000	0.00000000	1.75452181	0.00000000	942.56098579
2X-1	0.00	1.70000 %	445.09680263	0.58851684	0.00000000	0.00000000	0.00000000	0.00000000	0.58851684	0.00000000	442.56098592
2X-2	0.00	1.30000 %	445.09680263	0.45004229	0.00000000	0.00000000	0.00000000	0.00000000	0.45004229	0.00000000	442.56098592
2X-3	0.00	0.90000 %	445.09680263	0.31156774	0.00000000	0.00000000	0.00000000	0.00000000	0.31156774	0.00000000	442.56098592
2X-4	0.00	0.50000 %	445.09680263	0.17309319	0.00000000	0.00000000	0.00000000	0.00000000	0.17309319	0.00000000	442.56098592
2Y-1	0.00	1.70000 %	945.09680276	1.24962804	0.00000000	0.00000000	0.00000000	0.00000000	1.24962804	0.00000000	942.56098605
2Y-2	0.00	1.30000 %	945.09680276	0.95559779	0.00000000	0.00000000	0.00000000	0.00000000	0.95559779	0.00000000	942.56098605
2Y-3	0.00	0.90000 %	945.09680276	0.66156780	0.00000000	0.00000000	0.00000000	0.00000000	0.66156780	0.00000000	942.56098605
2Y-4	0.00	0.50000 %	945.09680276	0.36753755	0.00000000	0.00000000	0.00000000	0.00000000	0.36753755	0.00000000	942.56098605

(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	671,776.06
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	2,218.10
Total Deposits	673,994.16
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	654,827.50
Total Withdrawals (Pool Distribution Amount)	673,994.16
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	180,809,173.20
Total Principal Reduction Cumulative	19,965,521,835.03
Scheduled Principal Current	10,863,725.96
Scheduled Principal Cumulative	1,396,501,191.39
Unscheduled Principal Current	169,947,665.34
Unscheduled Principal Cumulative	18,568,979,465.46
Senior Reduction Amount	179,624,175.78
Subordinate Reduction Amount	1,187,215.52
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	2,218.10
Modification Loss Amount	83,628.02
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	92,786.32
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	37057
Period Reference Pool Removal Loan Count	838
Period Ending Loan Count	36219
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	6,535,162,057.90
Period PIF Loan Count Current	837
PIF Loan Count Cumulative	75645
Period PIF Loan UPB Current	167,929,617.80
PIF Loan UPB Cumulative	18,229,496,737.26
Period Partial Prepayment Amount	2,373,554.40
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	149
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	28,723,568.28
Credit Event Amount Current	122,197.47
Credit Event Amount Cumulative	23,972,915.79
Total Active Modified Loan Count	629
Total Active Modified Loan UPB	148,351,685.15
Libor Rate	0.186860%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	89.071746%
Subordinate Percentage	10.928254%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
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 %	10.930000 %	11.210000 %
2M-1	0.00	0.00	3.750000 %	10.930000 %	11.210000 %
2M-1H	0.00	0.00	3.750000 %	10.930000 %	11.210000 %
2M-2A	0.00	0.00	2.870000 %	10.930000 %	11.210000 %
2M-2B	0.00	0.00	1.980000 %	7.830000 %	8.040000 %
2M-2C	0.00	0.00	1.100000 %	4.340000 %	4.460000 %
2M-2	0.00	0.00	1.100000 %	4.340000 %	4.460000 %
2M-2H	0.00	0.00	1.100000 %	4.340000 %	4.460000 %
2B-1	0.00	0.00	0.500000 %	1.970000 %	2.030000 %
2B-1H	0.00	0.00	0.500000 %	1.970000 %	2.030000 %
2B-2H	0.00	2,218.10	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Distribution Date: 25-Mar-2022
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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	507	93,714,249.85	1.399818 %	1.434000 %
60 Days	188	34,331,365.41	0.519065 %	0.525333 %
90 Days	105	21,623,377.68	0.289903 %	0.330877 %
120 Days	90	19,301,241.89	0.248488 %	0.295345 %
150 Days	53	10,698,961.18	0.146332 %	0.163714 %
180+ Days	882	192,216,516.96	2.435186 %	2.941266 %
Totals	1825	371,885,712.97	5.038792 %	5.690535 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	395	97,385,403.68	83,628.02	0.085873

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214675	221,823.26	277.28	0.125000
Summary	0090214689	360,513.39	31.34	0.008693
Summary	0090215097	145,226.10	163.04	0.112266
Summary	0090215245	103,210.83	47.57	0.046090
Summary	0090215258	247,456.65	231.99	0.093750
Summary	0090215621	403,570.14	378.35	0.093751
Summary	0090215723	394,062.23	533.63	0.135418
Summary	0090215876	317,516.14	264.60	0.083334
Summary	0090216229	143,218.77	34.49	0.024082
Summary	0090216382	285,126.62	445.51	0.156250
Summary	0090216868	215,106.14	155.06	0.072085
Summary	0090216889	138,370.12	89.35	0.064573
Summary	0090216903	217,594.50	271.99	0.124999
Summary	0090216958	129,042.86	161.30	0.124997
Summary	0090217638	243,558.39	10.39	0.004266
Summary	0090217648	235,642.05	164.25	0.069703
Summary	0090217688	251,479.68	112.88	0.044886
Summary	0090218530	109,809.25	41.50	0.037793
Summary	0090219084	311,404.55	421.69	0.135415
Summary	0090219293	184,660.71	269.30	0.145835
Summary	0090219840	195,609.59	142.63	0.072916
Summary	0090219896	355,499.37	740.62	0.208332
Summary	0090220107	117,584.86	61.24	0.052082
Summary	0090220188	400,133.64	833.61	0.208333
Summary	0090220321	212,834.91	332.55	0.156248

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090220778	189,156.54	45.19	0.023890
Summary	0090220894	385,520.01	161.56	0.041907
Summary	0090221111	434,306.10	139.27	0.032067
Summary	0090221174	136,774.98	89.80	0.065655
Summary	0090221697	319,383.39	166.35	0.052085
Summary	0090222200	144,872.37	81.73	0.056415
Summary	0090222872	201,356.79	28.13	0.013970
Summary	0090223201	345,446.40	467.79	0.135416
Summary	0090223213	171,398.89	43.91	0.025619
Summary	0090223662	225,159.75	258.00	0.114585
Summary	0090223681	186,603.47	49.62	0.026591
Summary	0090223694	110,784.14	115.40	0.104167
Summary	0090223903	73,883.63	61.57	0.083334
Summary	0090224377	169,746.87	159.14	0.093751
Summary	0090224841	52,517.79	93.00	0.177083
Summary	0090225197	248,021.80	284.19	0.114583
Summary	0090225884	37,557.29	61.63	0.164096
Summary	0090226109	65,300.54	18.07	0.027672
Summary	0090226180	311,550.41	182.62	0.058617
Summary	0090226517	415,943.17	519.93	0.125000
Summary	0090226539	233,081.45	267.07	0.114582
Summary	0090226843	243,144.99	329.26	0.135417
Summary	0090227067	142,727.18	104.07	0.072915
Summary	0090228048	176,606.85	239.16	0.135419
Summary	0090228235	154,738.24	108.54	0.070144
Summary	0090228260	205,682.34	235.68	0.114584
Summary	0090228658	235,132.28	146.96	0.062501
Summary	0090228868	612,247.74	619.25	0.101144
Summary	0090228929	336,473.03	176.63	0.052495
Summary	0090229095	301,158.92	219.60	0.072918
Summary	0090229165	219,707.15	366.18	0.166667
Summary	0090229562	444,487.59	492.80	0.110869
Summary	0090229768	167,080.14	77.90	0.046624
Summary	0090229873	114,538.66	87.89	0.076734

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090230781	157,087.90	96.34	0.061329
Summary	0090230864	183,612.35	81.18	0.044213
Summary	0090230911	254,539.12	42.73	0.016787
Summary	0090231111	113,531.67	27.69	0.024390
Summary	0090231384	223,548.06	149.86	0.067037
Summary	0090231415	99,565.96	103.71	0.104162
Summary	0090231554	81,372.17	135.62	0.166666
Summary	0090231859	118,603.83	98.84	0.083336
Summary	0090232082	231,907.68	205.83	0.088755
Summary	0090232111	159,405.05	104.13	0.065324
Summary	0090232180	172,711.02	45.08	0.026101
Summary	0090232483	141,767.07	177.21	0.125001
Summary	0090232800	349,739.48	510.04	0.145834
Summary	0090233039	160,149.44	75.21	0.046962
Summary	0090233308	615,471.74	897.56	0.145833
Summary	0090233832	359,164.74	448.96	0.125001
Summary	0090234185	113,060.50	25.71	0.022740
Summary	0090234671	217,526.03	108.49	0.049874
Summary	0090235541	269,863.37	253.00	0.093751
Summary	0090235628	248,249.58	437.54	0.176250
Summary	0090236080	388,219.68	401.16	0.103333
Summary	0090236659	175,337.86	66.87	0.038138
Summary	0090237386	265,298.50	359.26	0.135417
Summary	0090237593	542,301.45	764.85	0.141038
Summary	0090237769	409,856.96	230.86	0.056327
Summary	0090237942	369,799.26	423.73	0.114584
Summary	0090238145	139,568.26	189.00	0.135418
Summary	0090238371	136,244.59	127.73	0.093751
Summary	0090238794	175,527.76	164.56	0.093752
Summary	0090238939	139,358.99	159.68	0.114582
Summary	0090239065	362,206.75	264.11	0.072917
Summary	0090239193	196,454.61	102.32	0.052083
Summary	0090239270	301,556.89	219.89	0.072918
Summary	0090239356	156,270.89	49.52	0.031689

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090239554	229,232.29	191.03	0.083335
Summary	0090239580	150,556.41	156.83	0.104167
Summary	0090239739	132,957.09	21.21	0.015953
Summary	0090240191	291,072.20	273.62	0.094004
Summary	0090241928	94,712.84	147.99	0.156251
Summary	0090242469	165,232.89	240.96	0.145831
Summary	0090242560	78,471.46	98.09	0.125001
Summary	0090243396	334,084.66	348.00	0.104165
Summary	0090243679	340,722.59	508.29	0.149180
Summary	0090243681	233,858.39	146.16	0.062499
Summary	0090243837	197,552.77	56.56	0.028630
Summary	0090244155	131,776.02	61.65	0.046784
Summary	0090245010	183,825.12	117.91	0.064142
Summary	0090245849	154,673.02	71.37	0.046143
Summary	0090246465	350,129.36	79.45	0.022692
Summary	0090246493	101,001.40	73.65	0.072920
Summary	0090246711	253,988.03	291.03	0.114584
Summary	0090246834	316,344.97	659.05	0.208333
Summary	0090247205	371,349.95	386.82	0.104166
Summary	0090247207	306,573.54	299.32	0.097634
Summary	0090247265	320,577.59	467.51	0.145834
Summary	0090247417	421,215.46	466.18	0.110675
Summary	0090247459	254,593.84	443.46	0.174183
Summary	0090248191	331,581.26	449.02	0.135418
Summary	0090248695	266,908.77	34.18	0.012806
Summary	0090248974	241,850.07	83.62	0.034575
Summary	0090248991	279,385.74	174.62	0.062501
Summary	0090249593	428,793.31	357.33	0.083334
Summary	0090250534	461,806.93	359.82	0.077916
Summary	0090251142	208,119.19	346.87	0.166669
Summary	0090251165	158,162.82	181.23	0.114584
Summary	0090251184	81,658.27	17.94	0.021970
Summary	0090251259	321,694.82	435.63	0.135417
Summary	0090251894	77,804.23	25.55	0.032839

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Series 2018-C02



Distribution Date: 25-Mar-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090252060	313,066.56	155.09	0.049539
Summary	0090252563	105,395.75	31.12	0.029527
Summary	0090252668	244,417.51	203.68	0.083333
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	352,951.20	67.88	0.019232
Summary	0090252870	309,724.51	423.34	0.136683
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253124	250,123.60	409.41	0.163683
Summary	0090253311	245,248.17	72.61	0.029607
Summary	0090253319	255,711.88	213.09	0.083332
Summary	0090253445	420,641.58	230.16	0.054716
Summary	0090253580	165,906.43	155.54	0.093752
Summary	0090254179	105,728.20	35.93	0.033983
Summary	0090254831	203,208.13	156.74	0.077133
Summary	0090254914	350,871.51	146.20	0.041668
Summary	0090255509	405,389.91	760.11	0.187501
Summary	0090255796	282,925.02	324.18	0.114582
Summary	0090255797	224,445.09	233.80	0.104168
Summary	0090256109	165,680.39	90.97	0.054907
Summary	0090256639	173,714.57	44.93	0.025864
Summary	0090257345	187,366.87	21.87	0.011672
Summary	0090257421	286,837.76	386.04	0.134585
Summary	0090258367	427,883.61	579.43	0.135418
Summary	0090258756	167,280.89	70.86	0.042360
Summary	0090260003	143,695.15	55.09	0.038338
Summary	0090261619	268,203.95	171.17	0.063821
Summary	0090261628	116,057.96	120.89	0.104163
Summary	0090261935	526,891.74	190.13	0.036085
Summary	0090262201	105,620.12	172.28	0.163113
Summary	0090262782	233,632.68	486.73	0.208331
Summary	0090263502	349,967.62	182.27	0.052082
Summary	0090263509	394,545.78	27.12	0.006874
Summary	0090263571	118,836.77	136.17	0.114586
Summary	0090263786	344,412.71	394.64	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	335,945.46	136.41	0.040605
Summary	0090264444	54,429.92	41.07	0.075455
Summary	0090264923	407,175.31	236.36	0.058049
Summary	0090264999	145,993.15	69.81	0.047817
Summary	0090265201	428,971.20	169.36	0.039481
Summary	0090265232	113,883.09	157.43	0.138238
Summary	0090265315	407,817.60	581.35	0.142551
Summary	0090265562	115,182.75	94.27	0.081844
Summary	0090266521	120,881.57	49.29	0.040775
Summary	0090266684	205,555.28	214.12	0.104167
Summary	0090266766	277,394.54	132.33	0.047705
Summary	0090266806	382,792.93	275.68	0.072018
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267382	84,137.86	87.64	0.104162
Summary	0090267523	331,554.96	212.62	0.064128
Summary	0090267550	273,289.02	227.74	0.083333
Summary	0090267845	263,283.89	191.98	0.072917
Summary	0090268066	302,680.77	378.35	0.125000
Summary	0090268101	191,780.58	50.14	0.026144
Summary	0090268220	373,487.55	385.94	0.103334
Summary	0090268292	171,565.81	178.45	0.104013
Summary	0090268935	288,819.60	75.84	0.026259
Summary	0090269249	247,379.62	360.76	0.145833
Summary	0090269392	358,375.96	149.32	0.041666
Summary	0090269446	321,214.90	141.87	0.044167
Summary	0090269494	231,758.78	94.72	0.040870
Summary	0090269823	350,043.24	107.11	0.030599
Summary	0090269888	321,604.99	435.51	0.135418
Summary	0090270029	132,202.46	51.55	0.038993
Summary	0090270236	336,977.33	245.71	0.072916
Summary	0090270322	191,158.44	464.04	0.242752
Summary	0090270858	172,113.35	96.21	0.055899
Summary	0090271375	144,679.50	38.16	0.026376

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090271653	225,227.68	328.46	0.145835
Summary	0090271682	332,369.18	207.73	0.062500
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090271950	294,664.03	214.86	0.072917
Summary	0090272294	166,544.55	121.44	0.072917
Summary	0090272395	124,890.59	143.10	0.114580
Summary	0090272970	210,466.58	127.24	0.060456
Summary	0090273750	134,648.10	78.43	0.058248
Summary	0090273796	384,136.17	37.48	0.009757
Summary	0090273804	360,094.74	552.90	0.153543
Summary	0090274114	184,937.47	115.59	0.062502
Summary	0090274189	513,518.93	182.52	0.035543
Summary	0090274357	144,682.29	72.89	0.050379
Summary	0090274976	283,916.59	81.21	0.028603
Summary	0090275969	242,159.07	176.57	0.072915
Summary	0090276734	445,920.20	237.56	0.053274
Summary	0090276795	284,931.78	29.68	0.010417
Summary	0090277433	240,329.85	131.22	0.054600
Summary	0090277855	147,095.29	199.19	0.135416
Summary	0090279076	140,906.99	58.39	0.041439
Summary	0090281259	336,997.56	280.83	0.083333
Summary	0090281272	373,189.44	427.61	0.114583
Summary	0090282209	158,212.08	214.25	0.135419
Summary	0090282412	176,639.53	85.71	0.048523
Summary	0090282503	169,050.42	246.24	0.145661
Summary	0090283042	164,092.48	134.88	0.082198
Summary	0090283190	295,530.37	124.66	0.042182
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284152	164,726.08	120.11	0.072915
Summary	0090284536	150,907.67	89.43	0.059261
Summary	0090284993	216,633.99	232.88	0.107499
Summary	0090285394	265,177.32	331.47	0.124999
Summary	0090285447	215,281.50	217.52	0.101040
Summary	0090285797	217,141.14	164.53	0.075771

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090286161	260,479.84	244.20	0.093750
Summary	0090287025	365,484.79	343.17	0.093894
Summary	0090287275	397,282.83	413.84	0.104168
Summary	0090287503	425,392.38	359.73	0.084564
Summary	0090287740	260,627.08	217.19	0.083334
Summary	0090287857	130,534.02	89.91	0.068879
Summary	0090288511	413,564.01	248.12	0.059996
Summary	0090289623	553,233.84	691.54	0.125000
Summary	0090290043	246,048.06	85.56	0.034774
Summary	0090290801	72,279.81	11.27	0.015592
Summary	0090291024	326,218.35	407.77	0.124999
Summary	0090291381	189,854.46	197.77	0.104169
Summary	0090292404	250,376.24	32.14	0.012837
Summary	0090292495	328,535.49	189.65	0.057726
Summary	0090292586	365,675.11	162.76	0.044509
Summary	0090293071	95,143.92	33.69	0.035410
Summary	0090293134	132,387.23	179.27	0.135413
Summary	0090293218	215,309.66	179.42	0.083331
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293601	156,413.95	80.20	0.051274
Summary	0090293763	118,736.43	42.44	0.035743
Summary	0090293936	123,710.94	128.87	0.104170
Summary	0090293994	331,191.75	344.99	0.104166
Summary	0090296101	258,927.50	134.86	0.052084
Summary	0090296711	130,573.28	62.88	0.048157
Summary	0090296755	166,988.33	58.60	0.035092
Summary	0090296944	193,301.68	209.33	0.108292
Summary	0090297503	407,416.98	636.59	0.156250
Summary	0090297532	368,747.16	729.81	0.197916
Summary	0090297649	289,120.95	105.00	0.036317
Summary	0090298094	140,395.40	131.62	0.093750
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299629	357,993.74	253.58	0.070834
Summary	0090300238	620,599.99	387.87	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090300653	368,404.84	422.13	0.114583
Summary	0090301066	209,978.21	240.60	0.114583
Summary	0090301347	174,067.84	290.11	0.166665
Summary	0090301487	321,427.82	267.86	0.083334
Summary	0090301916	424,237.76	574.49	0.135417
Summary	0090302103	442,865.50	369.05	0.083332
Summary	0090302203	417,622.22	274.67	0.065770
Summary	0090302222	419,802.35	568.48	0.135416
Summary	0090302616	221,428.82	138.39	0.062499
Summary	0090302633	215,967.25	247.46	0.114582
Summary	0090303136	296,541.11	123.56	0.041667
Summary	0090303262	319,688.74	432.91	0.135416
Summary	0090303296	140,064.24	102.68	0.073309
Summary	0090304397	210,289.30	100.19	0.047644
Summary	0090304624	267,559.46	102.61	0.038350
Summary	0090306673	75,834.00	60.18	0.079358
Summary	0090307068	129,385.53	80.02	0.061846
Summary	0090307127	310,781.54	77.31	0.024876
Summary	0090307432	440,942.53	367.45	0.083333
Summary	0090308673	361,945.89	301.62	0.083333
Summary	0090308919	86,340.16	14.44	0.016725
Summary	0090309123	252,871.71	395.11	0.156249
Summary	0090309137	138,041.97	109.00	0.078961
Summary	0090309325	87,974.59	47.53	0.054027
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	202,435.89	60.17	0.029723
Summary	0090310395	448,931.81	337.54	0.075187
Summary	0090310460	486,451.83	266.62	0.054809
Summary	0090310523	272,036.61	86.46	0.031782
Summary	0090311322	151,139.35	283.39	0.187502
Summary	0090311336	125,062.27	91.19	0.072916
Summary	0090312149	172,445.92	89.82	0.052086
Summary	0090312287	325,260.99	237.17	0.072917
Summary	0090312432	198,438.69	186.04	0.093752

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090313130	151,421.55	141.96	0.093752
Summary	0090313287	239,535.67	80.21	0.033486
Summary	0090313552	180,213.79	150.18	0.083334
Summary	0090314417	373,258.09	311.05	0.083334
Summary	0090314562	342,081.76	135.13	0.039502
Summary	0090314570	309,865.64	90.09	0.029074
Summary	0090315404	184,050.08	230.06	0.124999
Summary	0090315601	291,839.75	90.88	0.031140
Summary	0090316014	201,305.22	124.28	0.061737
Summary	0090316380	276,630.81	288.16	0.104168
Summary	0090316747	291,351.98	273.14	0.093749
Summary	0090316781	91,303.83	57.02	0.062451
Summary	0090317033	178,685.72	241.97	0.135417
Summary	0090317144	136,710.54	110.21	0.080616
Summary	0090317213	376,052.08	41.34	0.010993
Summary	0090317689	59,118.07	52.13	0.088179
Summary	0090317739	135,623.73	169.53	0.125000
Summary	0090319573	147,584.28	42.25	0.028628
Summary	0090319985	259,525.27	378.47	0.145832
Summary	0090320366	319,289.39	232.82	0.072918
Summary	0090320451	100,897.39	73.57	0.072916
Summary	0090320611	433,487.22	220.36	0.050834
Summary	0090321188	188,489.02	52.89	0.028060
Summary	0090321199	101,591.62	48.11	0.047356
Summary	0090321364	171,835.26	161.10	0.093753
Summary	0090321913	122,497.60	48.71	0.039764
Summary	0090322162	334,018.61	278.35	0.083334
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	395,361.71	576.57	0.145834
Summary	0090322845	227,648.20	157.84	0.069335
Summary	0090323507	88,133.66	156.90	0.178025
Summary	0090323608	255,040.62	292.23	0.114582
Summary	0090323790	186,928.57	116.83	0.062500
Summary	0090324365	200,206.28	171.01	0.085417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090324586	330,589.10	378.80	0.114583
Summary	0090324625	240,217.01	450.41	0.187501
Summary	0090324649	239,328.16	305.29	0.127561
Summary	0090326091	308,604.77	514.34	0.166666
Summary	0090326474	428,561.70	401.78	0.093751
Summary	0090326719	104,767.63	59.78	0.057060
Summary	0090326972	269,991.30	224.99	0.083332
Summary	0090327560	266,319.83	305.16	0.114584
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	379,776.19	186.70	0.049161
Summary	0090328612	292,193.87	456.55	0.156249
Summary	0090328654	156,027.07	21.92	0.014049
Summary	0090329052	222,701.05	162.39	0.072918
Summary	0090329353	69,935.69	109.27	0.156244
Summary	0090329608	132,007.25	107.16	0.081177
Summary	0090330044	171,082.29	208.72	0.122000
Summary	0090330293	230,850.55	58.94	0.025532
Summary	0090330357	277,960.41	507.16	0.182458
Summary	0090330855	378,302.97	433.47	0.114583
Summary	0090331177	316,777.02	254.97	0.080489
Summary	0090331206	152,242.60	92.01	0.060436
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333231	254,145.88	344.16	0.135418
Summary	0090333592	447,682.21	591.59	0.132145
Summary	0090334523	142,893.85	66.09	0.046251
Summary	0090334645	369,264.41	461.58	0.125000
Summary	0090335259	174,449.41	254.41	0.145836
Summary	0090335267	281,094.17	322.09	0.114584
Summary	0090335339	165,105.86	29.10	0.017625
Summary	0090335725	158,041.83	42.37	0.026809
Summary	0090336428	202,024.92	273.58	0.135419
Summary	0090336430	275,830.80	131.34	0.047616
Summary	0090336490	141,028.88	176.29	0.125003
Summary	0090336554	71,388.76	96.67	0.135413

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090336556	368,057.43	408.59	0.111013
Summary	0090336877	326,187.23	305.80	0.093750
Summary	0090336962	98,602.30	174.61	0.177085
Summary	0090337803	140,942.79	190.86	0.135417
Summary	0090338070	426,966.48	116.15	0.027204
Summary	0090338343	302,185.95	188.87	0.062501
Summary	0090338629	307,837.29	116.40	0.037812
Summary	0090338852	185,444.14	67.98	0.036658
Summary	0090339026	110,611.87	149.79	0.135419
Summary	0090339280	448,798.33	561.00	0.125000
Summary	0090339862	173,780.46	45.76	0.026332
Summary	0090340023	321,742.38	201.09	0.062500
Summary	0090340182	434,281.29	226.19	0.052084
Summary	0090340289	615,784.13	833.87	0.135416
Summary	0090340553	78,019.56	32.05	0.041079
Summary	0090341593	242,001.99	357.78	0.147842
Summary	0090341617	221,061.51	94.35	0.042680
Summary	0090342442	70,491.09	58.74	0.083330
Summary	0090343181	82,806.99	69.01	0.083338
Summary	0090343195	115,205.87	72.00	0.062497
Summary	0090344435	226,417.78	518.87	0.229165
Summary	0090344632	422,558.63	220.08	0.052083
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345301	207,038.50	280.36	0.135414
Summary	0090345369	205,632.71	107.27	0.052166
Summary	0090345446	167,525.77	47.44	0.028318
Summary	0090345572	97,688.92	77.67	0.079507
Summary	0090346396	92,886.43	61.66	0.066382
Summary	0090347418	409,989.09	89.86	0.021918
Summary	0090347462	441,734.97	469.84	0.106362

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Distribution Date: 25-Mar-2022
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Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	122,197.47	(1,437.90)	(1.177)

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090322616	122,197.47	(1,437.90)	(1.177)

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	104,830.75	(780.20)	5,141.89	4.905

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090292920	104,830.75	(780.20)	5,141.89	4.905

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
120	23,972,915.79	41,178.19	0.172

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	1,501.50	0.859
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	38,409.93	9.924

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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	(15,995.67)	(9.991)
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090242834	336,593.68	(61,936.75)	(18.401)
0090244178	174,815.22	2,543.77	1.455
0090245076	129,135.09	15.95	0.012
0090245925	230,035.10	16,805.60	7.306
0090245957	70,065.14	610.51	0.871
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	1,860.27	1.629
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(6,591.99)	(7.885)
0090250263	206,335.18	897.78	0.435
0090250349	115,377.48	749.47	0.650
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
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)
0090259058	38,539.01	415.05	1.077

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	(718.18)	(0.739)
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	9,794.01	15.186
0090282561	221,416.73	4,212.90	1.903
0090283438	151,364.02	8,405.62	5.553
0090285007	330,630.27	15,479.52	4.682
0090285655	517,964.96	11,596.07	2.239
0090286060	374,007.53	(5,589.61)	(1.495)
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	5,141.89	4.905
0090293122	116,098.06	(2,132.72)	(1.837)
0090294461	199,430.03	7,290.53	3.656
0090297343	48,753.02	(134.57)	(0.276)

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090300302	242,480.60	(49,163.76)	(20.275)
0090300612	339,534.01	6,202.45	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	(22,505.88)	(8.734)
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)
0090318216	685,946.83	(16,560.30)	(2.414)
0090321227	382,030.53	(81,989.09)	(21.461)
0090321729	273,288.97	61,426.25	22.477
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
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090334031	174,464.39	(41,430.84)	(23.747)
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(10,141.30)	(7.804)
0090343964	61,658.90	4,959.68	8.044
0090344274	371,042.80	(3,962.09)	(1.068)
0090345528	194,641.72	649.95	0.334
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090347217	122,470.08	(19,559.36)	(15.971)

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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	2	227,028.22	(2,218.10)	(0.000 %)	0	0.00	0.00	0.000 %	2	227,028.22	(2,218.10)	(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	0090292920	107,000.00	4.500 %	OH	97.00	360	104,830.75	01/31/2022	(780.20)	5,141.89
Summary	0090322616	123,000.00	4.500 %	MN	95.00	360	122,197.47	02/28/2022	(1,437.90)	(1,437.90)

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

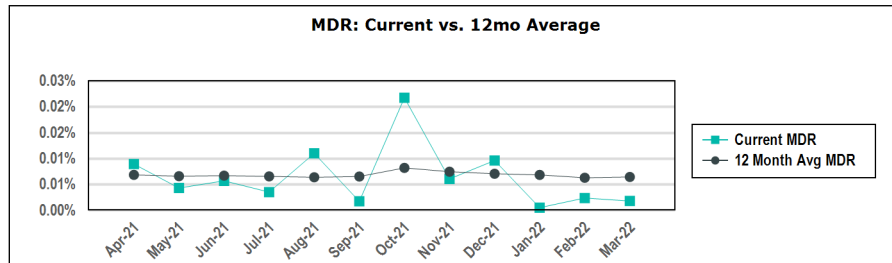
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Realized Loss Report - Collateral

Summary

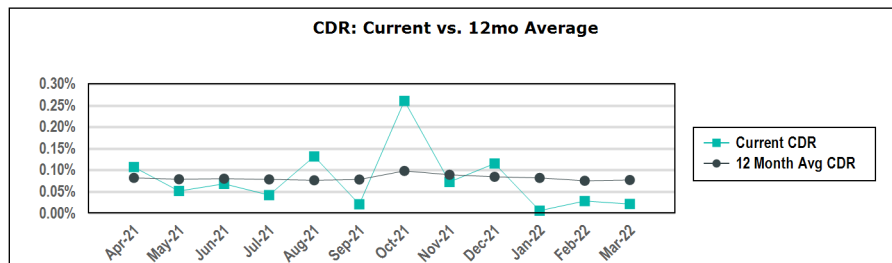
MDR

Current Month 0.002 %
3 Month Average 0.002 %
12 Month Average 0.006 %



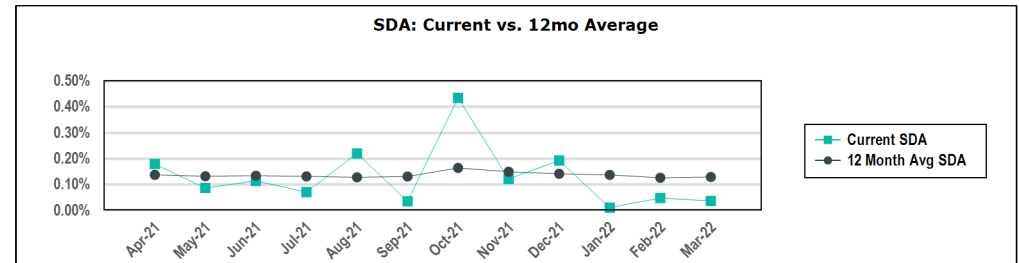
CDR

Current Month 0.022 %
3 Month Average 0.019 %
12 Month Average 0.078 %



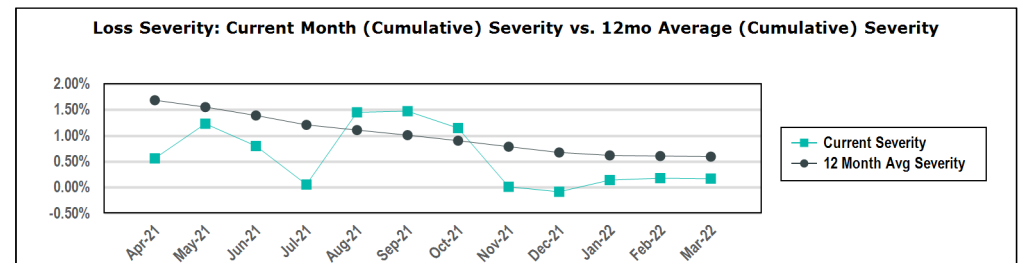
SDA

Current Month 0.036 %
3 Month Average 0.032 %
12 Month Average 0.129 %



Loss Severity

Current Month (Cumulative) 0.172 %
3 Month Average (Cumulative) 0.166 %
12 Month Average (Cumulative) 0.598 %



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	2.535 %
3 Month Average	3.033 %
12 Month Average	4.330 %

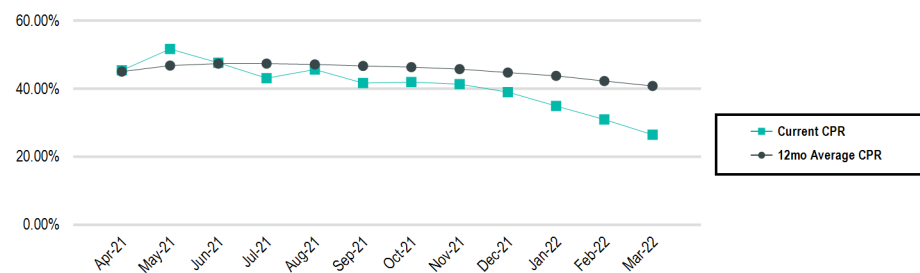
CPR

Current Month	26.514 %
3 Month Average	30.819 %
12 Month Average	40.858 %

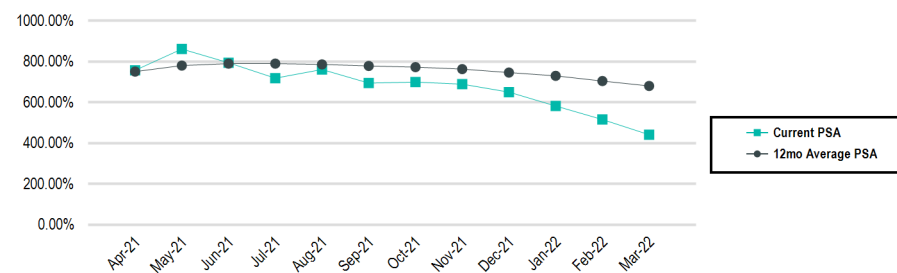
PSA

Current Month	441.892 %
3 Month Average	513.652 %
12 Month Average	680.961 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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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

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Supplemental Reporting

Accrual Period

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

Business Day

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

Closing Date

March 14, 2018

Bond Retirement Detail – Effective November 2021

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

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