

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-May-2022
 05-May-2022 1:12:32 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		05/24/2022	0.00000 %	5,655,336,085.49	0.00	145,363,921.86	0.00	5,509,972,163.63	145,363,921.86	0.00
2M-1	30711XC28	05/24/2022	1.31786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/24/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	05/24/2022	2.86786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		05/24/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	05/24/2022	2.86786 %	15,305,465.61	36,578.28	1,483,105.59	0.00	13,822,360.02	1,519,683.87	0.00
2M-BH		05/24/2022	0.00000 %	173,382,782.79	0.00	16,800,859.34	0.00	156,581,923.45	16,800,859.34	0.00
2M-2C	30711XC77	05/24/2022	2.86786 %	18,988,182.33	45,379.54	0.00	0.00	18,988,182.33	45,379.54	0.00
2M-CH		05/24/2022	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	05/24/2022	2.86786 %	34,293,647.94	81,957.82	1,483,105.59	0.00	32,810,542.35	1,565,063.41	0.00
2M-2H		05/24/2022	0.00000 %	388,483,974.46	0.00	16,800,859.34	0.00	371,683,115.12	16,800,859.34	0.00
2B-1	30711XC44	05/24/2022	4.66786 %	151,053,000.00	587,578.55	0.00	0.00	151,053,000.00	587,578.55	0.00
2B-1H		05/24/2022	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		05/24/2022	0.00000 %	132,503,421.00	0.00	0.00	224,869.12	132,278,551.88	0.00	224,869.12
2A-I1	30711XC93	05/24/2022	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	05/24/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	05/24/2022	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	05/24/2022	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	05/24/2022	1.70000 %	0.00	21,682.74	0.00	0.00	0.00	21,682.74	0.00
2B-I2	30711XE34	05/24/2022	1.30000 %	0.00	16,580.92	0.00	0.00	0.00	16,580.92	0.00
2B-I3	30711XE59	05/24/2022	0.90000 %	0.00	11,479.10	0.00	0.00	0.00	11,479.10	0.00
2B-I4	30711XH98	05/24/2022	0.50000 %	0.00	6,377.28	0.00	0.00	0.00	6,377.28	0.00
2C-I1	30711XE83	05/24/2022	1.70000 %	0.00	26,899.92	0.00	0.00	0.00	26,899.92	0.00
2C-I2	30711XF25	05/24/2022	1.30000 %	0.00	20,570.53	0.00	0.00	0.00	20,570.53	0.00
2C-I3	30711XF41	05/24/2022	0.90000 %	0.00	14,241.14	0.00	0.00	0.00	14,241.14	0.00
2C-I4	30711XF66	05/24/2022	0.50000 %	0.00	7,911.74	0.00	0.00	0.00	7,911.74	0.00
2E-A1	30711XC85	05/24/2022	1.16786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	05/24/2022	1.56786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	05/24/2022	1.96786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	05/24/2022	2.36786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	05/24/2022	1.16786 %	15,305,465.61	14,895.53	1,483,105.59	0.00	13,822,360.02	1,498,001.12	0.00

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Series 2018-C02



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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	05/24/2022	1.56786 %	15,305,465.61	19,997.36	1,483,105.59	0.00	13,822,360.02	1,503,102.95	0.00
2E-B3	30711XE42	05/24/2022	1.96786 %	15,305,465.61	25,099.18	1,483,105.59	0.00	13,822,360.02	1,508,204.77	0.00
2E-B4	30711XE67	05/24/2022	2.36786 %	15,305,465.61	30,201.00	1,483,105.59	0.00	13,822,360.02	1,513,306.59	0.00
2E-C1	30711XE75	05/24/2022	1.16786 %	18,988,182.33	18,479.62	0.00	0.00	18,988,182.33	18,479.62	0.00
2E-C2	30711XE91	05/24/2022	1.56786 %	18,988,182.33	24,809.01	0.00	0.00	18,988,182.33	24,809.01	0.00
2E-C3	30711XF33	05/24/2022	1.96786 %	18,988,182.33	31,138.40	0.00	0.00	18,988,182.33	31,138.40	0.00
2E-C4	30711XF58	05/24/2022	2.36786 %	18,988,182.33	37,467.80	0.00	0.00	18,988,182.33	37,467.80	0.00
2E-D1	30711XF74	05/24/2022	1.16786 %	15,305,465.61	14,895.53	1,483,105.59	0.00	13,822,360.02	1,498,001.12	0.00
2E-D2	30711XF82	05/24/2022	1.56786 %	15,305,465.61	19,997.36	1,483,105.59	0.00	13,822,360.02	1,503,102.95	0.00
2E-D3	30711XF90	05/24/2022	1.96786 %	15,305,465.61	25,099.18	1,483,105.59	0.00	13,822,360.02	1,508,204.77	0.00
2E-D4	30711XG24	05/24/2022	2.36786 %	15,305,465.61	30,201.00	1,483,105.59	0.00	13,822,360.02	1,513,306.59	0.00
2E-D5	30711XG32	05/24/2022	2.86786 %	15,305,465.61	36,578.28	1,483,105.59	0.00	13,822,360.02	1,519,683.87	0.00
2E-F1	30711XG40	05/24/2022	1.16786 %	34,293,647.94	33,375.15	1,483,105.59	0.00	32,810,542.35	1,516,480.74	0.00
2E-F2	30711XG57	05/24/2022	1.56786 %	34,293,647.94	44,806.37	1,483,105.59	0.00	32,810,542.35	1,527,911.96	0.00
2E-F3	30711XG65	05/24/2022	1.96786 %	34,293,647.94	56,237.58	1,483,105.59	0.00	32,810,542.35	1,539,343.17	0.00
2E-F4	30711XG73	05/24/2022	2.36786 %	34,293,647.94	67,668.80	1,483,105.59	0.00	32,810,542.35	1,550,774.39	0.00
2E-F5	30711XG81	05/24/2022	2.86786 %	34,293,647.94	81,957.82	1,483,105.59	0.00	32,810,542.35	1,565,063.41	0.00
2X-1	30711XG99	05/24/2022	1.70000 %	0.00	21,682.74	0.00	0.00	0.00	21,682.74	0.00
2X-2	30711XH23	05/24/2022	1.30000 %	0.00	16,580.92	0.00	0.00	0.00	16,580.92	0.00
2X-3	30711XH31	05/24/2022	0.90000 %	0.00	11,479.10	0.00	0.00	0.00	11,479.10	0.00
2X-4	30711XH49	05/24/2022	0.50000 %	0.00	6,377.28	0.00	0.00	0.00	6,377.28	0.00
2Y-1	30711XH56	05/24/2022	1.70000 %	0.00	48,582.67	0.00	0.00	0.00	48,582.67	0.00
2Y-2	30711XH64	05/24/2022	1.30000 %	0.00	37,151.45	0.00	0.00	0.00	37,151.45	0.00
2Y-3	30711XH72	05/24/2022	0.90000 %	0.00	25,720.24	0.00	0.00	0.00	25,720.24	0.00
2Y-4	30711XH80	05/24/2022	0.50000 %	0.00	14,289.02	0.00	0.00	0.00	14,289.02	0.00
Totals				7,177,569,013.80	1,672,005.95	202,695,329.98	224,869.12	6,974,648,814.70	204,367,335.93	224,869.12

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-May-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	5,655,336,085.49	10,240,788.74	135,123,133.12	0.00	0.00	145,363,921.86	5,509,972,163.63	0.21771530	145,363,921.86
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	15,305,465.61	104,921.91	1,378,183.68	0.00	0.00	1,483,105.59	13,822,360.02	0.72794540	1,483,105.59
2M-BH	215,101,191.67	173,382,782.79	1,188,572.36	15,612,286.97	0.00	0.00	16,800,859.34	156,581,923.45	0.72794540	16,800,859.34
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	34,293,647.94	104,921.91	1,378,183.68	0.00	0.00	1,483,105.59	32,810,542.35	0.57598180	1,483,105.59
2M-2H	645,303,575.00	388,483,974.46	1,188,572.36	15,612,286.97	0.00	0.00	16,800,859.34	371,683,115.12	0.57598180	16,800,859.34
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	132,503,421.00	0.00	0.00	0.00	224,869.12	224,869.12	132,278,551.88	0.99830292	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	15,305,465.61	104,921.91	1,378,183.68	0.00	0.00	1,483,105.59	13,822,360.02	0.72794540	1,483,105.59
2E-B2	18,988,182.33	15,305,465.61	104,921.91	1,378,183.68	0.00	0.00	1,483,105.59	13,822,360.02	0.72794540	1,483,105.59
2E-B3	18,988,182.33	15,305,465.61	104,921.91	1,378,183.68	0.00	0.00	1,483,105.59	13,822,360.02	0.72794540	1,483,105.59

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Series 2018-C02



Distribution Date: 25-May-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	15,305,465.61	104,921.91	1,378,183.68	0.00	0.00	1,483,105.59	13,822,360.02	0.72794540	1,483,105.59
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	15,305,465.61	104,921.91	1,378,183.68	0.00	0.00	1,483,105.59	13,822,360.02	0.36397270	1,483,105.59
2E-D2	37,976,364.67	15,305,465.61	104,921.91	1,378,183.68	0.00	0.00	1,483,105.59	13,822,360.02	0.36397270	1,483,105.59
2E-D3	37,976,364.67	15,305,465.61	104,921.91	1,378,183.68	0.00	0.00	1,483,105.59	13,822,360.02	0.36397270	1,483,105.59
2E-D4	37,976,364.67	15,305,465.61	104,921.91	1,378,183.68	0.00	0.00	1,483,105.59	13,822,360.02	0.36397270	1,483,105.59
2E-D5	37,976,364.67	15,305,465.61	104,921.91	1,378,183.68	0.00	0.00	1,483,105.59	13,822,360.02	0.36397270	1,483,105.59
2E-F1	37,976,364.67	34,293,647.94	104,921.91	1,378,183.68	0.00	0.00	1,483,105.59	32,810,542.35	0.86397270	1,483,105.59
2E-F2	37,976,364.67	34,293,647.94	104,921.91	1,378,183.68	0.00	0.00	1,483,105.59	32,810,542.35	0.86397270	1,483,105.59
2E-F3	37,976,364.67	34,293,647.94	104,921.91	1,378,183.68	0.00	0.00	1,483,105.59	32,810,542.35	0.86397270	1,483,105.59
2E-F4	37,976,364.67	34,293,647.94	104,921.91	1,378,183.68	0.00	0.00	1,483,105.59	32,810,542.35	0.86397270	1,483,105.59
2E-F5	37,976,364.67	34,293,647.94	104,921.91	1,378,183.68	0.00	0.00	1,483,105.59	32,810,542.35	0.86397270	1,483,105.59
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	7,177,569,013.80	14,296,684.02	188,398,645.94	0.00	224,869.12	202,920,199.10	6,974,648,814.70	0.25079126	202,695,329.98

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	223.45905920	0.40464386	5.33911473	0.00000000	0.00000000	5.74375859	217.71530061	0.21771530	5.74375859
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	806.05217203	5.52564264	72.58112736	0.00000000	0.00000000	78.10677000	727.94540203	0.72794540	78.10677000
2M-BH	215,101,191.67	806.05217221	5.52564284	72.58112728	0.00000000	0.00000000	78.10677017	727.94540204	0.72794540	78.10677017
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	602.01739057	1.84188088	24.19370912	0.00000000	0.00000000	26.03559000	575.98180058	0.57598180	26.03559000
2M-2H	645,303,575.00	602.01739075	1.84188095	24.19370909	0.00000000	0.00000000	26.03559006	575.98180069	0.57598180	26.03559006
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	1000.00000000	0.00000000	0.00000000	0.00000000	1.69708162	1.69708162	998.30291838	0.99830292	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	806.05217203	5.52564264	72.58112736	0.00000000	0.00000000	78.10677000	727.94540203	0.72794540	78.10677000
2E-B2	18,988,182.33	806.05217203	5.52564264	72.58112736	0.00000000	0.00000000	78.10677000	727.94540203	0.72794540	78.10677000
2E-B3	18,988,182.33	806.05217203	5.52564264	72.58112736	0.00000000	0.00000000	78.10677000	727.94540203	0.72794540	78.10677000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-May-2022
05-May-2022 1:12:32 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	806.05217203	5.52564264	72.58112736	0.00000000	0.00000000	78.10677000	727.94540203	0.72794540	78.10677000
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	403.02608591	2.76282132	36.29056367	0.00000000	0.00000000	39.05338499	363.97270092	0.36397270	39.05338499
2E-D2	37,976,364.67	403.02608591	2.76282132	36.29056367	0.00000000	0.00000000	39.05338499	363.97270092	0.36397270	39.05338499
2E-D3	37,976,364.67	403.02608591	2.76282132	36.29056367	0.00000000	0.00000000	39.05338499	363.97270092	0.36397270	39.05338499
2E-D4	37,976,364.67	403.02608591	2.76282132	36.29056367	0.00000000	0.00000000	39.05338499	363.97270092	0.36397270	39.05338499
2E-D5	37,976,364.67	403.02608591	2.76282132	36.29056367	0.00000000	0.00000000	39.05338499	363.97270092	0.36397270	39.05338499
2E-F1	37,976,364.67	903.02608578	2.76282132	36.29056367	0.00000000	0.00000000	39.05338499	863.97270079	0.86397270	39.05338499
2E-F2	37,976,364.67	903.02608578	2.76282132	36.29056367	0.00000000	0.00000000	39.05338499	863.97270079	0.86397270	39.05338499
2E-F3	37,976,364.67	903.02608578	2.76282132	36.29056367	0.00000000	0.00000000	39.05338499	863.97270079	0.86397270	39.05338499
2E-F4	37,976,364.67	903.02608578	2.76282132	36.29056367	0.00000000	0.00000000	39.05338499	863.97270079	0.86397270	39.05338499
2E-F5	37,976,364.67	903.02608578	2.76282132	36.29056367	0.00000000	0.00000000	39.05338499	863.97270079	0.86397270	39.05338499
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-May-2022
 05-May-2022 1:12:32 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 %	5,655,336,085.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,509,972,163.63
2M-1	N/A	N/A	1.31786 %	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	2.86786 %	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	04/25/22 - 05/24/22	30	2.86786 %	15,305,465.61	36,578.28	0.00	0.00	0.00	0.00	36,578.28	0.00	13,822,360.02
2M-BH	N/A	N/A	0.00000 %	173,382,782.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	156,581,923.45
2M-2C	04/25/22 - 05/24/22	30	2.86786 %	18,988,182.33	45,379.54	0.00	0.00	0.00	0.00	45,379.54	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	04/25/22 - 05/24/22	30	2.86786 %	34,293,647.94	81,957.82	0.00	0.00	0.00	0.00	81,957.82	0.00	32,810,542.35
2M-2H	N/A	N/A	0.00000 %	388,483,974.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	371,683,115.12
2B-1	04/25/22 - 05/24/22	30	4.66786 %	151,053,000.00	587,578.55	0.00	0.00	0.00	0.00	587,578.55	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 %	132,503,421.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,278,551.88
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	04/25/22 - 05/24/22	30	1.70000 %	15,305,465.61	21,682.74	0.00	0.00	0.00	0.00	21,682.74	0.00	13,822,360.02
2B-I2	04/25/22 - 05/24/22	30	1.30000 %	15,305,465.61	16,580.92	0.00	0.00	0.00	0.00	16,580.92	0.00	13,822,360.02
2B-I3	04/25/22 - 05/24/22	30	0.90000 %	15,305,465.61	11,479.10	0.00	0.00	0.00	0.00	11,479.10	0.00	13,822,360.02
2B-I4	04/25/22 - 05/24/22	30	0.50000 %	15,305,465.61	6,377.28	0.00	0.00	0.00	0.00	6,377.28	0.00	13,822,360.02
2C-I1	04/25/22 - 05/24/22	30	1.70000 %	18,988,182.33	26,899.92	0.00	0.00	0.00	0.00	26,899.92	0.00	18,988,182.33
2C-I2	04/25/22 - 05/24/22	30	1.30000 %	18,988,182.33	20,570.53	0.00	0.00	0.00	0.00	20,570.53	0.00	18,988,182.33
2C-I3	04/25/22 - 05/24/22	30	0.90000 %	18,988,182.33	14,241.14	0.00	0.00	0.00	0.00	14,241.14	0.00	18,988,182.33
2C-I4	04/25/22 - 05/24/22	30	0.50000 %	18,988,182.33	7,911.74	0.00	0.00	0.00	0.00	7,911.74	0.00	18,988,182.33
2E-A1	N/A	N/A	1.16786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.56786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.96786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.36786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	04/25/22 - 05/24/22	30	1.16786 %	15,305,465.61	14,895.53	0.00	0.00	0.00	0.00	14,895.53	0.00	13,822,360.02
2E-B2	04/25/22 - 05/24/22	30	1.56786 %	15,305,465.61	19,997.36	0.00	0.00	0.00	0.00	19,997.36	0.00	13,822,360.02

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-May-2022
05-May-2022 1:12:32 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	04/25/22 - 05/24/22	30	1.96786 %	15,305,465.61	25,099.18	0.00	0.00	0.00	0.00	25,099.18	0.00	13,822,360.02
2E-B4	04/25/22 - 05/24/22	30	2.36786 %	15,305,465.61	30,201.00	0.00	0.00	0.00	0.00	30,201.00	0.00	13,822,360.02
2E-C1	04/25/22 - 05/24/22	30	1.16786 %	18,988,182.33	18,479.62	0.00	0.00	0.00	0.00	18,479.62	0.00	18,988,182.33
2E-C2	04/25/22 - 05/24/22	30	1.56786 %	18,988,182.33	24,809.01	0.00	0.00	0.00	0.00	24,809.01	0.00	18,988,182.33
2E-C3	04/25/22 - 05/24/22	30	1.96786 %	18,988,182.33	31,138.40	0.00	0.00	0.00	0.00	31,138.40	0.00	18,988,182.33
2E-C4	04/25/22 - 05/24/22	30	2.36786 %	18,988,182.33	37,467.80	0.00	0.00	0.00	0.00	37,467.80	0.00	18,988,182.33
2E-D1	04/25/22 - 05/24/22	30	1.16786 %	15,305,465.61	14,895.53	0.00	0.00	0.00	0.00	14,895.53	0.00	13,822,360.02
2E-D2	04/25/22 - 05/24/22	30	1.56786 %	15,305,465.61	19,997.36	0.00	0.00	0.00	0.00	19,997.36	0.00	13,822,360.02
2E-D3	04/25/22 - 05/24/22	30	1.96786 %	15,305,465.61	25,099.18	0.00	0.00	0.00	0.00	25,099.18	0.00	13,822,360.02
2E-D4	04/25/22 - 05/24/22	30	2.36786 %	15,305,465.61	30,201.00	0.00	0.00	0.00	0.00	30,201.00	0.00	13,822,360.02
2E-D5	04/25/22 - 05/24/22	30	2.86786 %	15,305,465.61	36,578.28	0.00	0.00	0.00	0.00	36,578.28	0.00	13,822,360.02
2E-F1	04/25/22 - 05/24/22	30	1.16786 %	34,293,647.94	33,375.15	0.00	0.00	0.00	0.00	33,375.15	0.00	32,810,542.35
2E-F2	04/25/22 - 05/24/22	30	1.56786 %	34,293,647.94	44,806.37	0.00	0.00	0.00	0.00	44,806.37	0.00	32,810,542.35
2E-F3	04/25/22 - 05/24/22	30	1.96786 %	34,293,647.94	56,237.58	0.00	0.00	0.00	0.00	56,237.58	0.00	32,810,542.35
2E-F4	04/25/22 - 05/24/22	30	2.36786 %	34,293,647.94	67,668.80	0.00	0.00	0.00	0.00	67,668.80	0.00	32,810,542.35
2E-F5	04/25/22 - 05/24/22	30	2.86786 %	34,293,647.94	81,957.82	0.00	0.00	0.00	0.00	81,957.82	0.00	32,810,542.35
2X-1	04/25/22 - 05/24/22	30	1.70000 %	15,305,465.62	21,682.74	0.00	0.00	0.00	0.00	21,682.74	0.00	13,822,360.02
2X-2	04/25/22 - 05/24/22	30	1.30000 %	15,305,465.62	16,580.92	0.00	0.00	0.00	0.00	16,580.92	0.00	13,822,360.02
2X-3	04/25/22 - 05/24/22	30	0.90000 %	15,305,465.62	11,479.10	0.00	0.00	0.00	0.00	11,479.10	0.00	13,822,360.02
2X-4	04/25/22 - 05/24/22	30	0.50000 %	15,305,465.62	6,377.28	0.00	0.00	0.00	0.00	6,377.28	0.00	13,822,360.02
2Y-1	04/25/22 - 05/24/22	30	1.70000 %	34,293,647.95	48,582.67	0.00	0.00	0.00	0.00	48,582.67	0.00	32,810,542.36
2Y-2	04/25/22 - 05/24/22	30	1.30000 %	34,293,647.95	37,151.45	0.00	0.00	0.00	0.00	37,151.45	0.00	32,810,542.36
2Y-3	04/25/22 - 05/24/22	30	0.90000 %	34,293,647.95	25,720.24	0.00	0.00	0.00	0.00	25,720.24	0.00	32,810,542.36
2Y-4	04/25/22 - 05/24/22	30	0.50000 %	34,293,647.95	14,289.02	0.00	0.00	0.00	0.00	14,289.02	0.00	32,810,542.36
Totals					1,672,005.95	0.00	0.00	0.00	0.00	1,672,005.95	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-May-2022
05-May-2022 1:12:32 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 %	223.45905920	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	217.71530061
2M-1	188,817,000.00	1.31786 %	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	2.86786 %	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	2.86786 %	806.05217203	1.92637080	0.00000000	0.00000000	0.00000000	0.00000000	1.92637080	0.00000000	727.94540203
2M-BH	215,101,191.67	0.00000 %	806.05217221	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	727.94540204
2M-2C	18,988,182.33	2.86786 %	1000.00000000	2.38988331	0.00000000	0.00000000	0.00000000	0.00000000	2.38988331	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	2.86786 %	602.01739057	1.43875137	0.00000000	0.00000000	0.00000000	0.00000000	1.43875137	0.00000000	575.98180058
2M-2H	645,303,575.00	0.00000 %	602.01739075	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	575.98180069
2B-1	151,053,000.00	4.66786 %	1000.00000000	3.88988335	0.00000000	0.00000000	0.00000000	0.00000000	3.88988335	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 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.30291838
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 %	806.05217203	1.14190709	0.00000000	0.00000000	0.00000000	0.00000000	1.14190709	0.00000000	727.94540203
2B-I2	0.00	1.30000 %	806.05217203	0.87322313	0.00000000	0.00000000	0.00000000	0.00000000	0.87322313	0.00000000	727.94540203
2B-I3	0.00	0.90000 %	806.05217203	0.60453917	0.00000000	0.00000000	0.00000000	0.00000000	0.60453917	0.00000000	727.94540203
2B-I4	0.00	0.50000 %	806.05217203	0.33585521	0.00000000	0.00000000	0.00000000	0.00000000	0.33585521	0.00000000	727.94540203
2C-I1	0.00	1.70000 %	1000.00000000	1.41666641	0.00000000	0.00000000	0.00000000	0.00000000	1.41666641	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.08333329	0.00000000	0.00000000	0.00000000	0.00000000	1.08333329	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.75000017	0.00000000	0.00000000	0.00000000	0.00000000	0.75000017	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.41666653	0.00000000	0.00000000	0.00000000	0.00000000	0.41666653	0.00000000	1000.00000000
2E-A1	18,988,182.33	1.16786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	1.56786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	1.96786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

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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	2.36786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	1.16786 %	806.05217203	0.78446319	0.00000000	0.00000000	0.00000000	0.00000000	0.78446319	0.00000000	727.94540203
2E-B2	18,988,182.33	1.56786 %	806.05217203	1.05314767	0.00000000	0.00000000	0.00000000	0.00000000	1.05314767	0.00000000	727.94540203
2E-B3	18,988,182.33	1.96786 %	806.05217203	1.32183163	0.00000000	0.00000000	0.00000000	0.00000000	1.32183163	0.00000000	727.94540203
2E-B4	18,988,182.33	2.36786 %	806.05217203	1.59051559	0.00000000	0.00000000	0.00000000	0.00000000	1.59051559	0.00000000	727.94540203
2E-C1	18,988,182.33	1.16786 %	1000.00000000	0.97321690	0.00000000	0.00000000	0.00000000	0.00000000	0.97321690	0.00000000	1000.00000000
2E-C2	18,988,182.33	1.56786 %	1000.00000000	1.30655002	0.00000000	0.00000000	0.00000000	0.00000000	1.30655002	0.00000000	1000.00000000
2E-C3	18,988,182.33	1.96786 %	1000.00000000	1.63988314	0.00000000	0.00000000	0.00000000	0.00000000	1.63988314	0.00000000	1000.00000000
2E-C4	18,988,182.33	2.36786 %	1000.00000000	1.97321678	0.00000000	0.00000000	0.00000000	0.00000000	1.97321678	0.00000000	1000.00000000
2E-D1	37,976,364.67	1.16786 %	403.02608591	0.39223159	0.00000000	0.00000000	0.00000000	0.00000000	0.39223159	0.00000000	363.97270092
2E-D2	37,976,364.67	1.56786 %	403.02608591	0.52657384	0.00000000	0.00000000	0.00000000	0.00000000	0.52657384	0.00000000	363.97270092
2E-D3	37,976,364.67	1.96786 %	403.02608591	0.66091581	0.00000000	0.00000000	0.00000000	0.00000000	0.66091581	0.00000000	363.97270092
2E-D4	37,976,364.67	2.36786 %	403.02608591	0.79525779	0.00000000	0.00000000	0.00000000	0.00000000	0.79525779	0.00000000	363.97270092
2E-D5	37,976,364.67	2.86786 %	403.02608591	0.96318540	0.00000000	0.00000000	0.00000000	0.00000000	0.96318540	0.00000000	363.97270092
2E-F1	37,976,364.67	1.16786 %	903.02608578	0.87884004	0.00000000	0.00000000	0.00000000	0.00000000	0.87884004	0.00000000	863.97270079
2E-F2	37,976,364.67	1.56786 %	903.02608578	1.17984885	0.00000000	0.00000000	0.00000000	0.00000000	1.17984885	0.00000000	863.97270079
2E-F3	37,976,364.67	1.96786 %	903.02608578	1.48085738	0.00000000	0.00000000	0.00000000	0.00000000	1.48085738	0.00000000	863.97270079
2E-F4	37,976,364.67	2.36786 %	903.02608578	1.78186618	0.00000000	0.00000000	0.00000000	0.00000000	1.78186618	0.00000000	863.97270079
2E-F5	37,976,364.67	2.86786 %	903.02608578	2.15812705	0.00000000	0.00000000	0.00000000	0.00000000	2.15812705	0.00000000	863.97270079
2X-1	0.00	1.70000 %	403.02608617	0.57095354	0.00000000	0.00000000	0.00000000	0.00000000	0.57095354	0.00000000	363.97270092
2X-2	0.00	1.30000 %	403.02608617	0.43661156	0.00000000	0.00000000	0.00000000	0.00000000	0.43661156	0.00000000	363.97270092
2X-3	0.00	0.90000 %	403.02608617	0.30226959	0.00000000	0.00000000	0.00000000	0.00000000	0.30226959	0.00000000	363.97270092
2X-4	0.00	0.50000 %	403.02608617	0.16792761	0.00000000	0.00000000	0.00000000	0.00000000	0.16792761	0.00000000	363.97270092
2Y-1	0.00	1.70000 %	903.02608604	1.27928701	0.00000000	0.00000000	0.00000000	0.00000000	1.27928701	0.00000000	863.97270105
2Y-2	0.00	1.30000 %	903.02608604	0.97827821	0.00000000	0.00000000	0.00000000	0.00000000	0.97827821	0.00000000	863.97270105
2Y-3	0.00	0.90000 %	903.02608604	0.67726967	0.00000000	0.00000000	0.00000000	0.00000000	0.67726967	0.00000000	863.97270105
2Y-4	0.00	0.50000 %	903.02608604	0.37626087	0.00000000	0.00000000	0.00000000	0.00000000	0.37626087	0.00000000	863.97270105

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,426,125.62
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(254,317.00)
Total Deposits	2,171,808.62
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,152,641.96
Total Withdrawals (Pool Distribution Amount)	2,171,808.62
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	163,902,203.79
Total Principal Reduction Cumulative	20,294,935,416.95
Scheduled Principal Current	11,534,283.02
Scheduled Principal Cumulative	1,418,764,348.63
Unscheduled Principal Current	152,113,603.77
Unscheduled Principal Cumulative	18,875,946,198.28
Senior Reduction Amount	145,363,921.86
Subordinate Reduction Amount	18,283,964.93
Calculated Tranche Write-down Amount	254,317.00
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	110,328.38
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	35438
Period Reference Pool Removal Loan Count	771
Period Ending Loan Count	34667
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	6,205,748,475.98
Period PIF Loan Count Current	767
PIF Loan Count Cumulative	77191
Period PIF Loan UPB Current	149,486,977.90
PIF Loan UPB Cumulative	18,531,455,280.40
Period Partial Prepayment Amount	2,449,488.28
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	861,338.36
Credit Event Amount Cumulative	25,266,994.46
Total Active Modified Loan Count	704
Total Active Modified Loan UPB	169,777,410.03
Libor Rate	0.667860%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.785655%
Subordinate Percentage	11.214345%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.500000 %	11.210000 %	11.210000 %
2M-1	0.00	0.00	3.750000 %	11.210000 %	11.210000 %
2M-1H	0.00	0.00	3.750000 %	11.210000 %	11.210000 %
2M-2A	0.00	0.00	2.870000 %	11.210000 %	11.210000 %
2M-2B	0.00	0.00	1.980000 %	8.250000 %	8.470000 %
2M-2C	0.00	0.00	1.100000 %	4.580000 %	4.690000 %
2M-2	0.00	0.00	1.100000 %	4.580000 %	4.690000 %
2M-2H	0.00	0.00	1.100000 %	4.580000 %	4.690000 %
2B-1	0.00	0.00	0.500000 %	2.080000 %	2.130000 %
2B-1H	0.00	0.00	0.500000 %	2.080000 %	2.130000 %
2B-2H	224,869.12	0.00	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	461	86,305,411.10	1.329795 %	1.390733 %
60 Days	153	28,697,040.01	0.441342 %	0.462427 %
90 Days	91	17,939,138.10	0.262497 %	0.289073 %
120 Days	62	12,229,217.96	0.178844 %	0.197063 %
150 Days	77	17,463,500.66	0.222113 %	0.281408 %
180+ Days	726	153,999,754.71	2.094211 %	2.481566 %
Totals	1570	316,634,062.54	4.528803 %	5.102270 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	451	114,225,255.85	110,328.38	0.096588

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	159,998.61	166.67	0.104170
Summary	0090214675	221,599.53	277.00	0.125000
Summary	0090214689	359,571.76	31.34	0.008716
Summary	0090215097	144,943.08	162.92	0.112403
Summary	0090215245	103,210.83	47.57	0.046090
Summary	0090215258	246,911.86	231.48	0.093750
Summary	0090215621	402,358.05	377.21	0.093750
Summary	0090215723	393,156.24	532.40	0.135417
Summary	0090215876	317,516.14	264.60	0.083334
Summary	0090216012	337,363.18	313.47	0.092918
Summary	0090216141	307,680.94	576.90	0.187499
Summary	0090216229	142,932.66	34.49	0.024130
Summary	0090216382	284,471.09	444.49	0.156251
Summary	0090216868	214,631.81	154.71	0.072082
Summary	0090216889	137,978.17	89.10	0.064575
Summary	0090216903	217,074.71	271.34	0.124998
Summary	0090216958	129,042.86	161.30	0.124997
Summary	0090217638	243,100.27	10.39	0.004274
Summary	0090217648	240,665.84	167.39	0.069553
Summary	0090217688	250,991.44	112.68	0.044894
Summary	0090217755	339,829.93	672.58	0.197917
Summary	0090218057	258,596.03	538.74	0.208333
Summary	0090219084	310,686.05	420.72	0.135416
Summary	0090219293	184,265.80	268.72	0.145833
Summary	0090219840	195,211.99	142.34	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219896	354,693.50	738.94	0.208332
Summary	0090220107	117,354.88	61.12	0.052081
Summary	0090220188	398,795.18	830.82	0.208333
Summary	0090220321	212,349.03	331.80	0.156252
Summary	0090220778	188,899.95	45.19	0.023923
Summary	0090220894	385,235.19	161.56	0.041938
Summary	0090221111	433,437.65	139.00	0.032069
Summary	0090221174	136,774.98	89.80	0.065655
Summary	0090221407	412,624.44	535.67	0.129820
Summary	0090221834	169,134.88	299.51	0.177084
Summary	0090222200	144,416.07	81.47	0.056413
Summary	0090222855	439,087.45	320.17	0.072917
Summary	0090222872	200,798.94	28.13	0.014009
Summary	0090223201	343,672.99	465.39	0.135417
Summary	0090223213	171,105.00	43.84	0.025622
Summary	0090223662	224,399.00	257.12	0.114582
Summary	0090223681	186,603.47	49.62	0.026591
Summary	0090223694	110,534.01	115.14	0.104167
Summary	0090223706	199,307.72	249.13	0.124998
Summary	0090223903	73,728.62	61.44	0.083333
Summary	0090224377	169,378.51	158.79	0.093749
Summary	0090224841	52,459.63	92.90	0.177089
Summary	0090225197	248,243.32	284.45	0.114585
Summary	0090225884	37,474.10	61.51	0.164140
Summary	0090226109	65,207.77	18.07	0.027711
Summary	0090226180	311,091.34	182.48	0.058658
Summary	0090226517	414,965.65	518.71	0.125001
Summary	0090226539	232,615.43	266.54	0.114584
Summary	0090226843	243,144.99	329.26	0.135417
Summary	0090227067	142,459.93	103.88	0.072919
Summary	0090227219	366,569.32	381.84	0.104166
Summary	0090228048	175,848.01	238.13	0.135418
Summary	0090228235	154,485.63	108.41	0.070175
Summary	0090228260	205,040.81	234.94	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090228658	234,654.98	146.66	0.062500
Summary	0090228868	674,709.42	1,268.43	0.187996
Summary	0090228929	335,969.10	176.52	0.052541
Summary	0090229095	299,285.34	218.23	0.072917
Summary	0090229165	219,240.93	365.40	0.166666
Summary	0090229562	443,858.15	492.21	0.110894
Summary	0090229768	191,768.72	83.04	0.043302
Summary	0090229873	114,538.66	87.89	0.076734
Summary	0090230573	212,075.50	265.09	0.124998
Summary	0090230781	156,823.82	96.25	0.061375
Summary	0090230864	183,253.55	81.03	0.044217
Summary	0090230911	254,286.15	42.70	0.016792
Summary	0090231111	112,676.58	27.69	0.024575
Summary	0090231384	223,349.36	149.78	0.067061
Summary	0090231415	99,371.72	103.51	0.104164
Summary	0090231554	81,190.28	135.32	0.166670
Summary	0090231859	118,354.36	98.63	0.083334
Summary	0090232082	231,496.16	205.57	0.088801
Summary	0090232111	158,998.12	103.88	0.065334
Summary	0090232180	172,427.78	45.08	0.026144
Summary	0090232483	141,439.98	176.80	0.125000
Summary	0090232800	348,980.49	508.93	0.145833
Summary	0090233039	159,915.13	75.19	0.047019
Summary	0090233560	624,740.37	911.08	0.145833
Summary	0090233832	358,317.83	447.90	0.125001
Summary	0090234156	108,409.34	179.13	0.165235
Summary	0090234185	112,876.98	25.71	0.022777
Summary	0090234671	217,375.59	108.47	0.049900
Summary	0090235541	268,726.83	251.93	0.093749
Summary	0090235628	247,680.84	436.54	0.176251
Summary	0090236080	387,460.43	400.38	0.103334
Summary	0090236659	175,068.30	66.87	0.038197
Summary	0090237386	264,733.47	358.49	0.135415
Summary	0090237593	542,301.45	764.85	0.141038

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090237769	409,478.54	230.67	0.056333
Summary	0090237942	369,053.62	422.87	0.114582
Summary	0090238145	139,295.29	188.63	0.135417
Summary	0090238371	136,244.59	127.73	0.093751
Summary	0090238794	175,181.64	164.23	0.093748
Summary	0090238939	139,047.50	159.33	0.114587
Summary	0090239065	361,409.33	263.53	0.072917
Summary	0090239193	196,454.61	102.32	0.052083
Summary	0090239270	301,302.12	219.70	0.072917
Summary	0090239356	156,021.38	49.52	0.031739
Summary	0090239554	228,596.47	190.50	0.083335
Summary	0090239580	150,203.34	156.46	0.104165
Summary	0090239739	132,700.96	21.21	0.015983
Summary	0090240191	291,072.20	273.62	0.094004
Summary	0090240373	315,852.78	625.13	0.197918
Summary	0090240879	412,497.44	429.68	0.104165
Summary	0090241928	94,496.66	147.65	0.156249
Summary	0090242090	411,968.51	386.22	0.093750
Summary	0090242469	164,896.10	240.47	0.145831
Summary	0090242560	78,545.92	98.18	0.124997
Summary	0090243396	333,333.08	347.22	0.104166
Summary	0090243477	113,541.98	130.10	0.114583
Summary	0090243658	439,379.86	640.76	0.145833
Summary	0090243679	340,722.59	508.29	0.149180
Summary	0090243681	233,375.48	145.86	0.062500
Summary	0090243837	196,781.03	56.40	0.028661
Summary	0090244155	131,570.73	61.63	0.046842
Summary	0090245010	183,551.80	117.80	0.064178
Summary	0090245849	154,400.21	71.28	0.046166
Summary	0090246465	349,546.59	79.45	0.022729
Summary	0090246711	253,470.36	290.43	0.114581
Summary	0090246834	315,627.87	657.56	0.208334
Summary	0090247205	370,507.52	385.95	0.104168
Summary	0090247207	305,941.21	298.73	0.097643

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090247265	319,838.27	466.43	0.145833
Summary	0090247417	421,215.46	466.18	0.110675
Summary	0090247459	254,037.33	442.53	0.174199
Summary	0090247921	283,788.67	354.74	0.125001
Summary	0090248187	173,825.65	217.28	0.124999
Summary	0090248191	330,528.57	447.59	0.135416
Summary	0090248695	266,405.19	34.18	0.012830
Summary	0090248974	241,611.68	83.54	0.034576
Summary	0090248991	279,385.74	174.62	0.062501
Summary	0090249259	206,334.89	236.43	0.114586
Summary	0090249621	124,422.44	155.53	0.125002
Summary	0090250288	215,094.37	268.87	0.125001
Summary	0090250319	133,959.20	195.36	0.145835
Summary	0090250534	461,806.93	359.82	0.077916
Summary	0090251165	157,796.60	180.81	0.114584
Summary	0090251184	81,431.57	17.94	0.022031
Summary	0090251259	320,968.05	434.64	0.135415
Summary	0090251894	77,650.51	25.54	0.032891
Summary	0090251921	295,940.12	521.59	0.176248
Summary	0090252060	312,512.95	154.91	0.049569
Summary	0090252563	105,229.82	31.12	0.029573
Summary	0090252668	243,392.27	202.83	0.083335
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252870	309,724.51	423.34	0.136683
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253124	249,620.65	408.72	0.163736
Summary	0090253311	245,248.17	72.61	0.029607
Summary	0090253319	255,250.59	212.71	0.083334
Summary	0090253445	419,028.28	229.32	0.054727
Summary	0090253580	165,573.13	155.22	0.093747
Summary	0090254179	105,507.42	35.89	0.034017
Summary	0090254372	304,295.10	53.21	0.017486
Summary	0090254831	202,882.35	156.60	0.077188
Summary	0090254914	350,156.36	145.90	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090255002	303,550.48	411.06	0.135417
Summary	0090255509	405,389.91	760.11	0.187501
Summary	0090255796	282,295.96	323.46	0.114582
Summary	0090255797	224,191.89	233.53	0.104165
Summary	0090256109	165,363.50	90.80	0.054909
Summary	0090256639	172,359.44	44.93	0.026068
Summary	0090256788	246,111.24	307.64	0.125000
Summary	0090257345	187,212.26	21.87	0.011682
Summary	0090257421	286,196.63	385.17	0.134582
Summary	0090258367	426,827.93	578.00	0.135418
Summary	0090258756	167,029.73	70.86	0.042424
Summary	0090260003	143,292.37	54.96	0.038355
Summary	0090260044	120,413.28	150.52	0.125003
Summary	0090261619	267,784.98	170.99	0.063853
Summary	0090261628	115,809.77	120.64	0.104171
Summary	0090261935	525,388.61	189.66	0.036099
Summary	0090262201	105,381.19	171.91	0.163132
Summary	0090262782	233,632.68	486.73	0.208331
Summary	0090263502	349,283.17	181.92	0.052084
Summary	0090263571	118,425.61	135.70	0.114587
Summary	0090263786	343,513.13	393.61	0.114584
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	344,300.85	139.03	0.040380
Summary	0090264444	54,335.10	41.01	0.075476
Summary	0090264923	406,398.50	235.96	0.058061
Summary	0090264999	164,918.71	170.98	0.103675
Summary	0090265201	428,215.12	169.28	0.039532
Summary	0090265232	113,665.42	157.18	0.138283
Summary	0090265315	407,004.61	580.42	0.142608
Summary	0090265562	115,182.75	94.27	0.081844
Summary	0090266521	120,762.30	49.25	0.040783
Summary	0090266684	205,097.63	213.64	0.104165
Summary	0090266766	276,880.61	132.23	0.047757
Summary	0090266806	382,453.11	275.47	0.072027

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267382	83,973.99	87.47	0.104163
Summary	0090267523	331,280.53	212.48	0.064139
Summary	0090267550	272,695.94	227.25	0.083335
Summary	0090267845	262,766.42	191.60	0.072916
Summary	0090268066	301,992.05	377.49	0.125000
Summary	0090268101	191,453.16	50.14	0.026189
Summary	0090268114	340,431.68	248.23	0.072916
Summary	0090268220	372,607.90	385.03	0.103334
Summary	0090268292	171,565.81	178.45	0.104013
Summary	0090268935	288,372.59	75.84	0.026299
Summary	0090269249	246,799.12	359.92	0.145835
Summary	0090269392	357,641.75	149.02	0.041667
Summary	0090269446	321,214.90	141.87	0.044167
Summary	0090269494	231,338.26	94.63	0.040905
Summary	0090269823	349,452.17	107.11	0.030651
Summary	0090269888	320,529.20	434.05	0.135417
Summary	0090270029	131,973.64	51.51	0.039031
Summary	0090270236	335,408.43	244.57	0.072917
Summary	0090270322	190,858.45	463.51	0.242855
Summary	0090270858	172,113.35	96.21	0.055899
Summary	0090271375	144,450.69	38.16	0.026417
Summary	0090271653	225,001.60	328.13	0.145835
Summary	0090271682	331,743.17	207.34	0.062500
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090271935	427,837.82	668.50	0.156251
Summary	0090271950	292,006.44	212.92	0.072916
Summary	0090272228	497,408.47	621.76	0.125000
Summary	0090272294	165,496.06	120.67	0.072914
Summary	0090272367	148,673.98	294.25	0.197916
Summary	0090272395	124,630.66	142.81	0.114587
Summary	0090272970	210,312.64	127.19	0.060477
Summary	0090273057	232,079.14	241.75	0.104167
Summary	0090273234	389,680.59	487.10	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090273750	134,406.24	78.33	0.058279
Summary	0090273804	359,328.11	551.94	0.153603
Summary	0090274114	184,543.60	115.34	0.062500
Summary	0090274189	512,731.04	182.52	0.035598
Summary	0090274357	144,953.45	72.92	0.050306
Summary	0090274976	283,916.59	81.21	0.028603
Summary	0090275483	337,156.95	456.57	0.135418
Summary	0090275873	214,176.05	232.92	0.108752
Summary	0090275969	241,704.90	176.24	0.072915
Summary	0090276734	445,135.01	237.24	0.053296
Summary	0090276795	284,692.10	29.66	0.010418
Summary	0090277433	239,444.92	130.85	0.054647
Summary	0090277855	147,095.29	199.19	0.135416
Summary	0090279076	140,795.46	58.39	0.041472
Summary	0090279777	194,045.92	363.84	0.187502
Summary	0090280806	146,135.13	167.45	0.114586
Summary	0090281259	334,469.52	278.72	0.083332
Summary	0090281272	371,415.34	425.58	0.114583
Summary	0090282209	157,901.30	213.82	0.135414
Summary	0090282286	264,002.65	440.00	0.166665
Summary	0090282412	176,389.36	85.63	0.048546
Summary	0090282503	168,810.86	246.09	0.145779
Summary	0090283190	295,299.99	124.64	0.042208
Summary	0090283789	164,722.91	360.33	0.218749
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284152	164,400.89	119.88	0.072919
Summary	0090284536	150,622.24	89.29	0.059281
Summary	0090284993	216,265.25	232.65	0.107576
Summary	0090285447	214,853.26	217.52	0.101241
Summary	0090285797	216,863.19	164.53	0.075868
Summary	0090286161	259,920.70	243.68	0.093752
Summary	0090286377	234,502.70	464.12	0.197917
Summary	0090287025	364,145.80	342.34	0.094012
Summary	0090287275	396,382.26	412.90	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090287503	424,600.16	359.16	0.084588
Summary	0090287740	260,420.15	217.02	0.083335
Summary	0090288511	412,811.46	247.73	0.060010
Summary	0090289623	552,059.86	690.07	0.124999
Summary	0090290043	242,730.84	85.56	0.035249
Summary	0090290801	72,158.29	11.27	0.015618
Summary	0090290851	310,731.28	388.41	0.124999
Summary	0090291024	325,873.94	407.34	0.124999
Summary	0090291213	149,426.45	233.48	0.156251
Summary	0090291381	188,825.15	196.69	0.104165
Summary	0090292404	249,900.40	32.14	0.012861
Summary	0090292495	327,997.12	189.37	0.057735
Summary	0090292586	364,961.30	162.46	0.044514
Summary	0090293071	94,982.30	33.67	0.035449
Summary	0090293134	132,089.40	178.87	0.135416
Summary	0090293218	214,882.66	179.07	0.083334
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293441	443,040.25	599.95	0.135417
Summary	0090293601	156,306.30	80.17	0.051290
Summary	0090293763	118,533.23	42.40	0.035771
Summary	0090293936	123,472.54	128.62	0.104169
Summary	0090293994	330,541.36	344.31	0.104165
Summary	0090295155	326,299.45	407.87	0.124999
Summary	0090295727	384,463.84	360.43	0.093749
Summary	0090296101	258,387.65	134.58	0.052085
Summary	0090296711	130,363.64	62.79	0.048165
Summary	0090296755	166,664.86	58.50	0.035100
Summary	0090296944	192,967.77	209.16	0.108391
Summary	0090297503	406,936.97	635.84	0.156250
Summary	0090297532	367,922.95	728.18	0.197916
Summary	0090297649	288,574.51	104.83	0.036327
Summary	0090298094	140,144.14	131.39	0.093753
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299529	337,715.02	492.50	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090299629	357,228.16	253.04	0.070834
Summary	0090300238	616,590.69	385.37	0.062500
Summary	0090300239	372,433.19	543.13	0.145833
Summary	0090300618	382,834.71	478.54	0.124999
Summary	0090300653	367,560.85	421.16	0.114582
Summary	0090301066	209,546.32	240.11	0.114586
Summary	0090301132	272,577.20	344.58	0.126416
Summary	0090301347	173,658.81	289.43	0.166666
Summary	0090301487	320,701.75	267.25	0.083333
Summary	0090301916	423,237.40	573.13	0.135416
Summary	0090302103	441,999.37	368.33	0.083333
Summary	0090302203	416,808.05	274.24	0.065795
Summary	0090302222	418,834.03	567.17	0.135416
Summary	0090302616	221,428.82	138.39	0.062499
Summary	0090302633	215,006.84	246.36	0.114582
Summary	0090302753	167,868.77	157.38	0.093752
Summary	0090303136	295,886.14	123.29	0.041668
Summary	0090303262	318,937.48	431.89	0.135415
Summary	0090303296	139,793.72	102.48	0.073308
Summary	0090304397	209,920.79	100.08	0.047675
Summary	0090304624	267,354.24	102.61	0.038380
Summary	0090307068	129,170.27	79.91	0.061864
Summary	0090307127	310,243.60	77.31	0.024919
Summary	0090307432	440,942.53	367.45	0.083333
Summary	0090308673	361,165.91	300.97	0.083333
Summary	0090308919	86,188.24	14.44	0.016754
Summary	0090309123	251,806.73	393.45	0.156251
Summary	0090309137	137,801.66	108.85	0.078990
Summary	0090309325	87,974.59	47.53	0.054027
Summary	0090309769	412,558.25	156.74	0.037992
Summary	0090309847	201,929.75	60.07	0.029748
Summary	0090310395	504,264.88	929.79	0.184385
Summary	0090310460	485,613.06	266.18	0.054813
Summary	0090310523	271,516.36	86.46	0.031843

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090311322	150,593.17	282.36	0.187499
Summary	0090311336	124,817.69	91.01	0.072914
Summary	0090312149	172,445.92	89.82	0.052086
Summary	0090312287	324,591.99	236.68	0.072916
Summary	0090312432	198,438.69	186.04	0.093752
Summary	0090313130	151,421.55	141.96	0.093752
Summary	0090313287	238,710.62	80.21	0.033601
Summary	0090313552	179,809.45	149.84	0.083333
Summary	0090314417	372,299.38	310.25	0.083333
Summary	0090314562	341,193.57	134.94	0.039549
Summary	0090314570	309,365.23	90.09	0.029121
Summary	0090314758	297,986.21	341.44	0.114582
Summary	0090315404	183,659.53	229.57	0.124998
Summary	0090315601	291,348.06	90.83	0.031176
Summary	0090316014	200,977.41	124.15	0.061773
Summary	0090316380	275,978.92	287.48	0.104167
Summary	0090316706	249,793.56	494.38	0.197915
Summary	0090316747	290,700.76	272.53	0.093749
Summary	0090316781	91,177.24	57.02	0.062538
Summary	0090317033	178,306.54	241.46	0.135418
Summary	0090317144	136,710.54	110.21	0.080616
Summary	0090317689	58,982.55	52.02	0.088196
Summary	0090317739	134,212.46	167.77	0.125003
Summary	0090319573	147,305.16	42.19	0.028641
Summary	0090319654	132,166.79	110.14	0.083334
Summary	0090319985	258,934.88	377.61	0.145832
Summary	0090320366	318,641.23	232.34	0.072916
Summary	0090320451	100,581.75	73.34	0.072916
Summary	0090320611	433,487.22	220.36	0.050834
Summary	0090320955	55,920.26	64.08	0.114592
Summary	0090321188	188,144.14	52.82	0.028074
Summary	0090321199	101,422.63	48.05	0.047376
Summary	0090321913	122,306.56	48.67	0.039793
Summary	0090321940	630,457.82	585.80	0.092917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090322162	333,345.22	277.79	0.083334
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	394,409.26	575.18	0.145833
Summary	0090322845	227,211.94	157.57	0.069349
Summary	0090323507	87,981.90	156.69	0.178093
Summary	0090323608	254,495.21	291.61	0.114584
Summary	0090323679	391,649.64	326.37	0.083332
Summary	0090323790	186,279.15	116.42	0.062498
Summary	0090324365	199,731.36	170.60	0.085415
Summary	0090324586	329,812.25	377.91	0.114583
Summary	0090324625	239,168.23	448.44	0.187500
Summary	0090324649	238,940.35	304.92	0.127613
Summary	0090325980	285,040.57	267.23	0.093752
Summary	0090326091	308,275.36	513.79	0.166666
Summary	0090326160	239,157.69	323.86	0.135417
Summary	0090326474	427,652.27	400.92	0.093749
Summary	0090326719	104,567.47	59.67	0.057064
Summary	0090326972	288,752.54	581.85	0.201505
Summary	0090327030	168,305.12	350.64	0.208336
Summary	0090327560	265,676.09	304.42	0.114583
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	378,290.23	186.08	0.049190
Summary	0090328612	291,493.47	455.46	0.156250
Summary	0090329052	222,482.72	162.23	0.072918
Summary	0090329353	69,770.54	109.02	0.156255
Summary	0090329608	131,904.15	107.11	0.081203
Summary	0090330044	170,727.22	208.35	0.122037
Summary	0090330293	230,254.78	58.94	0.025598
Summary	0090330357	277,451.79	506.42	0.182525
Summary	0090330855	377,454.42	432.50	0.114583
Summary	0090331177	315,889.04	254.41	0.080538
Summary	0090331206	151,717.93	91.79	0.060500
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333231	252,688.01	342.18	0.135416

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Connecticut Avenue Securities

Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090333592	447,682.21	591.59	0.132145
Summary	0090334645	368,503.04	460.63	0.125000
Summary	0090334737	296,228.04	370.29	0.125002
Summary	0090335160	330,399.14	309.75	0.093750
Summary	0090335259	174,243.97	254.11	0.145836
Summary	0090335267	280,456.97	321.36	0.114584
Summary	0090335339	164,958.98	29.10	0.017641
Summary	0090335725	157,641.06	42.37	0.026878
Summary	0090335940	256,861.03	238.67	0.092918
Summary	0090336428	201,675.49	273.10	0.135416
Summary	0090336430	310,114.65	525.70	0.169518
Summary	0090336490	140,742.59	175.93	0.125001
Summary	0090336554	71,092.38	96.27	0.135415
Summary	0090336556	367,398.98	408.25	0.111119
Summary	0090336877	325,096.13	304.78	0.093751
Summary	0090336962	98,377.98	174.21	0.177082
Summary	0090337325	598,732.61	935.52	0.156250
Summary	0090337803	140,942.79	190.86	0.135417
Summary	0090338070	426,662.29	116.15	0.027223
Summary	0090338343	301,496.14	188.44	0.062502
Summary	0090338579	280,275.75	321.15	0.114584
Summary	0090338629	307,837.29	116.40	0.037812
Summary	0090338768	278,616.25	348.27	0.125000
Summary	0090338852	184,993.31	67.83	0.036666
Summary	0090339026	110,385.08	149.48	0.135417
Summary	0090339280	447,890.93	559.86	0.124999
Summary	0090339862	173,325.27	45.76	0.026401
Summary	0090340023	320,770.54	200.48	0.062500
Summary	0090340167	137,499.58	214.84	0.156248
Summary	0090340182	433,297.62	225.68	0.052084
Summary	0090340289	614,467.80	832.09	0.135416
Summary	0090340553	78,019.56	32.05	0.041079
Summary	0090340931	569,082.13	711.35	0.125000
Summary	0090341527	454,715.86	757.86	0.166667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090341593	241,671.29	357.58	0.147961
Summary	0090341617	221,061.51	94.35	0.042680
Summary	0090342442	70,353.78	58.63	0.083336
Summary	0090342879	219,710.23	251.75	0.114583
Summary	0090343181	82,647.09	68.87	0.083330
Summary	0090343195	115,205.87	72.00	0.062497
Summary	0090344435	225,897.22	517.68	0.229166
Summary	0090344632	421,728.59	219.65	0.052083
Summary	0090344942	202,537.45	232.07	0.114581
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345301	206,562.49	279.72	0.135417
Summary	0090345369	205,210.31	107.05	0.052166
Summary	0090345446	167,264.61	47.44	0.028362
Summary	0090345572	97,688.92	77.67	0.079507
Summary	0090346313	336,888.48	561.48	0.166666
Summary	0090346396	92,703.66	61.57	0.066416
Summary	0090347418	409,316.14	89.86	0.021954
Summary	0090347462	440,496.89	468.81	0.106428

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	617,576.61	235,037.11	38.058

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090221292	202,802.04	227,603.70	112.229
0090232989	331,531.66	2,554.39	0.770
0090345856	83,242.91	4,879.02	5.861

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	507,424.25	19,279.89	28,376.87	5.592

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090272346	97,172.85	38.00	(680.18)	(0.700)
0090292920	104,830.75	18,446.86	23,588.75	22.502
0090295807	243,761.75	1,081.44	1,081.44	0.444
0090343964	61,658.90	(286.41)	4,386.86	7.115

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
126	25,266,994.46	224,870.05	0.890

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
0090221292	202,802.04	227,603.70	112.229
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
0090232989	331,531.66	2,554.39	0.770
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090234938	132,735.43	15,335.21	11.553
0090235197	387,059.97	38,409.93	9.924
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090240665	160,094.01	(15,995.67)	(9.991)
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090242834	336,593.68	(61,936.75)	(18.401)
0090244178	174,815.22	2,543.77	1.455
0090245076	129,135.09	15.95	0.012
0090245925	230,035.10	16,805.60	7.306
0090245957	70,065.14	589.45	0.841
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	1,860.27	1.629
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(6,591.99)	(7.885)
0090250263	206,335.18	897.78	0.435
0090250349	115,377.48	749.47	0.650
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090258573	71,743.31	(40,716.83)	(56.753)
0090259058	38,539.01	415.05	1.077
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	(680.18)	(0.700)
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	23,588.75	22.502
0090293122	116,098.06	(2,132.72)	(1.837)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090294461	199,430.03	7,290.53	3.656
0090295246	153,962.42	(4,756.24)	(3.089)
0090295807	243,761.75	1,081.44	0.444
0090296136	278,777.89	(15,528.64)	(5.570)
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090300302	242,480.60	(49,163.76)	(20.275)
0090300612	339,534.01	6,202.45	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	11,389.20	4.167
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	(2,821.77)	(1.435)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281
0090333124	316,629.71	10,040.63	3.171
0090333568	105,284.85	(22,617.81)	(21.482)
0090334031	174,464.39	(41,430.84)	(23.747)
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(10,141.30)	(7.804)
0090343964	61,658.90	4,386.86	7.115
0090344274	371,042.80	(3,962.09)	(1.068)
0090345528	194,641.72	649.95	0.334
0090345856	83,242.91	4,879.02	5.861
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090347217	122,470.08	(19,559.36)	(15.971)

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	1,125,000.86	254,317.00	0.004 %	0	0.00	0.00	0.000 %	7	1,125,000.86	254,317.00	0.004 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090221292	207,000.00	4.500 %	OH	90.00	360	202,802.04	04/30/2022	227,603.70	227,603.70
Summary	0090232989	337,000.00	5.500 %	AZ	95.00	360	331,531.66	04/30/2022	2,554.39	2,554.39
Summary	0090272346	101,000.00	4.125 %	SC	92.00	360	97,172.85	10/31/2021	38.00	(680.18)
Summary	0090292920	107,000.00	4.500 %	OH	97.00	360	104,830.75	01/31/2022	18,446.86	23,588.75
Summary	0090295807	255,000.00	4.000 %	IL	95.00	360	243,761.75	04/30/2022	1,081.44	1,081.44
Summary	0090343964	65,000.00	4.375 %	IL	95.00	360	61,658.90	01/31/2022	(286.41)	4,386.86
Summary	0090345856	85,000.00	3.750 %	IA	97.00	360	83,242.91	04/30/2022	4,879.02	4,879.02

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02

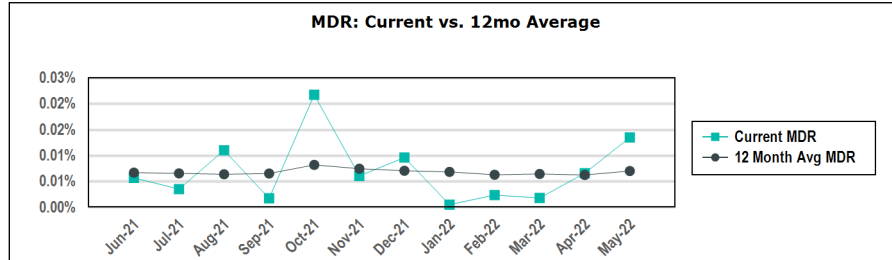
Distribution Date: 25-May-2022
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Realized Loss Report - Collateral

Summary

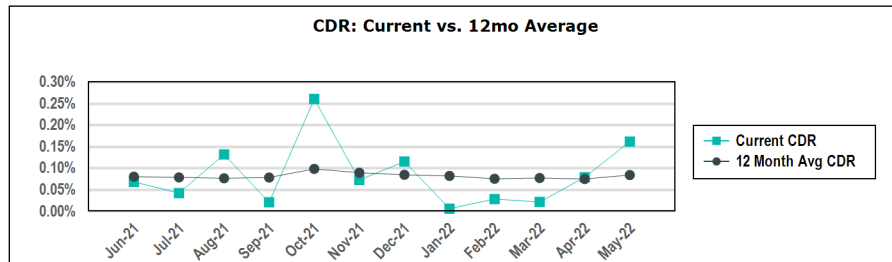
MDR

Current Month 0.014 %
3 Month Average 0.007 %
12 Month Average 0.007 %



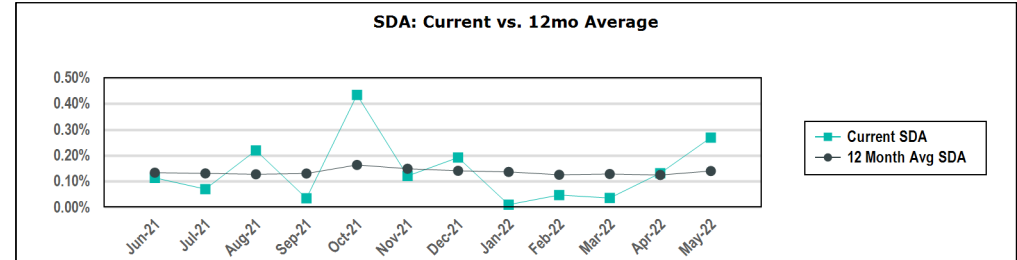
CDR

Current Month 0.162 %
3 Month Average 0.088 %
12 Month Average 0.084 %



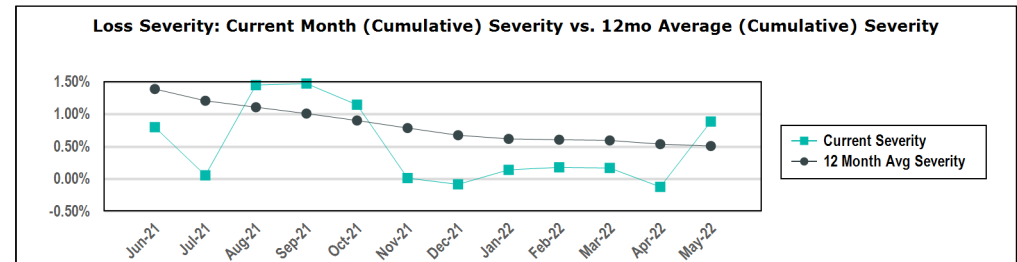
SDA

Current Month 0.270 %
3 Month Average 0.146 %
12 Month Average 0.141 %



Loss Severity

Current Month (Cumulative) 0.890 %
3 Month Average (Cumulative) 0.314 %
12 Month Average (Cumulative) 0.512 %



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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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Prepayment Rates

Summary

SMM

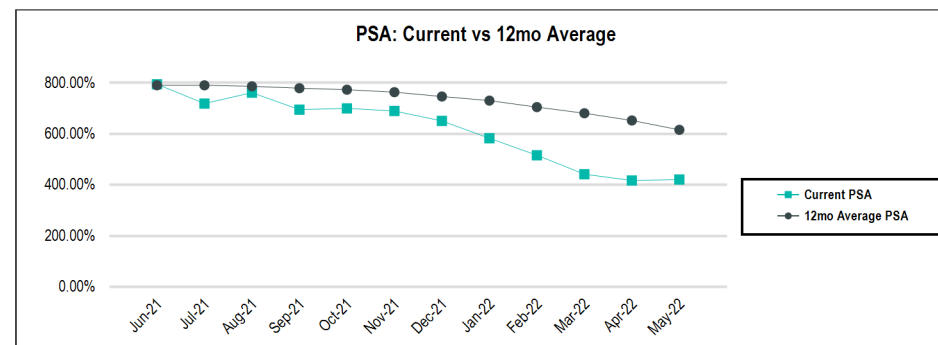
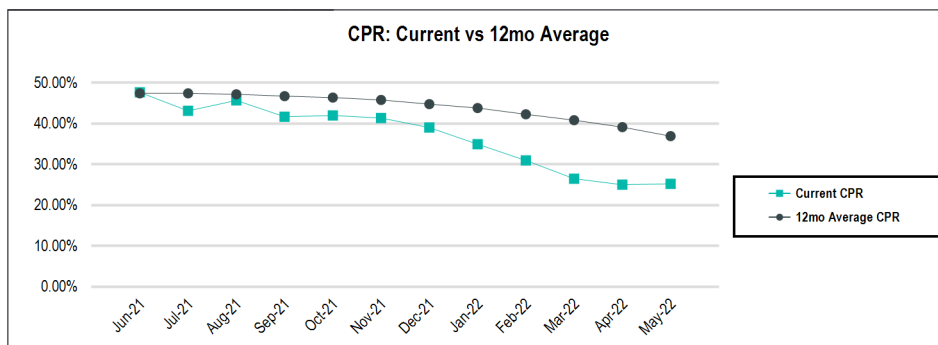
Current Month	2.396 %
3 Month Average	2.434 %
12 Month Average	3.826 %

CPR

Current Month	25.254 %
3 Month Average	25.600 %
12 Month Average	36.950 %

PSA

Current Month	420.899 %
3 Month Average	426.666 %
12 Month Average	615.828 %



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

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



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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Supplemental Reporting

Accrual Period

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

Business Day

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

Closing Date

March 14, 2018

Bond Retirement Detail – Effective November 2021

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

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