

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: 26-Aug-2024
 05-Aug-2024 2:53:55 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		08/23/2024	0.00000 %	4,220,758,063.23	0.00	41,293,478.16	0.00	4,179,464,585.07	41,293,478.16	0.00
2M-1	30711XC28	08/23/2024	6.11162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/23/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	08/23/2024	7.66162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		08/23/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	08/23/2024	7.66162 %	774,485.72	5,274.50	419,807.90	0.00	354,677.82	425,082.40	0.00
2M-BH		08/23/2024	0.00000 %	8,773,499.18	0.00	4,755,651.60	0.00	4,017,847.57	4,755,651.60	0.00
2M-2C	30711XC77	08/23/2024	7.66162 %	18,988,182.33	129,315.77	0.00	0.00	18,988,182.33	129,315.77	0.00
2M-CH		08/23/2024	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	08/23/2024	7.66162 %	19,762,668.05	134,590.27	419,807.90	0.00	19,342,860.15	554,398.17	0.00
2M-2H		08/23/2024	0.00000 %	223,874,690.85	0.00	4,755,651.60	0.00	219,119,039.24	4,755,651.60	0.00
2B-1	30711XC44	08/23/2024	9.46162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		08/23/2024	0.00000 %	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		08/23/2024	0.00000 %	130,197,435.23	0.00	0.00	17,867.85	130,179,567.38	0.00	2,323,853.62
2A-I1	30711XC93	08/23/2024	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	08/23/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	08/23/2024	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	08/23/2024	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	08/23/2024	1.70000 %	0.00	1,170.33	0.00	0.00	0.00	1,170.33	0.00
2B-I2	30711XE34	08/23/2024	1.30000 %	0.00	894.96	0.00	0.00	0.00	894.96	0.00
2B-I3	30711XE59	08/23/2024	0.90000 %	0.00	619.59	0.00	0.00	0.00	619.59	0.00
2B-I4	30711XH98	08/23/2024	0.50000 %	0.00	344.22	0.00	0.00	0.00	344.22	0.00
2C-I1	30711XE83	08/23/2024	1.70000 %	0.00	28,693.25	0.00	0.00	0.00	28,693.25	0.00
2C-I2	30711XF25	08/23/2024	1.30000 %	0.00	21,941.90	0.00	0.00	0.00	21,941.90	0.00
2C-I3	30711XF41	08/23/2024	0.90000 %	0.00	15,190.55	0.00	0.00	0.00	15,190.55	0.00
2C-I4	30711XF66	08/23/2024	0.50000 %	0.00	8,439.19	0.00	0.00	0.00	8,439.19	0.00
2E-A1	30711XC85	08/23/2024	5.96162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	08/23/2024	6.36162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	08/23/2024	6.76162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	08/23/2024	7.16162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	08/23/2024	5.96162 %	774,485.72	4,104.17	419,807.90	0.00	354,677.82	423,912.07	0.00

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Series 2018-C02



Distribution Date: 26-Aug-2024
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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	08/23/2024	6.36162 %	774,485.72	4,379.54	419,807.90	0.00	354,677.82	424,187.44	0.00
2E-B3	30711XE42	08/23/2024	6.76162 %	774,485.72	4,654.91	419,807.90	0.00	354,677.82	424,462.81	0.00
2E-B4	30711XE67	08/23/2024	7.16162 %	774,485.72	4,930.29	419,807.90	0.00	354,677.82	424,738.19	0.00
2E-C1	30711XE75	08/23/2024	5.96162 %	18,988,182.33	100,622.51	0.00	0.00	18,988,182.33	100,622.51	0.00
2E-C2	30711XE91	08/23/2024	6.36162 %	18,988,182.33	107,373.87	0.00	0.00	18,988,182.33	107,373.87	0.00
2E-C3	30711XF33	08/23/2024	6.76162 %	18,988,182.33	114,125.22	0.00	0.00	18,988,182.33	114,125.22	0.00
2E-C4	30711XF58	08/23/2024	7.16162 %	18,988,182.33	120,876.57	0.00	0.00	18,988,182.33	120,876.57	0.00
2E-D1	30711XF74	08/23/2024	5.96162 %	774,485.72	4,104.17	419,807.90	0.00	354,677.82	423,912.07	0.00
2E-D2	30711XF82	08/23/2024	6.36162 %	774,485.72	4,379.54	419,807.90	0.00	354,677.82	424,187.44	0.00
2E-D3	30711XF90	08/23/2024	6.76162 %	774,485.72	4,654.91	419,807.90	0.00	354,677.82	424,462.81	0.00
2E-D4	30711XG24	08/23/2024	7.16162 %	774,485.72	4,930.29	419,807.90	0.00	354,677.82	424,738.19	0.00
2E-D5	30711XG32	08/23/2024	7.66162 %	774,485.72	5,274.50	419,807.90	0.00	354,677.82	425,082.40	0.00
2E-F1	30711XG40	08/23/2024	5.96162 %	19,762,668.05	104,726.68	419,807.90	0.00	19,342,860.15	524,534.58	0.00
2E-F2	30711XG57	08/23/2024	6.36162 %	19,762,668.05	111,753.41	419,807.90	0.00	19,342,860.15	531,561.31	0.00
2E-F3	30711XG65	08/23/2024	6.76162 %	19,762,668.05	118,780.13	419,807.90	0.00	19,342,860.15	538,588.03	0.00
2E-F4	30711XG73	08/23/2024	7.16162 %	19,762,668.05	125,806.86	419,807.90	0.00	19,342,860.15	545,614.76	0.00
2E-F5	30711XG81	08/23/2024	7.66162 %	19,762,668.05	134,590.27	419,807.90	0.00	19,342,860.15	554,398.17	0.00
2X-1	30711XG99	08/23/2024	1.70000 %	0.00	1,170.33	0.00	0.00	0.00	1,170.33	0.00
2X-2	30711XH23	08/23/2024	1.30000 %	0.00	894.96	0.00	0.00	0.00	894.96	0.00
2X-3	30711XH31	08/23/2024	0.90000 %	0.00	619.59	0.00	0.00	0.00	619.59	0.00
2X-4	30711XH49	08/23/2024	0.50000 %	0.00	344.22	0.00	0.00	0.00	344.22	0.00
2Y-1	30711XH56	08/23/2024	1.70000 %	0.00	29,863.59	0.00	0.00	0.00	29,863.59	0.00
2Y-2	30711XH64	08/23/2024	1.30000 %	0.00	22,836.86	0.00	0.00	0.00	22,836.86	0.00
2Y-3	30711XH72	08/23/2024	0.90000 %	0.00	15,810.13	0.00	0.00	0.00	15,810.13	0.00
2Y-4	30711XH80	08/23/2024	0.50000 %	0.00	8,783.41	0.00	0.00	0.00	8,783.41	0.00
Totals				5,178,970,760.31	1,506,865.46	57,521,707.76	17,867.85	5,121,431,184.68	59,028,573.22	2,323,853.62

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Aug-2024
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Distribution Date: 26-Aug-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	4,220,758,063.23	8,633,439.93	32,660,038.23	0.00	0.00	41,293,478.16	4,179,464,585.07	0.16514301	41,293,478.16
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	774,485.72	88,407.89	331,400.01	0.00	0.00	419,807.90	354,677.82	0.01867887	419,807.90
2M-BH	215,101,191.67	8,773,499.18	1,001,498.84	3,754,152.77	0.00	0.00	4,755,651.60	4,017,847.57	0.01867887	4,755,651.60
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	19,762,668.05	88,407.89	331,400.01	0.00	0.00	419,807.90	19,342,860.15	0.33955962	419,807.90
2M-2H	645,303,575.00	223,874,690.85	1,001,498.84	3,754,152.77	0.00	0.00	4,755,651.60	219,119,039.24	0.33955962	4,755,651.60
2B-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-1H	159,004,103.00	159,004,103.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00	1.00000000	0.00
2B-2H	132,503,421.00	130,197,435.23	0.00	0.00	0.00	17,867.85	17,867.85	130,179,567.38	0.98246193	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	774,485.72	88,407.89	331,400.01	0.00	0.00	419,807.90	354,677.82	0.01867887	419,807.90
2E-B2	18,988,182.33	774,485.72	88,407.89	331,400.01	0.00	0.00	419,807.90	354,677.82	0.01867887	419,807.90
2E-B3	18,988,182.33	774,485.72	88,407.89	331,400.01	0.00	0.00	419,807.90	354,677.82	0.01867887	419,807.90

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Series 2018-C02



Distribution Date: 26-Aug-2024
 05-Aug-2024 2:53:56 PM

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	774,485.72	88,407.89	331,400.01	0.00	0.00	419,807.90	354,677.82	0.01867887	419,807.90
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	774,485.72	88,407.89	331,400.01	0.00	0.00	419,807.90	354,677.82	0.00933944	419,807.90
2E-D2	37,976,364.67	774,485.72	88,407.89	331,400.01	0.00	0.00	419,807.90	354,677.82	0.00933944	419,807.90
2E-D3	37,976,364.67	774,485.72	88,407.89	331,400.01	0.00	0.00	419,807.90	354,677.82	0.00933944	419,807.90
2E-D4	37,976,364.67	774,485.72	88,407.89	331,400.01	0.00	0.00	419,807.90	354,677.82	0.00933944	419,807.90
2E-D5	37,976,364.67	774,485.72	88,407.89	331,400.01	0.00	0.00	419,807.90	354,677.82	0.00933944	419,807.90
2E-F1	37,976,364.67	19,762,668.05	88,407.89	331,400.01	0.00	0.00	419,807.90	19,342,860.15	0.50933944	419,807.90
2E-F2	37,976,364.67	19,762,668.05	88,407.89	331,400.01	0.00	0.00	419,807.90	19,342,860.15	0.50933944	419,807.90
2E-F3	37,976,364.67	19,762,668.05	88,407.89	331,400.01	0.00	0.00	419,807.90	19,342,860.15	0.50933944	419,807.90
2E-F4	37,976,364.67	19,762,668.05	88,407.89	331,400.01	0.00	0.00	419,807.90	19,342,860.15	0.50933944	419,807.90
2E-F5	37,976,364.67	19,762,668.05	88,407.89	331,400.01	0.00	0.00	419,807.90	19,342,860.15	0.50933944	419,807.90
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	5,178,970,760.31	12,050,963.85	45,470,743.93	0.00	17,867.85	57,539,575.61	5,121,431,184.68	0.18415410	57,521,707.76

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$610,187,453 as a result of the CAS 2018-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted in the amount of \$151,053,000.00 as a result of the CAS 2018-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	166.77463755	0.34113275	1.29049473	0.00000000	0.00000000	1.63162748	165.14301007	0.16514301	1.63162748
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	40.78777560	4.65594276	17.45296123	0.00000000	0.00000000	22.10890399	18.67887162	0.01867887	22.10890399
2M-BH	215,101,191.67	40.78777580	4.65594278	17.45296128	0.00000000	0.00000000	22.10890401	18.67887174	0.01867887	22.10890401
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	346.92925847	1.55198092	5.81765374	0.00000000	0.00000000	7.36963466	339.55962381	0.33955962	7.36963466
2M-2H	645,303,575.00	346.92925861	1.55198093	5.81765376	0.00000000	0.00000000	7.36963467	339.55962392	0.33955962	7.36963467
2B-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	159,004,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	982.59678314	0.00000000	0.00000000	0.00000000	0.13484822	0.13484822	982.46193493	0.98246193	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	40.78777560	4.65594276	17.45296123	0.00000000	0.00000000	22.10890399	18.67887162	0.01867887	22.10890399
2E-B2	18,988,182.33	40.78777560	4.65594276	17.45296123	0.00000000	0.00000000	22.10890399	18.67887162	0.01867887	22.10890399
2E-B3	18,988,182.33	40.78777560	4.65594276	17.45296123	0.00000000	0.00000000	22.10890399	18.67887162	0.01867887	22.10890399

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Aug-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	18,988,182.33	40.78777560	4.65594276	17.45296123	0.00000000	0.00000000	22.10890399	18.67887162	0.01867887	22.10890399
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	20.39388780	2.32797138	8.72648061	0.00000000	0.00000000	11.05445199	9.33943581	0.00933944	11.05445199
2E-D2	37,976,364.67	20.39388780	2.32797138	8.72648061	0.00000000	0.00000000	11.05445199	9.33943581	0.00933944	11.05445199
2E-D3	37,976,364.67	20.39388780	2.32797138	8.72648061	0.00000000	0.00000000	11.05445199	9.33943581	0.00933944	11.05445199
2E-D4	37,976,364.67	20.39388780	2.32797138	8.72648061	0.00000000	0.00000000	11.05445199	9.33943581	0.00933944	11.05445199
2E-D5	37,976,364.67	20.39388780	2.32797138	8.72648061	0.00000000	0.00000000	11.05445199	9.33943581	0.00933944	11.05445199
2E-F1	37,976,364.67	520.39388766	2.32797138	8.72648061	0.00000000	0.00000000	11.05445199	509.33943567	0.50933944	11.05445199
2E-F2	37,976,364.67	520.39388766	2.32797138	8.72648061	0.00000000	0.00000000	11.05445199	509.33943567	0.50933944	11.05445199
2E-F3	37,976,364.67	520.39388766	2.32797138	8.72648061	0.00000000	0.00000000	11.05445199	509.33943567	0.50933944	11.05445199
2E-F4	37,976,364.67	520.39388766	2.32797138	8.72648061	0.00000000	0.00000000	11.05445199	509.33943567	0.50933944	11.05445199
2E-F5	37,976,364.67	520.39388766	2.32797138	8.72648061	0.00000000	0.00000000	11.05445199	509.33943567	0.50933944	11.05445199
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: 26-Aug-2024
 05-Aug-2024 2:53:57 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 %	4,220,758,063.23	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,179,464,585.07
2M-1	N/A	N/A	6.11162 %	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	7.66162 %	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	07/25/24 - 08/25/24	32	7.66162 %	774,485.72	5,274.50	0.00	0.00	0.00	0.00	5,274.50	0.00	354,677.82
2M-BH	N/A	N/A	0.00000 %	8,773,499.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,017,847.57
2M-2C	07/25/24 - 08/25/24	32	7.66162 %	18,988,182.33	129,315.77	0.00	0.00	0.00	0.00	129,315.77	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	07/25/24 - 08/25/24	32	7.66162 %	19,762,668.05	134,590.27	0.00	0.00	0.00	0.00	134,590.27	0.00	19,342,860.15
2M-2H	N/A	N/A	0.00000 %	223,874,690.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	219,119,039.24
2B-1	N/A	N/A	9.46162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H	N/A	N/A	0.00000 %	159,004,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00
2B-2H	N/A	N/A	0.00000 %	130,197,435.23	0.00	0.00	0.00	0.00	0.00	0.00	0.00	130,179,567.38
2A-I1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	07/25/24 - 08/25/24	32	1.70000 %	774,485.72	1,170.33	0.00	0.00	0.00	0.00	1,170.33	0.00	354,677.82
2B-I2	07/25/24 - 08/25/24	32	1.30000 %	774,485.72	894.96	0.00	0.00	0.00	0.00	894.96	0.00	354,677.82
2B-I3	07/25/24 - 08/25/24	32	0.90000 %	774,485.72	619.59	0.00	0.00	0.00	0.00	619.59	0.00	354,677.82
2B-I4	07/25/24 - 08/25/24	32	0.50000 %	774,485.72	344.22	0.00	0.00	0.00	0.00	344.22	0.00	354,677.82
2C-I1	07/25/24 - 08/25/24	32	1.70000 %	18,988,182.33	28,693.25	0.00	0.00	0.00	0.00	28,693.25	0.00	18,988,182.33
2C-I2	07/25/24 - 08/25/24	32	1.30000 %	18,988,182.33	21,941.90	0.00	0.00	0.00	0.00	21,941.90	0.00	18,988,182.33
2C-I3	07/25/24 - 08/25/24	32	0.90000 %	18,988,182.33	15,190.55	0.00	0.00	0.00	0.00	15,190.55	0.00	18,988,182.33
2C-I4	07/25/24 - 08/25/24	32	0.50000 %	18,988,182.33	8,439.19	0.00	0.00	0.00	0.00	8,439.19	0.00	18,988,182.33
2E-A1	N/A	N/A	5.96162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.36162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.76162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.16162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	07/25/24 - 08/25/24	32	5.96162 %	774,485.72	4,104.17	0.00	0.00	0.00	0.00	4,104.17	0.00	354,677.82
2E-B2	07/25/24 - 08/25/24	32	6.36162 %	774,485.72	4,379.54	0.00	0.00	0.00	0.00	4,379.54	0.00	354,677.82

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Aug-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	07/25/24 - 08/25/24	32	6.76162 %	774,485.72	4,654.91	0.00	0.00	0.00	0.00	4,654.91	0.00	354,677.82
2E-B4	07/25/24 - 08/25/24	32	7.16162 %	774,485.72	4,930.29	0.00	0.00	0.00	0.00	4,930.29	0.00	354,677.82
2E-C1	07/25/24 - 08/25/24	32	5.96162 %	18,988,182.33	100,622.51	0.00	0.00	0.00	0.00	100,622.51	0.00	18,988,182.33
2E-C2	07/25/24 - 08/25/24	32	6.36162 %	18,988,182.33	107,373.87	0.00	0.00	0.00	0.00	107,373.87	0.00	18,988,182.33
2E-C3	07/25/24 - 08/25/24	32	6.76162 %	18,988,182.33	114,125.22	0.00	0.00	0.00	0.00	114,125.22	0.00	18,988,182.33
2E-C4	07/25/24 - 08/25/24	32	7.16162 %	18,988,182.33	120,876.57	0.00	0.00	0.00	0.00	120,876.57	0.00	18,988,182.33
2E-D1	07/25/24 - 08/25/24	32	5.96162 %	774,485.72	4,104.17	0.00	0.00	0.00	0.00	4,104.17	0.00	354,677.82
2E-D2	07/25/24 - 08/25/24	32	6.36162 %	774,485.72	4,379.54	0.00	0.00	0.00	0.00	4,379.54	0.00	354,677.82
2E-D3	07/25/24 - 08/25/24	32	6.76162 %	774,485.72	4,654.91	0.00	0.00	0.00	0.00	4,654.91	0.00	354,677.82
2E-D4	07/25/24 - 08/25/24	32	7.16162 %	774,485.72	4,930.29	0.00	0.00	0.00	0.00	4,930.29	0.00	354,677.82
2E-D5	07/25/24 - 08/25/24	32	7.66162 %	774,485.72	5,274.50	0.00	0.00	0.00	0.00	5,274.50	0.00	354,677.82
2E-F1	07/25/24 - 08/25/24	32	5.96162 %	19,762,668.05	104,726.68	0.00	0.00	0.00	0.00	104,726.68	0.00	19,342,860.15
2E-F2	07/25/24 - 08/25/24	32	6.36162 %	19,762,668.05	111,753.41	0.00	0.00	0.00	0.00	111,753.41	0.00	19,342,860.15
2E-F3	07/25/24 - 08/25/24	32	6.76162 %	19,762,668.05	118,780.13	0.00	0.00	0.00	0.00	118,780.13	0.00	19,342,860.15
2E-F4	07/25/24 - 08/25/24	32	7.16162 %	19,762,668.05	125,806.86	0.00	0.00	0.00	0.00	125,806.86	0.00	19,342,860.15
2E-F5	07/25/24 - 08/25/24	32	7.66162 %	19,762,668.05	134,590.27	0.00	0.00	0.00	0.00	134,590.27	0.00	19,342,860.15
2X-1	07/25/24 - 08/25/24	32	1.70000 %	774,485.72	1,170.33	0.00	0.00	0.00	0.00	1,170.33	0.00	354,677.82
2X-2	07/25/24 - 08/25/24	32	1.30000 %	774,485.72	894.96	0.00	0.00	0.00	0.00	894.96	0.00	354,677.82
2X-3	07/25/24 - 08/25/24	32	0.90000 %	774,485.72	619.59	0.00	0.00	0.00	0.00	619.59	0.00	354,677.82
2X-4	07/25/24 - 08/25/24	32	0.50000 %	774,485.72	344.22	0.00	0.00	0.00	0.00	344.22	0.00	354,677.82
2Y-1	07/25/24 - 08/25/24	32	1.70000 %	19,762,668.06	29,863.59	0.00	0.00	0.00	0.00	29,863.59	0.00	19,342,860.16
2Y-2	07/25/24 - 08/25/24	32	1.30000 %	19,762,668.06	22,836.86	0.00	0.00	0.00	0.00	22,836.86	0.00	19,342,860.16
2Y-3	07/25/24 - 08/25/24	32	0.90000 %	19,762,668.06	15,810.13	0.00	0.00	0.00	0.00	15,810.13	0.00	19,342,860.16
2Y-4	07/25/24 - 08/25/24	32	0.50000 %	19,762,668.06	8,783.41	0.00	0.00	0.00	0.00	8,783.41	0.00	19,342,860.16
Totals					1,506,865.46	0.00	0.00	0.00	0.00	1,506,865.46	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: 26-Aug-2024
 05-Aug-2024 2:53:57 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 %	166.77463755	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	165.14301007
2M-1	188,817,000.00	6.11162 %	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	7.66162 %	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	7.66162 %	40.78777560	0.27777804	0.00000000	0.00000000	0.00000000	0.00000000	0.27777804	0.00000000	18.67887162
2M-BH	215,101,191.67	0.00000 %	40.78777580	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	18.67887174
2M-2C	18,988,182.33	7.66162 %	1000.00000000	6.81032906	0.00000000	0.00000000	0.00000000	0.00000000	6.81032906	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	7.66162 %	346.92925847	2.36270237	0.00000000	0.00000000	0.00000000	0.00000000	2.36270237	0.00000000	339.55962381
2M-2H	645,303,575.00	0.00000 %	346.92925861	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	339.55962392
2B-1	0.00	9.46162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	159,004,103.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	132,503,421.00	0.00000 %	982.59678314	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.46193493
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 %	40.78777560	0.06163465	0.00000000	0.00000000	0.00000000	0.00000000	0.06163465	0.00000000	18.67887162
2B-I2	0.00	1.30000 %	40.78777560	0.04713247	0.00000000	0.00000000	0.00000000	0.00000000	0.04713247	0.00000000	18.67887162
2B-I3	0.00	0.90000 %	40.78777560	0.03263030	0.00000000	0.00000000	0.00000000	0.00000000	0.03263030	0.00000000	18.67887162
2B-I4	0.00	0.50000 %	40.78777560	0.01812812	0.00000000	0.00000000	0.00000000	0.00000000	0.01812812	0.00000000	18.67887162
2C-I1	0.00	1.70000 %	1000.00000000	1.51111094	0.00000000	0.00000000	0.00000000	0.00000000	1.51111094	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.15555558	0.00000000	0.00000000	0.00000000	0.00000000	1.15555558	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.80000022	0.00000000	0.00000000	0.00000000	0.00000000	0.80000022	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.44444433	0.00000000	0.00000000	0.00000000	0.00000000	0.44444433	0.00000000	1000.00000000
2E-A1	18,988,182.33	5.96162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	6.36162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	6.76162 %	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	7.16162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	5.96162 %	40.78777560	0.21614338	0.00000000	0.00000000	0.00000000	0.00000000	0.21614338	0.00000000	18.67887162
2E-B2	18,988,182.33	6.36162 %	40.78777560	0.23064556	0.00000000	0.00000000	0.00000000	0.00000000	0.23064556	0.00000000	18.67887162
2E-B3	18,988,182.33	6.76162 %	40.78777560	0.24514774	0.00000000	0.00000000	0.00000000	0.00000000	0.24514774	0.00000000	18.67887162
2E-B4	18,988,182.33	7.16162 %	40.78777560	0.25965045	0.00000000	0.00000000	0.00000000	0.00000000	0.25965045	0.00000000	18.67887162
2E-C1	18,988,182.33	5.96162 %	1000.00000000	5.29921760	0.00000000	0.00000000	0.00000000	0.00000000	5.29921760	0.00000000	1000.00000000
2E-C2	18,988,182.33	6.36162 %	1000.00000000	5.65477349	0.00000000	0.00000000	0.00000000	0.00000000	5.65477349	0.00000000	1000.00000000
2E-C3	18,988,182.33	6.76162 %	1000.00000000	6.01032885	0.00000000	0.00000000	0.00000000	0.00000000	6.01032885	0.00000000	1000.00000000
2E-C4	18,988,182.33	7.16162 %	1000.00000000	6.36588421	0.00000000	0.00000000	0.00000000	0.00000000	6.36588421	0.00000000	1000.00000000
2E-D1	37,976,364.67	5.96162 %	20.39388780	0.10807169	0.00000000	0.00000000	0.00000000	0.00000000	0.10807169	0.00000000	9.33943581
2E-D2	37,976,364.67	6.36162 %	20.39388780	0.11532278	0.00000000	0.00000000	0.00000000	0.00000000	0.11532278	0.00000000	9.33943581
2E-D3	37,976,364.67	6.76162 %	20.39388780	0.12257387	0.00000000	0.00000000	0.00000000	0.00000000	0.12257387	0.00000000	9.33943581
2E-D4	37,976,364.67	7.16162 %	20.39388780	0.12982522	0.00000000	0.00000000	0.00000000	0.00000000	0.12982522	0.00000000	9.33943581
2E-D5	37,976,364.67	7.66162 %	20.39388780	0.13888902	0.00000000	0.00000000	0.00000000	0.00000000	0.13888902	0.00000000	9.33943581
2E-F1	37,976,364.67	5.96162 %	520.39388766	2.75768049	0.00000000	0.00000000	0.00000000	0.00000000	2.75768049	0.00000000	509.33943567
2E-F2	37,976,364.67	6.36162 %	520.39388766	2.94270952	0.00000000	0.00000000	0.00000000	0.00000000	2.94270952	0.00000000	509.33943567
2E-F3	37,976,364.67	6.76162 %	520.39388766	3.12773829	0.00000000	0.00000000	0.00000000	0.00000000	3.12773829	0.00000000	509.33943567
2E-F4	37,976,364.67	7.16162 %	520.39388766	3.31276732	0.00000000	0.00000000	0.00000000	0.00000000	3.31276732	0.00000000	509.33943567
2E-F5	37,976,364.67	7.66162 %	520.39388766	3.54405355	0.00000000	0.00000000	0.00000000	0.00000000	3.54405355	0.00000000	509.33943567
2X-1	0.00	1.70000 %	20.39388780	0.03081733	0.00000000	0.00000000	0.00000000	0.00000000	0.03081733	0.00000000	9.33943581
2X-2	0.00	1.30000 %	20.39388780	0.02356624	0.00000000	0.00000000	0.00000000	0.00000000	0.02356624	0.00000000	9.33943581
2X-3	0.00	0.90000 %	20.39388780	0.01631515	0.00000000	0.00000000	0.00000000	0.00000000	0.01631515	0.00000000	9.33943581
2X-4	0.00	0.50000 %	20.39388780	0.00906406	0.00000000	0.00000000	0.00000000	0.00000000	0.00906406	0.00000000	9.33943581
2Y-1	0.00	1.70000 %	520.39388793	0.78637306	0.00000000	0.00000000	0.00000000	0.00000000	0.78637306	0.00000000	509.33943594
2Y-2	0.00	1.30000 %	520.39388793	0.60134403	0.00000000	0.00000000	0.00000000	0.00000000	0.60134403	0.00000000	509.33943594
2Y-3	0.00	0.90000 %	520.39388793	0.41631499	0.00000000	0.00000000	0.00000000	0.00000000	0.41631499	0.00000000	509.33943594
2Y-4	0.00	0.50000 %	520.39388793	0.23128622	0.00000000	0.00000000	0.00000000	0.00000000	0.23128622	0.00000000	509.33943594

(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	591,432.68
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(17,867.85)
Total Deposits	573,564.83
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	554,398.17
Total Withdrawals (Pool Distribution Amount)	573,564.83
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	46,486,805.52
Total Principal Reduction Cumulative	21,793,573,738.01
Scheduled Principal Current	9,723,346.66
Scheduled Principal Cumulative	1,702,603,399.08
Unscheduled Principal Current	36,745,591.01
Unscheduled Principal Cumulative	20,088,646,484.39
Senior Reduction Amount	41,293,478.16
Subordinate Reduction Amount	5,175,459.51
Calculated Tranche Write-down Amount	17,867.85
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	132,596.84
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	121,449.83
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	28205
Period Reference Pool Removal Loan Count	195
Period Ending Loan Count	28010
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	4,707,110,154.92
Period PIF Loan Count Current	193
PIF Loan Count Cumulative	83735
Period PIF Loan UPB Current	34,459,951.06
PIF Loan UPB Cumulative	19,661,804,862.52
Period Partial Prepayment Amount	2,070,918.31
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	152
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,483,198.71
Credit Event Amount Current	315,160.20
Credit Event Amount Cumulative	42,685,600.30
Total Active Modified Loan Count	884
Total Active Modified Loan UPB	204,264,954.31
Adjusted SOFR	5.461620%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.790827%
Subordinate Percentage	11.209173%
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 %	11.010000 %	11.120000 %
2M-2C	0.00	0.00	1.100000 %	6.080000 %	6.140000 %
2M-2	0.00	0.00	1.100000 %	6.080000 %	6.140000 %
2M-2H	0.00	0.00	1.100000 %	6.080000 %	6.140000 %
2B-1	0.00	0.00	0.500000 %	2.740000 %	2.770000 %
2B-1H	0.00	0.00	0.500000 %	2.740000 %	2.770000 %
2B-2H	17,867.85	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	567	104,612,672.05	2.024277 %	2.222439 %
60 Days	157	31,615,544.41	0.560514 %	0.671655 %
90 Days	76	14,616,898.66	0.271332 %	0.310528 %
120 Days	40	9,669,898.58	0.142806 %	0.205432 %
150 Days	40	7,273,146.31	0.142806 %	0.154514 %
180+ Days	177	33,569,011.31	0.631917 %	0.713155 %
Totals	1057	201,357,171.32	3.773652 %	4.277724 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	502	125,452,514.64	132,596.84	0.105695

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	155,005.62	161.46	0.104164
Summary	0090214675	215,053.12	268.82	0.125002
Summary	0090214693	413,651.04	414.38	0.100176
Summary	0090215245	100,334.30	47.27	0.047113
Summary	0090215258	236,582.02	221.80	0.093752
Summary	0090215621	393,126.18	368.56	0.093751
Summary	0090215691	167,106.60	78.80	0.047156
Summary	0090215723	380,491.35	515.25	0.135417
Summary	0090216141	297,081.46	557.03	0.187501
Summary	0090216543	210,147.87	151.48	0.072083
Summary	0090216868	207,980.88	149.92	0.072084
Summary	0090216889	132,475.80	85.66	0.064661
Summary	0090216903	209,819.61	262.27	0.124998
Summary	0090216958	129,838.19	162.30	0.125002
Summary	0090217638	236,607.83	10.39	0.004391
Summary	0090217648	234,487.95	163.53	0.069739
Summary	0090217688	245,379.88	110.34	0.044967
Summary	0090217980	261,577.14	262.64	0.100406
Summary	0090218066	205,666.87	259.87	0.126355
Summary	0090218935	268,762.61	33.77	0.012565
Summary	0090219293	178,720.08	260.63	0.145831
Summary	0090219305	319,800.13	466.38	0.145835
Summary	0090219840	189,603.01	138.25	0.072916
Summary	0090219896	343,428.23	715.48	0.208335
Summary	0090220107	114,105.59	59.43	0.052083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090220188	386,306.63	804.81	0.208335
Summary	0090220321	213,623.05	333.79	0.156252
Summary	0090220322	271,201.93	19.75	0.007282
Summary	0090220417	266,704.50	250.04	0.093752
Summary	0090220470	411,655.80	471.69	0.114584
Summary	0090221111	421,185.92	135.17	0.032093
Summary	0090221174	153,985.23	89.80	0.058317
Summary	0090221834	163,109.78	288.84	0.177083
Summary	0090221941	334,640.37	383.44	0.114583
Summary	0090222064	454,782.73	473.73	0.104166
Summary	0090222107	122,270.84	152.84	0.125001
Summary	0090222200	139,920.08	78.94	0.056418
Summary	0090222714	189,092.07	236.37	0.125003
Summary	0090222855	425,182.02	310.03	0.072917
Summary	0090223201	326,177.19	441.70	0.135417
Summary	0090223213	170,621.53	43.74	0.025636
Summary	0090223460	174,441.39	199.88	0.114583
Summary	0090223694	107,032.08	111.49	0.104165
Summary	0090223706	201,804.74	252.26	0.125002
Summary	0090223719	425,415.45	797.65	0.187499
Summary	0090223840	258,535.88	177.54	0.068671
Summary	0090223903	70,040.95	58.37	0.083337
Summary	0090224377	164,210.97	153.95	0.093751
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224881	143,779.15	178.33	0.124031
Summary	0090225915	112,835.66	141.04	0.124996
Summary	0090225924	201,410.24	313.03	0.155419
Summary	0090226077	176,858.99	350.03	0.197915
Summary	0090226539	226,041.09	259.01	0.114585
Summary	0090227022	124,290.72	12.95	0.010419
Summary	0090227067	138,271.55	100.82	0.072914
Summary	0090228006	151,131.22	204.66	0.135419
Summary	0090228048	170,305.49	230.62	0.135415
Summary	0090228235	150,883.76	106.53	0.070604

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090228260	197,806.38	226.65	0.114582
Summary	0090228868	660,571.28	1,250.76	0.189345
Summary	0090228871	248,547.08	244.64	0.098428
Summary	0090229095	289,149.19	210.84	0.072917
Summary	0090229165	212,703.77	354.51	0.166668
Summary	0090229212	183,617.42	150.15	0.081773
Summary	0090229562	435,193.62	484.08	0.111233
Summary	0090229768	205,907.31	256.38	0.124512
Summary	0090230204	224,031.55	172.39	0.076949
Summary	0090230739	115,209.41	156.01	0.135414
Summary	0090230815	155,113.58	145.42	0.093751
Summary	0090230864	178,184.19	78.92	0.044291
Summary	0090230911	246,884.23	41.93	0.016984
Summary	0090230932	217,129.24	147.91	0.068121
Summary	0090231384	216,630.92	146.98	0.067848
Summary	0090231554	78,647.61	131.08	0.166667
Summary	0090231693	379,831.52	390.59	0.102832
Summary	0090231859	114,257.03	95.21	0.083330
Summary	0090232180	168,395.18	45.08	0.026770
Summary	0090232483	137,216.45	171.52	0.125000
Summary	0090232800	337,756.22	492.56	0.145833
Summary	0090233039	156,535.59	74.83	0.047804
Summary	0090233491	366,844.40	152.85	0.041666
Summary	0090233560	598,458.73	872.75	0.145833
Summary	0090233642	110,995.84	120.62	0.108671
Summary	0090233832	346,874.09	433.59	0.124999
Summary	0090233914	176,463.04	312.49	0.177085
Summary	0090234156	106,515.40	176.17	0.165394
Summary	0090234671	213,242.25	108.04	0.050665
Summary	0090235100	236,232.74	123.04	0.052084
Summary	0090235302	315,532.57	230.08	0.072918
Summary	0090235617	121,736.72	164.85	0.135415
Summary	0090235628	239,467.84	422.06	0.176249
Summary	0090236080	377,146.65	389.72	0.103334

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Aug-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090236659	171,224.60	66.87	0.039054
Summary	0090237010	408,888.98	485.56	0.118751
Summary	0090237386	256,598.03	347.48	0.135418
Summary	0090237466	395,041.38	576.10	0.145833
Summary	0090237996	411,848.61	320.12	0.077728
Summary	0090239050	415,358.03	519.20	0.125001
Summary	0090239065	350,228.11	255.37	0.072915
Summary	0090239193	205,641.20	285.96	0.139058
Summary	0090239356	152,469.05	49.52	0.032479
Summary	0090239376	58,119.55	54.49	0.093755
Summary	0090239554	226,399.43	188.67	0.083335
Summary	0090239739	129,078.50	21.21	0.016432
Summary	0090240191	283,543.85	269.70	0.095118
Summary	0090240373	306,030.91	605.69	0.197918
Summary	0090240915	170,364.89	195.21	0.114583
Summary	0090241200	222,366.06	93.58	0.042084
Summary	0090241532	650,644.35	609.98	0.093750
Summary	0090241630	177,386.56	258.69	0.145834
Summary	0090241846	185,447.97	193.17	0.104164
Summary	0090241928	91,530.21	143.02	0.156254
Summary	0090242090	397,154.53	372.33	0.093749
Summary	0090242269	412,049.95	472.14	0.114583
Summary	0090242442	154,155.48	176.64	0.114586
Summary	0090242469	160,327.86	233.81	0.145832
Summary	0090242560	76,122.21	95.15	0.124996
Summary	0090242572	173,464.93	90.59	0.052224
Summary	0090242661	340,517.13	212.82	0.062499
Summary	0090242707	417,902.04	416.52	0.099669
Summary	0090242835	401,308.98	585.24	0.145833
Summary	0090242997	404,381.35	421.23	0.104167
Summary	0090243396	322,810.77	336.26	0.104166
Summary	0090243477	98,432.54	112.79	0.114586
Summary	0090243658	426,145.89	621.46	0.145833
Summary	0090243679	328,469.17	490.42	0.149305

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090243681	227,095.66	141.93	0.062498
Summary	0090244155	128,647.96	61.33	0.047673
Summary	0090245010	179,483.25	116.10	0.064686
Summary	0090245579	282,793.01	222.87	0.078810
Summary	0090245849	150,528.05	70.07	0.046549
Summary	0090245857	237,748.53	239.68	0.100812
Summary	0090246834	305,954.49	637.41	0.208335
Summary	0090247207	297,047.77	290.47	0.097786
Summary	0090247265	309,503.20	451.36	0.145834
Summary	0090247921	274,963.84	343.70	0.124998
Summary	0090247933	116,568.20	109.28	0.093748
Summary	0090248191	318,951.81	431.91	0.135415
Summary	0090248419	306,488.47	223.48	0.072916
Summary	0090248461	222,708.97	255.19	0.114585
Summary	0090248695	259,003.26	34.18	0.013197
Summary	0090249259	199,918.45	229.07	0.114582
Summary	0090249587	437,729.58	592.76	0.135417
Summary	0090249608	405,161.58	548.66	0.135418
Summary	0090250288	208,125.24	260.16	0.125002
Summary	0090250319	129,502.57	188.86	0.145835
Summary	0090250534	476,604.11	371.35	0.077916
Summary	0090251184	79,372.22	17.94	0.022602
Summary	0090251894	74,395.06	25.20	0.033873
Summary	0090252060	304,655.21	152.46	0.050043
Summary	0090252563	102,955.85	31.12	0.030227
Summary	0090252668	228,994.79	190.83	0.083334
Summary	0090252870	303,837.10	417.21	0.137314
Summary	0090253124	242,600.61	399.22	0.164559
Summary	0090253179	424,860.36	309.79	0.072916
Summary	0090253311	267,400.73	311.45	0.116473
Summary	0090253580	168,248.26	235.75	0.140120
Summary	0090253903	345,440.36	539.75	0.156250
Summary	0090254285	402,183.00	608.92	0.151404
Summary	0090254544	232,368.28	215.91	0.092917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090254831	198,430.74	154.75	0.077987
Summary	0090254914	340,067.46	141.69	0.041665
Summary	0090254915	281,534.98	351.92	0.125000
Summary	0090254994	194,676.82	40.56	0.020835
Summary	0090255002	293,830.87	397.90	0.135418
Summary	0090255509	417,752.44	877.67	0.210093
Summary	0090255734	100,455.55	83.71	0.083330
Summary	0090255775	349,993.57	82.42	0.023549
Summary	0090255797	231,114.25	334.24	0.144621
Summary	0090255889	348,326.16	104.58	0.030024
Summary	0090256057	96,662.76	90.40	0.093521
Summary	0090256109	125,904.55	70.25	0.055796
Summary	0090256306	253,856.34	182.99	0.072084
Summary	0090256434	255,162.33	265.76	0.104153
Summary	0090256639	164,622.86	44.93	0.027293
Summary	0090256788	238,458.11	298.07	0.124999
Summary	0090257412	307,782.33	352.67	0.114584
Summary	0090258367	411,466.66	557.19	0.135416
Summary	0090258756	163,587.27	70.86	0.043316
Summary	0090259395	288,762.18	421.11	0.145833
Summary	0090260237	287,649.36	149.82	0.052084
Summary	0090260955	453,596.15	614.24	0.135416
Summary	0090261628	112,190.42	116.87	0.104171
Summary	0090262201	102,045.24	166.69	0.163349
Summary	0090262782	248,394.77	517.49	0.208334
Summary	0090263325	143,513.04	164.44	0.114582
Summary	0090263416	245,381.12	204.48	0.083332
Summary	0090263571	114,608.49	131.32	0.114581
Summary	0090263786	332,101.67	380.53	0.114582
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	337,355.72	136.85	0.040565
Summary	0090264607	139,707.80	116.42	0.083331
Summary	0090264801	282,520.04	264.86	0.093749
Summary	0090265118	357,059.04	297.55	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090265154	434,539.21	678.97	0.156251
Summary	0090265164	138,880.77	289.33	0.208330
Summary	0090265232	110,603.95	153.67	0.138937
Summary	0090265315	394,872.06	566.52	0.143469
Summary	0090265392	357,661.95	298.05	0.083333
Summary	0090265562	112,835.01	93.29	0.082678
Summary	0090265733	86,705.49	99.35	0.114583
Summary	0090265863	198,238.17	268.45	0.135418
Summary	0090266092	240,515.20	4.53	0.001883
Summary	0090266377	334,879.56	174.42	0.052084
Summary	0090266521	118,299.68	48.48	0.040981
Summary	0090266684	198,690.30	206.97	0.104167
Summary	0090266806	429,697.05	639.88	0.148914
Summary	0090266892	181,619.80	227.02	0.124997
Summary	0090267275	72,916.10	75.95	0.104161
Summary	0090267523	323,465.83	208.41	0.064430
Summary	0090268015	214,513.54	335.18	0.156251
Summary	0090268101	186,978.84	50.14	0.026816
Summary	0090268220	360,198.47	372.21	0.103335
Summary	0090268292	199,167.28	328.80	0.165087
Summary	0090269303	100,369.31	107.75	0.107354
Summary	0090269336	145,153.81	106.33	0.073253
Summary	0090269392	339,183.45	141.33	0.041668
Summary	0090269494	225,349.77	93.39	0.041442
Summary	0090269591	215,799.68	292.23	0.135417
Summary	0090269638	372,500.86	329.80	0.088537
Summary	0090269728	254,096.44	317.62	0.125000
Summary	0090269823	341,062.60	107.11	0.031405
Summary	0090270029	128,851.59	50.86	0.039472
Summary	0090270462	98,991.39	51.56	0.052085
Summary	0090270858	198,834.05	265.94	0.133750
Summary	0090271506	378,600.34	473.25	0.125000
Summary	0090271653	226,713.13	330.62	0.145832
Summary	0090271718	85,965.87	53.73	0.062502

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090271935	414,951.57	648.36	0.156250
Summary	0090272228	481,886.48	602.36	0.125000
Summary	0090272294	155,666.01	113.51	0.072919
Summary	0090272367	143,873.55	284.75	0.197917
Summary	0090272790	203,731.40	405.02	0.198801
Summary	0090273057	224,862.34	234.23	0.104166
Summary	0090273234	377,520.32	471.90	0.125000
Summary	0090273651	259,394.39	540.40	0.208331
Summary	0090273705	103,679.30	140.40	0.135418
Summary	0090273750	131,086.73	76.94	0.058694
Summary	0090273803	279,134.26	338.45	0.121250
Summary	0090273804	351,836.84	542.58	0.154214
Summary	0090274189	531,921.61	575.26	0.108148
Summary	0090274976	272,659.61	78.87	0.028926
Summary	0090275485	103,881.03	67.09	0.064583
Summary	0090275969	254,462.97	185.55	0.072918
Summary	0090276313	217,725.78	228.05	0.104742
Summary	0090276734	434,024.14	232.61	0.053594
Summary	0090277080	246,011.29	486.90	0.197918
Summary	0090277194	157,109.00	151.99	0.096742
Summary	0090277433	257,318.00	319.39	0.124123
Summary	0090277532	219,305.73	228.44	0.104165
Summary	0090277855	161,692.22	218.96	0.135418
Summary	0090279076	137,625.55	58.39	0.042427
Summary	0090279308	336,844.42	350.88	0.104167
Summary	0090279513	64,775.05	97.94	0.151200
Summary	0090279690	97,712.32	111.96	0.114581
Summary	0090279774	92,411.80	154.02	0.166667
Summary	0090279777	183,937.53	344.88	0.187498
Summary	0090280456	153,763.16	224.24	0.145835
Summary	0090280806	141,416.79	162.04	0.114583
Summary	0090281259	314,919.59	262.43	0.083332
Summary	0090281272	351,305.61	402.54	0.114584
Summary	0090282141	155,017.80	113.03	0.072914

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090282209	153,510.32	207.88	0.135418
Summary	0090282253	350,157.56	132.88	0.037949
Summary	0090282286	255,791.36	426.32	0.166667
Summary	0090282411	222,877.88	255.38	0.114583
Summary	0090282412	172,623.44	84.46	0.048927
Summary	0090282503	165,300.62	243.90	0.147549
Summary	0090282926	145,799.44	121.50	0.083334
Summary	0090283529	598,303.81	560.91	0.093750
Summary	0090283705	285,007.96	178.13	0.062500
Summary	0090283789	159,600.62	349.13	0.218752
Summary	0090283984	543,602.38	556.59	0.102389
Summary	0090284478	116,674.96	36.46	0.031249
Summary	0090284536	146,595.61	87.19	0.059477
Summary	0090285036	222,805.57	255.30	0.114584
Summary	0090285447	208,765.67	217.52	0.104193
Summary	0090286161	253,268.37	237.44	0.093750
Summary	0090286194	166,400.87	260.00	0.156249
Summary	0090286377	243,633.41	482.19	0.197916
Summary	0090286980	328,408.47	273.67	0.083332
Summary	0090287025	351,202.71	334.25	0.095173
Summary	0090287275	383,793.15	399.78	0.104165
Summary	0090287307	319,740.99	297.09	0.092916
Summary	0090287503	413,389.89	350.98	0.084903
Summary	0090287674	139,504.73	145.32	0.104169
Summary	0090287704	450,525.02	469.24	0.104154
Summary	0090287743	377,901.03	275.55	0.072916
Summary	0090287833	234,322.12	1.70	0.000725
Summary	0090288052	92,867.63	38.69	0.041661
Summary	0090288408	156,498.02	65.21	0.041668
Summary	0090288445	430,325.22	765.90	0.177982
Summary	0090288885	513,632.52	749.05	0.145834
Summary	0090289138	320,130.45	100.04	0.031250
Summary	0090289623	535,598.67	669.50	0.125000
Summary	0090289822	249,939.99	208.28	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090289860	429,191.42	402.37	0.093751
Summary	0090290043	237,475.66	85.56	0.036029
Summary	0090290851	301,033.64	376.29	0.124999
Summary	0090290995	280,870.33	351.09	0.125001
Summary	0090291213	145,813.29	227.83	0.156248
Summary	0090291329	279,263.78	203.63	0.072917
Summary	0090291381	173,983.26	181.23	0.104165
Summary	0090291432	426,064.21	876.88	0.205809
Summary	0090291442	402,923.79	293.80	0.072917
Summary	0090292068	135,679.13	70.67	0.052086
Summary	0090292361	145,299.94	166.49	0.114584
Summary	0090292495	320,456.13	185.44	0.057868
Summary	0090292556	272,235.77	226.86	0.083332
Summary	0090292963	170,342.47	207.40	0.121755
Summary	0090293071	92,688.22	33.43	0.036067
Summary	0090293134	127,919.61	173.22	0.135413
Summary	0090293339	107,724.99	114.81	0.106577
Summary	0090293348	449,360.24	502.94	0.111924
Summary	0090293936	123,763.24	128.92	0.104167
Summary	0090293994	335,309.27	349.28	0.104167
Summary	0090294205	147,584.21	46.12	0.031250
Summary	0090295155	316,117.05	395.15	0.125001
Summary	0090295357	381,628.09	157.71	0.041326
Summary	0090295671	362,257.06	491.01	0.135542
Summary	0090295727	358,530.35	336.12	0.093749
Summary	0090296707	267,942.29	167.46	0.062499
Summary	0090297480	112,030.65	46.68	0.041667
Summary	0090297503	395,879.84	618.56	0.156249
Summary	0090297532	354,612.34	701.84	0.197918
Summary	0090297649	280,840.55	102.41	0.036466
Summary	0090298094	136,572.43	128.04	0.093752
Summary	0090299051	277,249.80	355.34	0.128166
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299483	331,032.98	344.83	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090299529	326,371.84	475.96	0.145834
Summary	0090299629	346,477.05	245.42	0.070833
Summary	0090299892	219,534.55	365.89	0.166666
Summary	0090300049	166,998.06	208.75	0.125001
Summary	0090300181	183,196.76	211.87	0.115652
Summary	0090300238	600,478.03	375.30	0.062500
Summary	0090300239	359,352.47	524.06	0.145835
Summary	0090300653	355,762.55	407.64	0.114582
Summary	0090301132	264,071.28	333.83	0.126417
Summary	0090301487	310,536.53	258.78	0.083333
Summary	0090301671	98,825.56	144.12	0.145833
Summary	0090302103	429,761.99	358.13	0.083332
Summary	0090302203	405,339.72	268.27	0.066184
Summary	0090303136	291,140.84	121.31	0.041667
Summary	0090303262	308,451.51	417.69	0.135415
Summary	0090303296	136,118.98	99.81	0.073326
Summary	0090303349	537,094.93	447.58	0.083333
Summary	0090304031	125,724.37	183.35	0.145835
Summary	0090304495	199,601.06	270.29	0.135415
Summary	0090304624	282,901.08	227.62	0.080459
Summary	0090306836	172,484.23	17.97	0.010418
Summary	0090307127	302,608.28	77.31	0.025548
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308282	299,544.08	343.23	0.114584
Summary	0090308474	317,779.61	331.02	0.104167
Summary	0090308673	349,792.46	291.49	0.083332
Summary	0090308919	83,947.82	14.44	0.017201
Summary	0090309137	134,258.31	106.63	0.079422
Summary	0090309384	133,161.26	143.21	0.107546
Summary	0090309896	372,207.51	542.80	0.145833
Summary	0090310306	124,954.20	182.22	0.145829
Summary	0090310322	363,394.12	605.66	0.166668
Summary	0090310385	186,469.69	194.24	0.104167
Summary	0090310395	489,825.66	905.72	0.184907

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090310460	517,328.99	715.72	0.138349
Summary	0090310523	263,775.99	86.46	0.032778
Summary	0090311050	285,382.71	327.00	0.114583
Summary	0090311322	150,385.61	281.97	0.187498
Summary	0090311336	121,362.01	88.49	0.072914
Summary	0090311530	202,605.84	190.48	0.094015
Summary	0090312149	165,938.52	86.43	0.052086
Summary	0090312287	315,168.53	229.81	0.072917
Summary	0090312432	209,987.68	340.35	0.162081
Summary	0090313130	169,751.73	298.76	0.175998
Summary	0090313200	211,698.61	198.47	0.093751
Summary	0090313552	174,148.58	145.12	0.083331
Summary	0090314417	365,870.25	304.89	0.083333
Summary	0090314737	145,590.79	30.33	0.020832
Summary	0090314758	288,719.95	330.82	0.114582
Summary	0090315187	288,969.67	273.41	0.094615
Summary	0090315404	178,183.32	222.73	0.125000
Summary	0090316380	264,775.96	275.81	0.104167
Summary	0090316671	431,185.39	404.62	0.093839
Summary	0090316706	241,900.02	478.76	0.197916
Summary	0090316781	93,924.46	93.77	0.099836
Summary	0090317033	172,955.71	234.21	0.135416
Summary	0090317078	394,832.69	82.26	0.020834
Summary	0090317144	151,332.24	94.58	0.062498
Summary	0090317689	56,013.64	49.54	0.088443
Summary	0090317739	129,968.30	162.46	0.125000
Summary	0090318787	254,540.64	477.26	0.187499
Summary	0090319654	141,405.94	117.84	0.083335
Summary	0090319985	250,681.79	365.58	0.145834
Summary	0090320366	322,339.57	235.04	0.072917
Summary	0090320451	97,604.01	71.17	0.072917
Summary	0090320611	441,621.74	223.75	0.050666
Summary	0090320683	332,534.42	554.22	0.166665
Summary	0090320694	130,499.90	231.09	0.177081

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Credit-Linked Notes

Series 2018-C02



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090320955	54,175.10	62.08	0.114591
Summary	0090321060	157,653.20	155.86	0.098863
Summary	0090321199	102,509.53	136.39	0.133051
Summary	0090321268	413,191.19	43.04	0.010416
Summary	0090321913	119,997.68	48.19	0.040159
Summary	0090321940	525,526.02	488.30	0.092916
Summary	0090322342	193,431.25	201.49	0.104166
Summary	0090322438	385,351.69	561.97	0.145833
Summary	0090322850	207,872.78	238.19	0.114585
Summary	0090323507	87,598.63	156.17	0.178279
Summary	0090323608	246,836.02	282.83	0.114582
Summary	0090323679	379,309.87	316.09	0.083333
Summary	0090323790	180,245.47	112.65	0.062498
Summary	0090323993	374,398.29	507.00	0.135417
Summary	0090324027	349,780.67	184.66	0.052793
Summary	0090324365	193,324.66	165.13	0.085416
Summary	0090324470	276,632.77	115.26	0.041665
Summary	0090324586	318,969.14	365.49	0.114585
Summary	0090325187	134,396.91	4.87	0.003624
Summary	0090325980	276,118.41	258.86	0.093750
Summary	0090326004	360,762.78	413.37	0.114582
Summary	0090326051	418,194.84	615.82	0.147257
Summary	0090326091	298,204.51	497.01	0.166667
Summary	0090326160	231,694.61	313.75	0.135415
Summary	0090326719	101,625.44	58.14	0.057210
Summary	0090327235	232,177.23	222.43	0.095802
Summary	0090327560	256,635.25	294.06	0.114583
Summary	0090327768	338,813.19	138.35	0.040834
Summary	0090328154	248,262.89	155.16	0.062498
Summary	0090328171	399,978.27	338.39	0.084602
Summary	0090328327	366,507.46	181.17	0.049431
Summary	0090328612	275,716.53	430.81	0.156251
Summary	0090329052	216,322.81	157.74	0.072919
Summary	0090329238	140,815.71	205.36	0.145836

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090329501	235,848.58	49.14	0.020835
Summary	0090329608	140,863.48	110.85	0.078693
Summary	0090330115	158,607.71	213.06	0.134331
Summary	0090330305	91,693.90	43.55	0.047495
Summary	0090330357	270,330.92	496.03	0.183490
Summary	0090330429	156,003.86	178.75	0.114580
Summary	0090331177	307,525.00	249.19	0.081031
Summary	0090331206	144,707.79	88.87	0.061413
Summary	0090331818	460,066.60	766.78	0.166667
Summary	0090331954	374,245.62	545.77	0.145832
Summary	0090332217	371,826.57	464.78	0.124999
Summary	0090333231	240,422.78	325.57	0.135416
Summary	0090333645	258,382.99	242.23	0.093748
Summary	0090334318	76,000.39	47.50	0.062500
Summary	0090334645	357,760.54	447.20	0.125000
Summary	0090335099	169,069.44	211.34	0.125002
Summary	0090335259	168,515.52	245.75	0.145832
Summary	0090335339	160,794.02	29.10	0.018098
Summary	0090335725	155,996.09	42.37	0.027161
Summary	0090335940	248,786.62	231.16	0.092915
Summary	0090336263	242,326.13	176.70	0.072918
Summary	0090336428	196,539.30	266.15	0.135418
Summary	0090336430	302,112.16	513.20	0.169871
Summary	0090336490	134,680.12	168.35	0.125000
Summary	0090336536	181,364.49	245.60	0.135418
Summary	0090336554	66,930.41	90.63	0.135409
Summary	0090336600	327,802.27	273.17	0.083334
Summary	0090336877	314,915.60	295.23	0.093749
Summary	0090337040	199,442.73	316.14	0.158512
Summary	0090337325	580,114.13	906.43	0.156250
Summary	0090337476	207,807.15	253.63	0.122051
Summary	0090338070	461,990.73	586.54	0.126959
Summary	0090338343	295,367.45	184.60	0.062498
Summary	0090338445	178,648.97	204.70	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090338449	191,541.30	206.57	0.107846
Summary	0090338579	271,560.20	311.16	0.114582
Summary	0090338629	299,450.93	114.65	0.038287
Summary	0090338768	268,638.36	335.80	0.125001
Summary	0090338852	179,635.49	66.16	0.036830
Summary	0090339862	168,016.61	45.76	0.027235
Summary	0090340023	311,955.77	194.97	0.062499
Summary	0090340167	133,387.17	208.42	0.156252
Summary	0090340289	594,355.83	804.86	0.135417
Summary	0090340553	96,665.94	98.27	0.101659
Summary	0090340964	313,143.24	467.99	0.149449
Summary	0090340984	212,610.82	354.35	0.166666
Summary	0090341401	187,328.79	351.24	0.187499
Summary	0090341527	461,472.88	1,063.61	0.230482
Summary	0090341583	214,891.84	229.53	0.106812
Summary	0090341593	236,998.87	354.70	0.149663
Summary	0090341617	229,761.57	95.26	0.041460
Summary	0090341885	356,731.65	334.44	0.093751
Summary	0090342211	156,772.95	163.31	0.104170
Summary	0090342724	223,339.01	348.97	0.156251
Summary	0090342879	212,000.00	242.92	0.114585
Summary	0090343181	87,349.86	72.79	0.083332
Summary	0090344700	60,138.99	106.50	0.177090
Summary	0090344942	195,549.18	224.07	0.114585
Summary	0090345301	196,926.85	266.67	0.135416
Summary	0090345446	162,529.91	47.44	0.029188
Summary	0090345656	297,871.11	527.48	0.177083
Summary	0090345668	58,751.98	73.44	0.125000
Summary	0090346396	89,706.75	60.01	0.066896
Summary	0090346709	411,813.70	39.47	0.009584
Summary	0090346812	212,537.59	287.81	0.135416
Summary	0090347096	60,592.16	17.55	0.028964
Summary	0090347278	155,057.72	177.67	0.114583
Summary	0090347418	399,749.83	89.86	0.022479

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090347462	35,903.23	131.65	0.366680

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	315,160.20	(688.83)	(0.219)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090222213	208,513.28	5,379.09	2.580
0090332316	106,646.92	(6,067.92)	(5.690)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	231,973.90	18,556.68	43,705.20	18.841

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090257761	129,207.95	(2,286.83)	16,941.66	13.112
0090339394	102,765.95	20,843.51	26,763.54	26.043

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
236	42,685,600.30	2,323,854.55	5.444

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090214899	78,875.02	2,484.82	3.150
0090215050	59,092.76	14,320.56	24.234
0090216310	190,454.98	76,735.48	40.291
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,367.73	6.848
0090218568	67,411.87	70,849.07	105.099
0090219432	161,770.76	2,018.63	1.248
0090219607	218,553.36	(27,660.04)	(12.656)
0090220111	283,197.98	10,740.53	3.793
0090221268	111,915.09	40,377.25	36.078
0090221292	202,802.04	13,762.46	6.786
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222213	208,513.28	5,379.09	2.580
0090222699	174,779.19	1,501.50	0.859
0090222777	83,389.49	1,681.25	2.016
0090223399	64,057.49	43,512.94	67.928
0090223792	246,104.63	147,983.24	60.130
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226645	88,116.87	2,775.44	3.150

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090227542	279,595.06	7,631.03	2.729
0090227895	183,180.91	(16,780.92)	(9.161)
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
0090229873	114,538.66	32,967.82	28.783
0090231119	92,112.85	1,710.20	1.857
0090231422	89,193.69	15,368.44	17.230
0090231812	184,662.05	3,097.41	1.677
0090232286	184,431.65	20,123.40	10.911
0090232989	331,531.66	6,091.40	1.837
0090233035	104,161.11	1,021.53	0.981
0090233716	397,519.86	16,220.51	4.080
0090233755	113,800.66	946.03	0.831
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)
0090234719	418,921.67	136,563.72	32.599
0090234938	132,735.43	15,335.21	11.553
0090235197	387,059.97	38,409.93	9.924
0090236624	102,039.20	10,564.52	10.353
0090237593	541,019.66	148,966.84	27.534
0090238057	184,892.44	40,177.17	21.730
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090239441	279,709.82	89,371.27	31.951
0090239872	72,271.05	23,275.37	32.206
0090240665	160,094.01	(15,995.67)	(9.991)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090242783	128,339.62	32,360.46	25.215
0090242834	336,593.68	(61,936.75)	(18.401)
0090243011	140,839.44	14,249.88	10.118
0090243035	387,422.79	86,588.77	22.350
0090243212	116,190.02	(26,042.99)	(22.414)
0090243994	87,648.58	1,419.34	1.619
0090244178	174,815.22	2,543.77	1.455
0090245076	129,135.09	15.95	0.012
0090245716	93,404.91	19,639.89	21.027
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	(6,881.12)	(8.231)
0090249039	146,551.68	1,558.79	1.064
0090250263	206,335.18	897.78	0.435
0090250349	115,377.48	749.47	0.650
0090250478	116,751.81	3,330.71	2.853
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251230	189,916.71	7,038.27	3.706
0090251628	82,366.19	1,349.29	1.638
0090253363	74,782.98	32,316.80	43.214

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090253924	181,774.20	9,760.11	5.369
0090255037	70,103.89	4,197.59	5.988
0090256761	147,217.39	(23,062.43)	(15.666)
0090257223	38,176.80	24,809.35	64.985
0090257524	317,042.70	(3,134.58)	(0.989)
0090257525	130,411.26	(5,410.37)	(4.149)
0090257761	129,207.95	16,941.66	13.112
0090258108	227,122.05	25,637.48	11.288
0090258573	71,743.31	(40,716.83)	(56.753)
0090259058	38,539.01	415.05	1.077
0090259063	381,371.71	(9,845.37)	(2.582)
0090260209	339,878.89	(977.25)	(0.288)
0090260902	231,233.18	19,802.98	8.564
0090261688	339,262.26	(135,351.51)	(39.896)
0090262444	204,919.64	45,936.17	22.417
0090262771	255,513.70	123,784.39	48.445
0090263130	196,445.47	4,107.25	2.091
0090263475	109,859.57	3,559.63	3.240
0090263850	115,652.04	4,091.91	3.538
0090264361	114,714.07	10,686.80	9.316
0090265138	81,403.02	183.69	0.226
0090265807	164,432.19	13,081.23	7.955
0090266084	63,005.51	15,971.58	25.349
0090267692	102,052.78	79,481.67	77.883
0090268469	69,818.93	4,282.10	6.133
0090270252	386,393.52	(3,895.17)	(1.008)
0090272314	216,794.55	(35,028.00)	(16.157)
0090272346	97,172.85	(6,600.18)	(6.792)
0090272857	120,309.48	1,015.94	0.844

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090273696	63,506.62	11,159.55	17.572
0090273789	73,259.28	852.97	1.164
0090274528	193,636.60	(3,650.24)	(1.885)
0090274833	53,974.13	512.42	0.949
0090276221	127,340.23	6,052.23	4.753
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
0090279429	45,049.95	6,612.48	14.678
0090279439	58,860.89	37.52	0.064
0090280042	119,315.40	(3,386.11)	(2.838)
0090280154	301,729.26	70,863.74	23.486
0090280203	225,775.10	(66,527.68)	(29.466)
0090281475	69,794.15	9,290.27	13.311
0090281604	115,481.48	(1,450.91)	(1.256)
0090281661	319,642.16	61,502.80	19.241
0090281676	85,699.20	50,260.04	58.647
0090281765	84,815.28	12,352.86	14.564
0090281984	64,495.30	9,794.01	15.186
0090282561	221,416.73	4,212.90	1.903
0090283314	208,720.28	58,652.60	28.101
0090283336	128,504.28	(956.10)	(0.744)
0090283438	151,364.02	8,405.62	5.553
0090284110	156,899.03	31,461.63	20.052
0090285007	330,630.27	15,479.52	4.682
0090285500	99,522.86	(920.31)	(0.925)
0090285655	517,964.96	(4,436.42)	(0.857)
0090286060	374,007.53	(5,589.61)	(1.495)
0090286482	208,170.13	13,733.95	6.597
0090286753	439,965.26	(2,364.74)	(0.537)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090286775	88,346.79	520.66	0.589
0090289516	84,116.81	49,083.94	58.352
0090289619	150,879.43	19,872.43	13.171
0090290518	243,245.99	(64,702.70)	(26.600)
0090290607	121,308.06	58,980.18	48.620
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090291421	165,645.89	14,398.41	8.692
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	13,155.48	12.549
0090293122	116,098.06	(2,132.72)	(1.837)
0090293461	49,848.08	18,056.01	36.222
0090294461	199,430.03	7,290.53	3.656
0090295246	153,962.42	(4,756.24)	(3.089)
0090295447	63,195.49	620.61	0.982
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(60,682.64)	(21.767)
0090296956	97,477.94	1,191.68	1.223
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090299655	281,724.37	45,129.63	16.019
0090299841	82,053.99	(6,589.26)	(8.030)
0090300302	242,480.60	(49,163.76)	(20.275)
0090300519	318,216.06	85,935.39	27.005
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Aug-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090301588	125,512.30	10,738.36	8.556
0090301885	107,711.99	(1,740.57)	(1.616)
0090302544	257,693.56	(10,026.63)	(3.891)
0090302709	143,299.69	8,063.90	5.627
0090302819	135,434.31	43,150.40	31.861
0090305410	321,401.68	6,827.75	2.124
0090306620	73,323.25	6,800.91	9.275
0090306831	59,708.86	22,929.89	38.403
0090307224	70,962.94	(10,797.23)	(15.215)
0090307567	327,169.37	71,420.47	21.830
0090307581	223,959.93	12,701.17	5.671
0090308562	59,299.20	(177.35)	(0.299)
0090308948	58,983.77	4,665.12	7.909
0090310475	209,227.85	1,308.62	0.625
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(17,081.13)	(5.154)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090317845	271,686.51	78,263.67	28.807
0090318216	685,946.83	(18,453.06)	(2.690)
0090318544	369,604.61	(88,350.93)	(23.904)
0090319340	68,596.11	1,041.36	1.518
0090320408	51,439.60	33,633.56	65.385
0090321227	382,030.53	(81,989.09)	(21.461)
0090321729	273,288.97	10,617.04	3.885
0090322256	75,441.83	42,299.11	56.069
0090322413	99,099.72	20,835.40	21.025
0090322616	122,197.47	(1,350.90)	(1.106)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090322973	149,729.97	10,457.13	6.984
0090324066	408,187.04	15,760.15	3.861
0090325915	127,782.00	5,858.07	4.584
0090326262	193,764.72	40,275.14	20.786
0090327344	178,533.03	65,805.25	36.859
0090328654	156,027.07	9,594.77	6.149
0090329777	196,683.22	(2,821.77)	(1.435)
0090330110	228,926.81	(24,304.95)	(10.617)
0090330153	60,083.68	(1,529.44)	(2.546)
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281
0090332316	106,646.92	(6,067.92)	(5.690)
0090332343	106,479.90	3,322.47	3.120
0090332370	203,980.03	23,495.09	11.518
0090333124	316,629.71	10,152.20	3.206
0090333568	105,284.85	(22,617.81)	(21.482)
0090333706	143,237.05	(1,770.69)	(1.236)
0090334031	174,464.39	(41,430.84)	(23.747)
0090336909	63,959.49	1,376.73	2.153
0090337803	140,942.79	66,354.33	47.079
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090339394	102,765.95	26,763.54	26.043
0090341325	32,021.19	16,046.07	50.111
0090341611	161,096.49	8,016.71	4.976
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(10,141.30)	(7.804)
0090343511	110,819.62	(21,751.23)	(19.628)
0090343964	61,658.90	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 Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090344113	275,230.99	53,558.00	19.459
0090344274	371,042.80	(3,962.09)	(1.068)
0090344479	233,905.10	15,750.53	6.734
0090344961	287,929.42	21,989.06	7.637
0090345528	194,641.72	649.95	0.334
0090345572	97,688.92	4,914.82	5.031
0090345856	83,242.91	4,879.02	5.861
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090346866	130,495.37	5,957.91	4.566
0090347217	122,470.08	(19,559.36)	(15.971)

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	4	547,134.10	17,867.85	0.000 %	0	0.00	0.00	0.000 %	4	547,134.10	17,867.85	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090222213	233,000.00	4.125 %	CA	95.00	360	208,513.28	07/31/2024	5,379.09	5,379.09
Summary	0090257761	131,000.00	4.500 %	FL	95.00	360	129,207.95	03/31/2021	(2,286.83)	16,941.66
Summary	0090332316	117,000.00	4.375 %	PA	90.00	360	106,646.92	07/31/2024	(6,067.92)	(6,067.92)
Summary	0090339394	103,000.00	4.500 %	NY	97.00	360	102,765.95	04/30/2024	20,843.51	26,763.54

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

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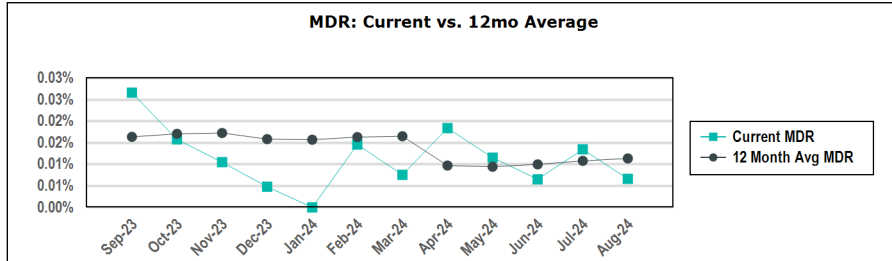
Distribution Date: 26-Aug-2024
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Realized Loss Report - Collateral

Summary

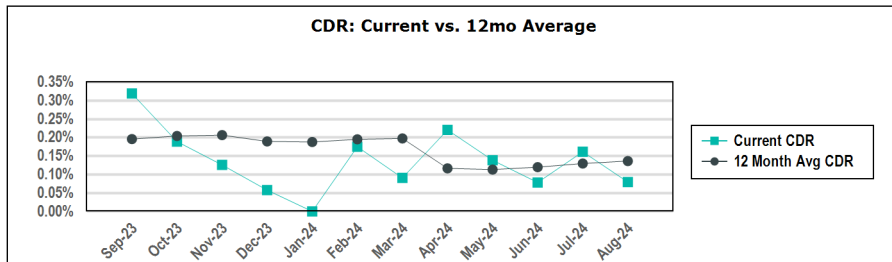
MDR

Current Month 0.007 %
 3 Month Average 0.009 %
 12 Month Average 0.011 %



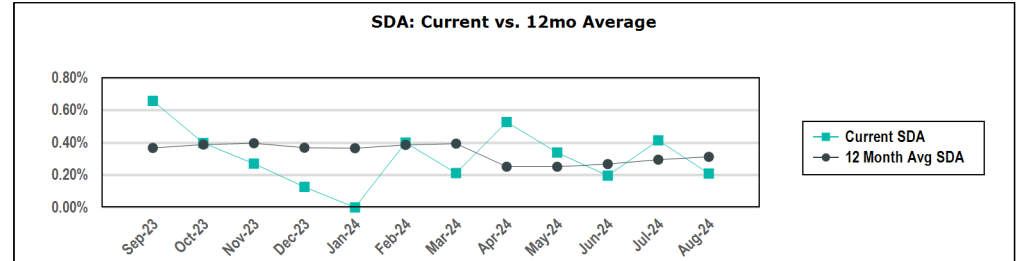
CDR

Current Month 0.080 %
 3 Month Average 0.106 %
 12 Month Average 0.136 %



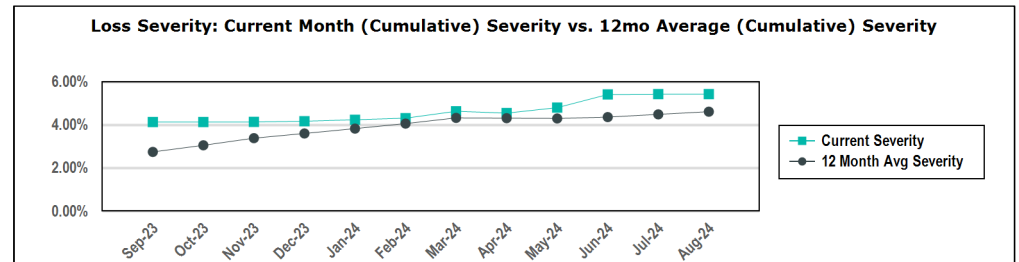
SDA

Current Month 0.210 %
 3 Month Average 0.274 %
 12 Month Average 0.313 %



Loss Severity

Current Month (Cumulative) 5.444 %
 3 Month Average (Cumulative) 5.438 %
 12 Month Average (Cumulative) 4.630 %



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.

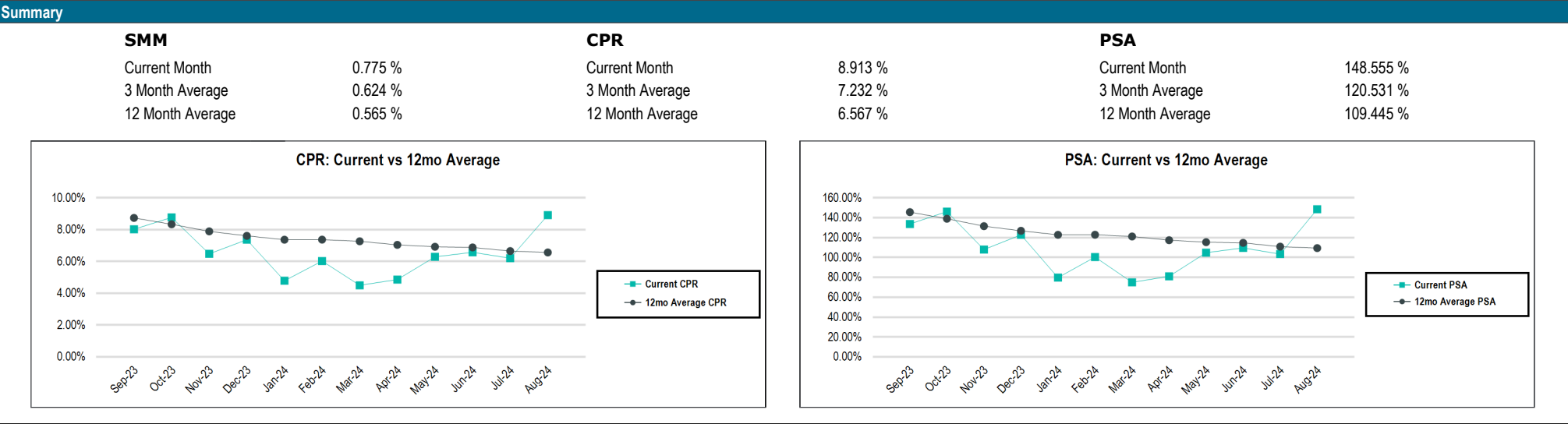
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Prepayment Rates



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
152	29,483,198.71

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

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

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

Closing Date
March 14, 2018

Bond Retirement Detail – Effective November 2021				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XC36	667,152,000	610,187,453	56,964,547
2M-2H	N/A	35,116,122	(610,187,453)	645,303,575
See https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-certain-cas-debt-notes for more information.				

Bond Retirement Detail – Effective May 2023				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XC44	151,053,000	151,053,000	0.00
2B-1H	N/A	7,951,103	(151,053,000)	159,004,103
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes				