

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-Jun-2025
 04-Jun-2025 12:09:52 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		06/24/2025	0.00000%	3,895,722,236.95	0.00	28,702,545.74	0.00	3,867,019,691.21	28,702,545.74	0.00
2M-1	30711XC28	06/24/2025	5.08645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/24/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	06/24/2025	6.63645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		06/24/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	06/24/2025	6.63645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		06/24/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XC77	06/24/2025	6.63645%	16,509,885.64	88,262.33	289,036.74	0.00	16,220,848.90	377,299.07	0.00
2M-CH		06/24/2025	0.00000%	187,026,647.10	0.00	3,274,254.84	0.00	183,752,392.26	3,274,254.84	0.00
2M-2	30711XC36	06/24/2025	6.63645%	16,509,885.64	88,262.33	289,036.74	0.00	16,220,848.90	377,299.07	0.00
2M-2H		06/24/2025	0.00000%	187,026,647.10	0.00	3,274,254.84	0.00	183,752,392.26	3,274,254.84	0.00
2B-1	30711XC44	06/24/2025	8.43645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		06/24/2025	0.00000%	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		06/24/2025	0.00000%	128,429,879.68	0.00	0.00	375,410.18	128,054,469.50	0.00	4,448,951.50
2A-I1	30711XC93	06/24/2025	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	06/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	06/24/2025	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	06/24/2025	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	06/24/2025	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	30711XE34	06/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XE59	06/24/2025	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XH98	06/24/2025	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XE83	06/24/2025	1.70000%	0.00	22,609.37	0.00	0.00	0.00	22,609.37	0.00
2C-I2	30711XF25	06/24/2025	1.30000%	0.00	17,289.52	0.00	0.00	0.00	17,289.52	0.00
2C-I3	30711XF41	06/24/2025	0.90000%	0.00	11,969.67	0.00	0.00	0.00	11,969.67	0.00
2C-I4	30711XF66	06/24/2025	0.50000%	0.00	6,649.82	0.00	0.00	0.00	6,649.82	0.00
2E-A1	30711XC85	06/24/2025	4.93645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	06/24/2025	5.33645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	06/24/2025	5.73645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	06/24/2025	6.13645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	06/24/2025	4.93645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XE26	06/24/2025	5.33645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B3	30711XE42	06/24/2025	5.73645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XE67	06/24/2025	6.13645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XE75	06/24/2025	4.93645%	16,509,885.64	65,652.96	289,036.74	0.00	16,220,848.90	354,689.70	0.00
2E-C2	30711XE91	06/24/2025	5.33645%	16,509,885.64	70,972.81	289,036.74	0.00	16,220,848.90	360,009.55	0.00
2E-C3	30711XF33	06/24/2025	5.73645%	16,509,885.64	76,292.66	289,036.74	0.00	16,220,848.90	365,329.40	0.00
2E-C4	30711XF58	06/24/2025	6.13645%	16,509,885.64	81,612.52	289,036.74	0.00	16,220,848.90	370,649.26	0.00
2E-D1	30711XF74	06/24/2025	4.93645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XF82	06/24/2025	5.33645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XF90	06/24/2025	5.73645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XG24	06/24/2025	6.13645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XG32	06/24/2025	6.63645%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XG40	06/24/2025	4.93645%	16,509,885.64	65,652.96	289,036.74	0.00	16,220,848.90	354,689.70	0.00
2E-F2	30711XG57	06/24/2025	5.33645%	16,509,885.64	70,972.81	289,036.74	0.00	16,220,848.90	360,009.55	0.00
2E-F3	30711XG65	06/24/2025	5.73645%	16,509,885.64	76,292.66	289,036.74	0.00	16,220,848.90	365,329.40	0.00
2E-F4	30711XG73	06/24/2025	6.13645%	16,509,885.64	81,612.52	289,036.74	0.00	16,220,848.90	370,649.26	0.00
2E-F5	30711XG81	06/24/2025	6.63645%	16,509,885.64	88,262.33	289,036.74	0.00	16,220,848.90	377,299.07	0.00
2X-1	30711XG99	06/24/2025	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XH23	06/24/2025	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XH31	06/24/2025	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XH49	06/24/2025	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XH56	06/24/2025	1.70000%	0.00	22,609.37	0.00	0.00	0.00	22,609.37	0.00
2Y-2	30711XH64	06/24/2025	1.30000%	0.00	17,289.52	0.00	0.00	0.00	17,289.52	0.00
2Y-3	30711XH72	06/24/2025	0.90000%	0.00	11,969.67	0.00	0.00	0.00	11,969.67	0.00
2Y-4	30711XH80	06/24/2025	0.50000%	0.00	6,649.82	0.00	0.00	0.00	6,649.82	0.00
Totals				4,738,818,255.87	970,885.65	38,430,459.56	375,410.18	4,700,012,386.13	39,401,345.21	4,448,951.50

All Record Dates are based upon the governing documents and logic set forth as of closing.

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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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2025
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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	3,895,722,236.95	8,891,651.14	19,810,894.60	0.00	0.00	28,702,545.74	3,867,019,691.21	0.15279739	28,702,545.74
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	18,988,182.33	16,509,885.64	90,897.42	198,139.33	0.00	0.00	289,036.74	16,220,848.90	0.85426022	289,036.74
2M-CH	215,101,191.67	187,026,647.10	1,029,700.58	2,244,554.26	0.00	0.00	3,274,254.84	183,752,392.26	0.85426022	3,274,254.84
2M-2	56,964,547.00	16,509,885.64	90,897.42	198,139.33	0.00	0.00	289,036.74	16,220,848.90	0.28475341	289,036.74
2M-2H	645,303,575.00	187,026,647.10	1,029,700.58	2,244,554.26	0.00	0.00	3,274,254.84	183,752,392.26	0.28475341	3,274,254.84
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	128,429,879.68	0.00	0.00	0.00	375,410.18	375,410.18	128,054,469.50	0.96642387	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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	18,988,182.33	16,509,885.64	90,897.42	198,139.33	0.00	0.00	289,036.74	16,220,848.90	0.85426022	289,036.74
2E-C2	18,988,182.33	16,509,885.64	90,897.42	198,139.33	0.00	0.00	289,036.74	16,220,848.90	0.85426022	289,036.74
2E-C3	18,988,182.33	16,509,885.64	90,897.42	198,139.33	0.00	0.00	289,036.74	16,220,848.90	0.85426022	289,036.74
2E-C4	18,988,182.33	16,509,885.64	90,897.42	198,139.33	0.00	0.00	289,036.74	16,220,848.90	0.85426022	289,036.74

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Distribution Date: 25-Jun-2025
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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-D1	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	37,976,364.67	16,509,885.64	90,897.42	198,139.33	0.00	0.00	289,036.74	16,220,848.90	0.42713011	289,036.74
2E-F2	37,976,364.67	16,509,885.64	90,897.42	198,139.33	0.00	0.00	289,036.74	16,220,848.90	0.42713011	289,036.74
2E-F3	37,976,364.67	16,509,885.64	90,897.42	198,139.33	0.00	0.00	289,036.74	16,220,848.90	0.42713011	289,036.74
2E-F4	37,976,364.67	16,509,885.64	90,897.42	198,139.33	0.00	0.00	289,036.74	16,220,848.90	0.42713011	289,036.74
2E-F5	37,976,364.67	16,509,885.64	90,897.42	198,139.33	0.00	0.00	289,036.74	16,220,848.90	0.42713011	289,036.74
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	4,738,818,255.87	11,950,923.92	26,479,535.75	0.00	375,410.18	38,805,869.74	4,700,012,386.13	0.16900091	38,430,459.56

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	153.93151049	0.35133544	0.78278705	0.00000000	0.00000000	1.13412249	152.79738799	0.15279739	1.13412249
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	215,101,191.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	18,988,182.33	869.48215227	4.78705220	10.43487610	0.00000000	0.00000000	15.22192777	854.26022450	0.85426022	15.22192777
2M-CH	215,101,191.67	869.48215232	4.78705195	10.43487599	0.00000000	0.00000000	15.22192794	854.26022438	0.85426022	15.22192794
2M-2	56,964,547.00	289.82738404	1.59568407	3.47829203	0.00000000	0.00000000	5.07397592	284.75340812	0.28475341	5.07397592
2M-2H	645,303,575.00	289.82738411	1.59568398	3.47829200	0.00000000	0.00000000	5.07397598	284.75340813	0.28475341	5.07397598
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	969.25708567	0.00000000	0.00000000	0.00000000	2.83321123	2.83321123	966.42387444	0.96642387	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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	18,988,182.33	869.48215227	4.78705220	10.43487610	0.00000000	0.00000000	15.22192777	854.26022450	0.85426022	15.22192777

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2025
 04-Jun-2025 12:09:53 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-C2	18,988,182.33	869.48215227	4.78705220	10.43487610	0.00000000	0.00000000	15.22192777	854.26022450	0.85426022	15.22192777
2E-C3	18,988,182.33	869.48215227	4.78705220	10.43487610	0.00000000	0.00000000	15.22192777	854.26022450	0.85426022	15.22192777
2E-C4	18,988,182.33	869.48215227	4.78705220	10.43487610	0.00000000	0.00000000	15.22192777	854.26022450	0.85426022	15.22192777
2E-D1	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	37,976,364.67	434.74107602	2.39352610	5.21743805	0.00000000	0.00000000	7.61096389	427.13011214	0.42713011	7.61096389
2E-F2	37,976,364.67	434.74107602	2.39352610	5.21743805	0.00000000	0.00000000	7.61096389	427.13011214	0.42713011	7.61096389
2E-F3	37,976,364.67	434.74107602	2.39352610	5.21743805	0.00000000	0.00000000	7.61096389	427.13011214	0.42713011	7.61096389
2E-F4	37,976,364.67	434.74107602	2.39352610	5.21743805	0.00000000	0.00000000	7.61096389	427.13011214	0.42713011	7.61096389
2E-F5	37,976,364.67	434.74107602	2.39352610	5.21743805	0.00000000	0.00000000	7.61096389	427.13011214	0.42713011	7.61096389
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-Jun-2025
04-Jun-2025 12:09:53 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 %	3,895,722,236.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,867,019,691.21
2M-1	N/A	N/A	5.08645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	6.63645 %	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	N/A	N/A	6.63645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	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-2C	05/27/25 - 06/24/25	29	6.63645 %	16,509,885.64	88,262.33	0.00	0.00	0.00	0.00	88,262.33	0.00	16,220,848.90
2M-CH	N/A	N/A	0.00000 %	187,026,647.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	183,752,392.26
2M-2	05/27/25 - 06/24/25	29	6.63645 %	16,509,885.64	88,262.33	0.00	0.00	0.00	0.00	88,262.33	0.00	16,220,848.90
2M-2H	N/A	N/A	0.00000 %	187,026,647.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	183,752,392.26
2B-1	N/A	N/A	8.43645 %	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 %	128,429,879.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	128,054,469.50
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	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-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
2B-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
2B-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
2C-I1	05/27/25 - 06/24/25	29	1.70000 %	16,509,885.64	22,609.37	0.00	0.00	0.00	0.00	22,609.37	0.00	16,220,848.90
2C-I2	05/27/25 - 06/24/25	29	1.30000 %	16,509,885.64	17,289.52	0.00	0.00	0.00	0.00	17,289.52	0.00	16,220,848.90
2C-I3	05/27/25 - 06/24/25	29	0.90000 %	16,509,885.64	11,969.67	0.00	0.00	0.00	0.00	11,969.67	0.00	16,220,848.90
2C-I4	05/27/25 - 06/24/25	29	0.50000 %	16,509,885.64	6,649.82	0.00	0.00	0.00	0.00	6,649.82	0.00	16,220,848.90
2E-A1	N/A	N/A	4.93645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.33645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.73645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.13645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.93645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	5.33645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2025
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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	N/A	N/A	5.73645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	6.13645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	05/27/25 - 06/24/25	29	4.93645 %	16,509,885.64	65,652.96	0.00	0.00	0.00	0.00	65,652.96	0.00	16,220,848.90
2E-C2	05/27/25 - 06/24/25	29	5.33645 %	16,509,885.64	70,972.81	0.00	0.00	0.00	0.00	70,972.81	0.00	16,220,848.90
2E-C3	05/27/25 - 06/24/25	29	5.73645 %	16,509,885.64	76,292.66	0.00	0.00	0.00	0.00	76,292.66	0.00	16,220,848.90
2E-C4	05/27/25 - 06/24/25	29	6.13645 %	16,509,885.64	81,612.52	0.00	0.00	0.00	0.00	81,612.52	0.00	16,220,848.90
2E-D1	N/A	N/A	4.93645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	5.33645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.73645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	6.13645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	6.63645 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	05/27/25 - 06/24/25	29	4.93645 %	16,509,885.64	65,652.96	0.00	0.00	0.00	0.00	65,652.96	0.00	16,220,848.90
2E-F2	05/27/25 - 06/24/25	29	5.33645 %	16,509,885.64	70,972.81	0.00	0.00	0.00	0.00	70,972.81	0.00	16,220,848.90
2E-F3	05/27/25 - 06/24/25	29	5.73645 %	16,509,885.64	76,292.66	0.00	0.00	0.00	0.00	76,292.66	0.00	16,220,848.90
2E-F4	05/27/25 - 06/24/25	29	6.13645 %	16,509,885.64	81,612.52	0.00	0.00	0.00	0.00	81,612.52	0.00	16,220,848.90
2E-F5	05/27/25 - 06/24/25	29	6.63645 %	16,509,885.64	88,262.33	0.00	0.00	0.00	0.00	88,262.33	0.00	16,220,848.90
2X-1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	05/27/25 - 06/24/25	29	1.70000 %	16,509,885.65	22,609.37	0.00	0.00	0.00	0.00	22,609.37	0.00	16,220,848.90
2Y-2	05/27/25 - 06/24/25	29	1.30000 %	16,509,885.65	17,289.52	0.00	0.00	0.00	0.00	17,289.52	0.00	16,220,848.90
2Y-3	05/27/25 - 06/24/25	29	0.90000 %	16,509,885.65	11,969.67	0.00	0.00	0.00	0.00	11,969.67	0.00	16,220,848.90
2Y-4	05/27/25 - 06/24/25	29	0.50000 %	16,509,885.65	6,649.82	0.00	0.00	0.00	0.00	6,649.82	0.00	16,220,848.90
Totals					970,885.65	0.00	0.00	0.00	0.00	970,885.65	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-Jun-2025
04-Jun-2025 12:09:53 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 %	153.93151049	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	152.79738799
2M-1	188,817,000.00	5.08645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	18,988,182.33	6.63645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	6.63645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	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-2C	18,988,182.33	6.63645 %	869.48215227	4.64827694	0.00000000	0.00000000	0.00000000	0.00000000	4.64827694	0.00000000	854.26022450
2M-CH	215,101,191.67	0.00000 %	869.48215232	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	854.26022438
2M-2	56,964,547.00	6.63645 %	289.82738404	1.54942565	0.00000000	0.00000000	0.00000000	0.00000000	1.54942565	0.00000000	284.75340812
2M-2H	645,303,575.00	0.00000 %	289.82738411	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	284.75340813
2B-1	0.00	8.43645 %	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 %	969.25708567	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	966.42387444
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 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.90000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	1.70000 %	869.48215227	1.19070744	0.00000000	0.00000000	0.00000000	0.00000000	1.19070744	0.00000000	854.26022450
2C-I2	0.00	1.30000 %	869.48215227	0.91054108	0.00000000	0.00000000	0.00000000	0.00000000	0.91054108	0.00000000	854.26022450
2C-I3	0.00	0.90000 %	869.48215227	0.63037471	0.00000000	0.00000000	0.00000000	0.00000000	0.63037471	0.00000000	854.26022450
2C-I4	0.00	0.50000 %	869.48215227	0.35020835	0.00000000	0.00000000	0.00000000	0.00000000	0.35020835	0.00000000	854.26022450
2E-A1	18,988,182.33	4.93645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	5.33645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	5.73645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	18,988,182.33	6.13645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	4.93645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	18,988,182.33	5.33645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	18,988,182.33	5.73645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	18,988,182.33	6.13645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	18,988,182.33	4.93645 %	869.48215227	3.45756950	0.00000000	0.00000000	0.00000000	0.00000000	3.45756950	0.00000000	854.26022450
2E-C2	18,988,182.33	5.33645 %	869.48215227	3.73773586	0.00000000	0.00000000	0.00000000	0.00000000	3.73773586	0.00000000	854.26022450
2E-C3	18,988,182.33	5.73645 %	869.48215227	4.01790222	0.00000000	0.00000000	0.00000000	0.00000000	4.01790222	0.00000000	854.26022450
2E-C4	18,988,182.33	6.13645 %	869.48215227	4.29806911	0.00000000	0.00000000	0.00000000	0.00000000	4.29806911	0.00000000	854.26022450
2E-D1	37,976,364.67	4.93645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	37,976,364.67	5.33645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	37,976,364.67	5.73645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	37,976,364.67	6.13645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	37,976,364.67	6.63645 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	37,976,364.67	4.93645 %	434.74107602	1.72878475	0.00000000	0.00000000	0.00000000	0.00000000	1.72878475	0.00000000	427.13011214
2E-F2	37,976,364.67	5.33645 %	434.74107602	1.86886793	0.00000000	0.00000000	0.00000000	0.00000000	1.86886793	0.00000000	427.13011214
2E-F3	37,976,364.67	5.73645 %	434.74107602	2.00895111	0.00000000	0.00000000	0.00000000	0.00000000	2.00895111	0.00000000	427.13011214
2E-F4	37,976,364.67	6.13645 %	434.74107602	2.14903456	0.00000000	0.00000000	0.00000000	0.00000000	2.14903456	0.00000000	427.13011214
2E-F5	37,976,364.67	6.63645 %	434.74107602	2.32413847	0.00000000	0.00000000	0.00000000	0.00000000	2.32413847	0.00000000	427.13011214
2X-1	0.00	1.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.90000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	1.70000 %	434.74107628	0.59535372	0.00000000	0.00000000	0.00000000	0.00000000	0.59535372	0.00000000	427.13011214
2Y-2	0.00	1.30000 %	434.74107628	0.45527054	0.00000000	0.00000000	0.00000000	0.00000000	0.45527054	0.00000000	427.13011214
2Y-3	0.00	0.90000 %	434.74107628	0.31518736	0.00000000	0.00000000	0.00000000	0.00000000	0.31518736	0.00000000	427.13011214
2Y-4	0.00	0.50000 %	434.74107628	0.17510417	0.00000000	0.00000000	0.00000000	0.00000000	0.17510417	0.00000000	427.13011214

(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	626,800.68
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	145,075.23
Gains & Subsequent Recoveries (Realized Losses)	(375,410.18)
Total Deposits	396,465.73
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	377,299.07
Total Withdrawals (Pool Distribution Amount)	396,465.73
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	32,641,247.51
Total Principal Reduction Cumulative	22,146,632,387.99
Scheduled Principal Current	10,012,249.14
Scheduled Principal Cumulative	1,804,924,211.68
Unscheduled Principal Current	22,253,588.19
Unscheduled Principal Cumulative	20,337,259,223.89
Senior Reduction Amount	28,702,545.74
Subordinate Reduction Amount	3,563,291.59
Calculated Tranche Write-down Amount	375,410.18
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	130,058.31
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	26672
Period Reference Pool Removal Loan Count	137
Period Ending Loan Count	26535
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	4,354,051,504.94
Period PIF Loan Count Current	129
PIF Loan Count Cumulative	85155
Period PIF Loan UPB Current	19,464,389.78
PIF Loan UPB Cumulative	19,878,160,333.69
Period Partial Prepayment Amount	2,292,621.00
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	153
Repurchase Prior Credit Event UPB Curr	145,075.23
Repurchase Prior Credit Event UPB Cum	29,628,273.94
Credit Event Amount Current	804,172.00
Credit Event Amount Cumulative	52,235,446.43
Total Active Modified Loan Count	920
Total Active Modified Loan UPB	208,612,387.31
Adjusted SOFR	4.436450%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.807730%
Subordinate Percentage	11.192270%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Additional Reporting - Group Level

No data for Additional Reporting – Group Level
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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 %	11.190000 %	11.190000 %
2M-1	0.00	0.00	3.750000 %	11.190000 %	11.190000 %
2M-1H	0.00	0.00	3.750000 %	11.190000 %	11.190000 %
2M-2A	0.00	0.00	2.870000 %	11.190000 %	11.190000 %
2M-2B	0.00	0.00	1.980000 %	11.190000 %	11.190000 %
2M-2C	0.00	0.00	1.100000 %	6.550000 %	6.590000 %
2M-2	0.00	0.00	1.100000 %	6.550000 %	6.590000 %
2M-2H	0.00	0.00	1.100000 %	6.550000 %	6.590000 %
2B-1	0.00	0.00	0.500000 %	2.930000 %	2.940000 %
2B-1H	0.00	0.00	0.500000 %	2.930000 %	2.940000 %
2B-2H	375,410.18	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	460	83,597,396.08	1.733559 %	1.919991 %
60 Days	133	24,694,847.26	0.501225 %	0.567169 %
90 Days	44	7,941,978.19	0.165819 %	0.182404 %
120 Days	41	7,962,539.56	0.154513 %	0.182877 %
150 Days	42	7,299,306.02	0.158282 %	0.167644 %
180+ Days	182	37,162,161.73	0.685887 %	0.853508 %
Totals	902	168,658,228.84	3.399284 %	3.873593 %

Please refer to CTSLink.com for a list of delinquency code descriptions.

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	489	120,507,999.71	130,058.31	0.107925

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	153,463.20	159.86	0.104168
Summary	0090214675	213,576.93	266.97	0.124999
Summary	0090214693	409,368.74	410.36	0.100242
Summary	0090215245	99,396.33	47.17	0.047456
Summary	0090215258	232,322.53	217.80	0.093749
Summary	0090215621	398,127.18	373.24	0.093749
Summary	0090215691	165,980.78	78.80	0.047475
Summary	0090215723	375,589.07	508.61	0.135417
Summary	0090216141	294,915.49	552.97	0.187501
Summary	0090216543	206,535.54	148.88	0.072084
Summary	0090216868	205,396.61	148.06	0.072085
Summary	0090216889	131,572.97	85.10	0.064679
Summary	0090216903	207,016.69	258.77	0.125000
Summary	0090216958	128,194.92	160.24	0.124997
Summary	0090217621	352,061.49	409.14	0.116213
Summary	0090217638	234,051.28	10.39	0.004439
Summary	0090217648	232,097.17	162.03	0.069811
Summary	0090217688	242,682.29	109.21	0.045001
Summary	0090217980	260,882.64	262.20	0.100505
Summary	0090218066	210,316.55	262.77	0.124940
Summary	0090218935	266,513.34	33.77	0.012671
Summary	0090219293	176,561.14	257.48	0.145831
Summary	0090219305	315,827.27	460.58	0.145833
Summary	0090219840	187,406.92	136.65	0.072916
Summary	0090219896	339,508.46	707.31	0.208334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090220107	112,830.95	58.77	0.052087
Summary	0090220188	380,982.81	793.71	0.208332
Summary	0090220322	288,402.64	273.57	0.094857
Summary	0090220417	271,450.80	254.49	0.093752
Summary	0090220470	405,318.88	464.43	0.114584
Summary	0090221111	416,388.98	133.67	0.032102
Summary	0090221174	153,642.61	89.80	0.058447
Summary	0090221834	160,081.83	283.48	0.177084
Summary	0090221941	330,452.85	378.64	0.114582
Summary	0090222064	449,214.98	467.93	0.104166
Summary	0090222107	120,843.33	151.05	0.124997
Summary	0090222200	138,231.20	77.99	0.056420
Summary	0090222714	190,062.29	237.58	0.125001
Summary	0090222855	419,871.17	306.16	0.072918
Summary	0090223201	321,746.53	435.70	0.135417
Summary	0090223213	168,958.43	43.40	0.025687
Summary	0090223460	172,285.28	197.41	0.114583
Summary	0090223694	105,673.96	110.08	0.104169
Summary	0090223706	208,006.36	391.98	0.188446
Summary	0090223719	420,619.32	788.66	0.187500
Summary	0090223840	256,756.76	177.54	0.069147
Summary	0090223903	68,254.72	56.88	0.083335
Summary	0090224377	166,158.28	155.77	0.093748
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224881	142,892.77	178.05	0.124604
Summary	0090225915	111,435.59	139.29	0.124996
Summary	0090225924	199,049.88	309.36	0.155418
Summary	0090226077	188,526.52	424.52	0.225178
Summary	0090226539	223,205.31	255.76	0.114585
Summary	0090227022	123,192.36	12.83	0.010415
Summary	0090227067	136,755.85	99.72	0.072918
Summary	0090227329	192,784.34	193.79	0.100522
Summary	0090227873	358,709.96	33.80	0.009423
Summary	0090228006	150,963.88	204.43	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090228048	168,160.09	227.72	0.135419
Summary	0090228235	149,454.61	105.79	0.070784
Summary	0090228260	195,370.68	223.86	0.114582
Summary	0090228868	662,957.70	1,253.75	0.189115
Summary	0090228871	247,043.94	244.64	0.099027
Summary	0090229095	285,381.12	208.09	0.072917
Summary	0090229165	210,163.71	350.27	0.166665
Summary	0090229768	204,809.01	256.15	0.125068
Summary	0090230067	394,432.43	268.36	0.068037
Summary	0090230204	221,242.97	170.35	0.076997
Summary	0090230739	113,869.32	154.20	0.135418
Summary	0090230815	152,879.63	143.32	0.093747
Summary	0090230864	175,790.37	77.92	0.044326
Summary	0090230911	244,085.50	41.64	0.017060
Summary	0090230932	215,727.17	147.91	0.068563
Summary	0090231384	214,396.53	146.05	0.068121
Summary	0090231554	77,663.41	129.44	0.166668
Summary	0090231693	375,778.02	387.21	0.103042
Summary	0090231859	112,816.34	94.01	0.083330
Summary	0090232180	166,960.50	45.08	0.027000
Summary	0090232483	141,854.79	177.32	0.125001
Summary	0090232800	333,620.12	486.53	0.145834
Summary	0090233039	155,204.06	74.70	0.048130
Summary	0090233491	362,935.90	151.22	0.041666
Summary	0090233560	589,110.55	859.12	0.145833
Summary	0090233642	110,426.42	120.62	0.109231
Summary	0090233832	343,694.32	429.62	0.125001
Summary	0090234156	115,690.76	254.52	0.220000
Summary	0090235100	233,216.63	121.47	0.052085
Summary	0090235302	312,469.39	227.84	0.072916
Summary	0090235617	129,070.16	174.78	0.135415
Summary	0090235628	236,384.07	416.63	0.176251
Summary	0090235758	257,040.95	57.94	0.022541
Summary	0090236080	372,524.87	384.94	0.103333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090236659	169,699.50	66.87	0.039405
Summary	0090237010	403,770.04	479.48	0.118751
Summary	0090237386	253,514.00	343.30	0.135417
Summary	0090237466	390,015.35	568.77	0.145833
Summary	0090237996	407,702.45	317.52	0.077880
Summary	0090239050	408,293.22	510.37	0.125001
Summary	0090239065	345,883.54	252.21	0.072918
Summary	0090239193	204,346.77	285.29	0.139611
Summary	0090239356	151,062.23	49.52	0.032781
Summary	0090239376	57,437.84	53.85	0.093754
Summary	0090239739	127,663.48	21.21	0.016614
Summary	0090240191	281,070.36	268.42	0.095499
Summary	0090240373	302,229.09	598.16	0.197916
Summary	0090240915	167,069.86	191.43	0.114581
Summary	0090241200	217,756.23	91.64	0.042084
Summary	0090241532	643,610.63	603.38	0.093749
Summary	0090241557	158,402.25	64.22	0.040542
Summary	0090241630	175,307.75	255.66	0.145835
Summary	0090241846	183,231.59	190.87	0.104169
Summary	0090241928	90,384.42	141.23	0.156255
Summary	0090242090	391,639.89	367.16	0.093749
Summary	0090242269	407,712.74	467.17	0.114583
Summary	0090242560	75,456.40	94.32	0.124999
Summary	0090242572	172,193.54	90.59	0.052609
Summary	0090242661	336,479.86	210.30	0.062500
Summary	0090242707	415,562.70	416.52	0.100230
Summary	0090242997	399,659.75	416.31	0.104166
Summary	0090243396	318,730.06	332.01	0.104167
Summary	0090243477	95,774.60	109.74	0.114582
Summary	0090243658	420,832.61	613.71	0.145832
Summary	0090243679	324,318.59	484.37	0.149350
Summary	0090243681	224,987.61	140.62	0.062501
Summary	0090244155	127,490.47	61.21	0.048011
Summary	0090245010	177,914.55	115.45	0.064891

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2025
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090245579	279,574.34	220.53	0.078881
Summary	0090245849	149,000.40	69.60	0.046711
Summary	0090245857	237,060.04	239.68	0.101105
Summary	0090246594	117,997.74	75.74	0.064188
Summary	0090246834	301,690.52	628.52	0.208333
Summary	0090247139	55,336.08	61.92	0.111898
Summary	0090247207	293,578.97	287.24	0.097841
Summary	0090247265	305,502.73	445.52	0.145832
Summary	0090247921	271,547.96	339.43	0.124998
Summary	0090247933	113,533.74	106.44	0.093752
Summary	0090248191	314,696.67	426.15	0.135416
Summary	0090248419	302,568.15	220.62	0.072916
Summary	0090248461	224,607.41	257.36	0.114582
Summary	0090248642	93,860.09	118.45	0.126198
Summary	0090248695	256,193.55	34.18	0.013341
Summary	0090249259	197,384.07	226.17	0.114584
Summary	0090249587	434,139.27	587.90	0.135417
Summary	0090249608	402,166.91	544.60	0.135416
Summary	0090250288	205,520.92	256.90	0.124999
Summary	0090250319	127,946.54	186.59	0.145834
Summary	0090250534	471,456.57	367.34	0.077916
Summary	0090251184	78,533.04	17.94	0.022844
Summary	0090251894	73,483.74	25.10	0.034157
Summary	0090252563	101,925.14	31.12	0.030532
Summary	0090252668	223,389.85	186.16	0.083334
Summary	0090253124	239,888.48	395.55	0.164889
Summary	0090253179	419,601.36	305.96	0.072917
Summary	0090253311	265,376.44	311.03	0.117203
Summary	0090253580	166,381.49	233.42	0.140292
Summary	0090253903	341,480.36	533.56	0.156249
Summary	0090254285	397,802.08	603.44	0.151694
Summary	0090254544	228,050.06	211.90	0.092918
Summary	0090254831	195,818.53	153.66	0.078471
Summary	0090254914	336,117.34	140.05	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090254915	278,036.85	347.55	0.125001
Summary	0090255002	290,155.61	392.92	0.135417
Summary	0090255509	413,251.52	869.23	0.210339
Summary	0090255797	228,828.33	331.86	0.145026
Summary	0090256057	95,378.58	90.40	0.094780
Summary	0090256109	124,501.82	69.52	0.055839
Summary	0090256306	249,874.16	180.12	0.072084
Summary	0090256324	159,237.47	162.10	0.101798
Summary	0090256434	253,947.64	265.76	0.104651
Summary	0090256639	164,148.78	44.93	0.027372
Summary	0090256756	218,973.18	246.84	0.112726
Summary	0090256788	235,195.63	293.99	0.124998
Summary	0090257412	304,228.44	348.60	0.114585
Summary	0090258367	406,842.37	550.93	0.135416
Summary	0090258756	162,032.14	70.86	0.043732
Summary	0090259395	285,186.87	415.90	0.145834
Summary	0090260237	284,219.73	148.03	0.052083
Summary	0090260955	452,555.80	612.84	0.135418
Summary	0090261628	110,967.63	115.59	0.104166
Summary	0090262201	100,756.81	164.68	0.163443
Summary	0090262782	245,809.47	512.10	0.208332
Summary	0090263325	141,798.96	162.48	0.114585
Summary	0090263416	242,526.95	202.11	0.083335
Summary	0090263571	112,991.70	129.47	0.114584
Summary	0090263786	327,878.70	375.69	0.114582
Summary	0090264295	351,029.14	421.01	0.119936
Summary	0090264607	138,065.07	115.05	0.083330
Summary	0090264801	279,233.91	261.78	0.093749
Summary	0090265118	352,921.51	294.10	0.083333
Summary	0090265154	441,841.36	966.21	0.218678
Summary	0090265164	137,161.68	285.75	0.208331
Summary	0090265232	109,409.84	152.30	0.139201
Summary	0090265315	392,242.84	563.51	0.143664
Summary	0090265392	353,202.57	294.34	0.083335

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090265733	85,696.98	98.19	0.114578
Summary	0090265863	195,983.42	265.39	0.135415
Summary	0090266092	238,630.24	4.53	0.001898
Summary	0090266377	331,612.77	172.71	0.052082
Summary	0090266521	116,219.80	47.83	0.041155
Summary	0090266684	196,205.44	204.38	0.104166
Summary	0090266806	425,380.49	634.04	0.149052
Summary	0090266892	187,359.59	234.20	0.125000
Summary	0090267138	116,229.64	124.31	0.106952
Summary	0090268015	211,848.63	331.01	0.156248
Summary	0090268101	184,964.58	50.14	0.027108
Summary	0090268220	355,451.98	367.30	0.103333
Summary	0090268292	199,034.13	328.69	0.165143
Summary	0090269303	99,805.18	107.75	0.107960
Summary	0090269336	153,192.52	173.52	0.113269
Summary	0090269392	333,116.38	138.80	0.041667
Summary	0090269494	224,646.59	93.24	0.041505
Summary	0090269591	213,264.11	288.80	0.135419
Summary	0090269638	370,247.68	328.16	0.088633
Summary	0090269728	251,129.84	313.91	0.124999
Summary	0090269823	337,752.72	107.11	0.031713
Summary	0090270029	127,444.53	50.56	0.039672
Summary	0090270462	97,828.39	50.95	0.052081
Summary	0090270858	197,189.81	265.49	0.134637
Summary	0090271253	307,206.79	137.05	0.044612
Summary	0090271653	224,195.42	326.95	0.145833
Summary	0090271718	84,759.53	52.97	0.062494
Summary	0090271935	409,777.87	640.28	0.156251
Summary	0090272228	475,878.29	594.85	0.125000
Summary	0090272294	152,226.72	111.00	0.072918
Summary	0090272367	142,079.67	281.20	0.197917
Summary	0090272790	210,883.43	416.94	0.197711
Summary	0090273057	222,068.88	231.32	0.104166
Summary	0090273651	256,175.84	533.70	0.208333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090273705	102,887.45	139.33	0.135420
Summary	0090273750	129,553.83	76.31	0.058902
Summary	0090273803	275,679.07	334.26	0.121250
Summary	0090273804	352,701.41	543.66	0.154142
Summary	0090274189	525,729.15	568.81	0.108194
Summary	0090274976	268,408.63	77.98	0.029053
Summary	0090275485	102,677.22	66.31	0.064581
Summary	0090275969	251,726.52	183.55	0.072916
Summary	0090276313	215,660.58	228.05	0.105745
Summary	0090276734	429,657.29	230.79	0.053715
Summary	0090277080	242,955.09	480.85	0.197917
Summary	0090277194	156,186.87	151.99	0.097313
Summary	0090277433	256,642.81	319.11	0.124340
Summary	0090277532	220,266.37	229.44	0.104165
Summary	0090277855	180,668.31	371.86	0.205825
Summary	0090279076	136,370.18	58.39	0.042817
Summary	0090279308	331,691.34	345.51	0.104166
Summary	0090279513	64,775.05	97.94	0.151200
Summary	0090279690	107,896.94	199.67	0.185056
Summary	0090279774	91,161.36	151.94	0.166671
Summary	0090279777	181,695.64	340.68	0.187500
Summary	0090280456	155,157.05	226.27	0.145833
Summary	0090280806	139,831.78	160.22	0.114581
Summary	0090281259	308,970.36	257.48	0.083335
Summary	0090281272	343,506.72	393.60	0.114583
Summary	0090282141	153,039.26	111.59	0.072916
Summary	0090282209	151,787.84	205.55	0.135419
Summary	0090282253	360,360.58	399.52	0.110867
Summary	0090282286	252,613.59	421.02	0.166666
Summary	0090282411	220,099.02	252.20	0.114585
Summary	0090282412	170,083.21	83.66	0.049188
Summary	0090282503	163,858.74	242.99	0.148292
Summary	0090282926	144,239.87	120.20	0.083333
Summary	0090283529	591,905.80	554.91	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090283705	281,240.67	175.78	0.062502
Summary	0090283984	537,492.77	550.86	0.102487
Summary	0090284478	115,588.57	36.12	0.031249
Summary	0090284536	145,019.08	86.37	0.059558
Summary	0090285036	220,223.37	252.34	0.114584
Summary	0090285134	116,988.24	114.22	0.097634
Summary	0090285447	206,359.40	217.52	0.105408
Summary	0090286161	252,068.61	236.31	0.093748
Summary	0090286194	164,337.62	256.78	0.156252
Summary	0090286377	243,076.30	481.09	0.197917
Summary	0090286980	327,459.63	272.88	0.083332
Summary	0090287025	347,809.37	332.13	0.095492
Summary	0090287275	378,920.18	394.71	0.104167
Summary	0090287307	315,754.34	293.39	0.092917
Summary	0090287317	480,241.79	468.87	0.097632
Summary	0090287503	408,983.97	347.77	0.085033
Summary	0090287674	137,777.89	143.52	0.104168
Summary	0090287704	446,682.69	469.24	0.105050
Summary	0090287743	373,210.67	272.13	0.072916
Summary	0090288052	91,962.83	38.32	0.041669
Summary	0090288408	152,192.92	63.41	0.041664
Summary	0090288445	426,920.65	762.00	0.178488
Summary	0090288885	506,458.04	738.58	0.145832
Summary	0090289138	317,379.74	99.18	0.031250
Summary	0090289623	529,202.56	661.50	0.124999
Summary	0090289728	292,113.76	289.28	0.099030
Summary	0090289822	247,287.57	206.07	0.083332
Summary	0090289860	424,199.26	397.69	0.093751
Summary	0090290043	235,919.04	85.56	0.036267
Summary	0090290851	297,659.34	372.07	0.124999
Summary	0090290995	277,591.11	346.99	0.125000
Summary	0090291213	149,388.84	233.42	0.156250
Summary	0090291329	274,921.53	200.46	0.072915
Summary	0090291381	168,669.56	175.70	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090291432	422,892.85	872.58	0.206336
Summary	0090292068	134,361.71	69.98	0.052083
Summary	0090292361	143,267.13	164.16	0.114583
Summary	0090292495	317,293.06	183.79	0.057924
Summary	0090292556	269,051.82	224.21	0.083333
Summary	0090293071	91,782.20	33.34	0.036325
Summary	0090293134	126,302.50	171.03	0.135413
Summary	0090293339	107,501.59	114.81	0.106798
Summary	0090293348	476,086.83	692.82	0.145524
Summary	0090293936	122,658.20	127.77	0.104168
Summary	0090294205	146,316.32	45.72	0.031247
Summary	0090295155	312,175.68	390.22	0.125000
Summary	0090295357	378,360.43	157.71	0.041682
Summary	0090295671	359,072.77	488.36	0.136006
Summary	0090295727	351,510.11	329.54	0.093750
Summary	0090296707	267,942.29	167.46	0.062499
Summary	0090297475	168,513.11	41.71	0.024752
Summary	0090297480	110,836.33	46.18	0.041665
Summary	0090297503	390,800.59	610.63	0.156251
Summary	0090297532	350,109.21	692.92	0.197915
Summary	0090297649	277,801.43	101.46	0.036522
Summary	0090298094	135,304.06	126.85	0.093752
Summary	0090299051	273,754.65	350.97	0.128206
Summary	0090299448	138,459.29	165.38	0.119443
Summary	0090299483	327,549.64	341.20	0.104167
Summary	0090299529	320,621.46	467.57	0.145832
Summary	0090299629	342,291.66	242.46	0.070834
Summary	0090299892	217,432.48	362.39	0.166668
Summary	0090300049	169,662.73	212.08	0.125001
Summary	0090300181	182,291.28	211.87	0.116226
Summary	0090300238	592,943.81	370.59	0.062500
Summary	0090300239	354,848.00	517.49	0.145834
Summary	0090300653	351,657.33	402.94	0.114583
Summary	0090301132	260,778.85	329.67	0.126417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090301487	306,594.30	255.50	0.083335
Summary	0090301671	97,601.11	142.33	0.145828
Summary	0090302103	424,961.52	354.13	0.083332
Summary	0090302203	403,115.19	267.11	0.066261
Summary	0090303136	303,805.52	379.93	0.125057
Summary	0090303262	304,400.39	412.21	0.135417
Summary	0090303296	134,013.27	98.27	0.073329
Summary	0090303349	530,831.06	442.36	0.083333
Summary	0090304031	124,248.33	181.20	0.145837
Summary	0090304495	197,303.90	267.18	0.135415
Summary	0090304624	291,587.68	227.62	0.078062
Summary	0090306836	170,765.91	17.79	0.010418
Summary	0090306956	148,319.61	38.37	0.025870
Summary	0090307127	299,595.98	77.31	0.025805
Summary	0090307248	256,197.50	229.63	0.089630
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308282	295,809.27	338.95	0.114584
Summary	0090308474	314,083.32	327.17	0.104167
Summary	0090308673	345,949.98	288.29	0.083333
Summary	0090309137	132,807.33	105.72	0.079604
Summary	0090309384	132,439.37	143.21	0.108132
Summary	0090309896	367,878.03	536.49	0.145834
Summary	0090310306	123,254.00	179.75	0.145837
Summary	0090310322	359,183.10	598.64	0.166667
Summary	0090310385	184,264.56	191.94	0.104165
Summary	0090310395	484,262.22	896.45	0.185117
Summary	0090310460	515,699.17	714.87	0.138622
Summary	0090311050	281,837.35	322.94	0.114584
Summary	0090311322	148,211.43	277.90	0.187502
Summary	0090311336	120,006.42	87.50	0.072913
Summary	0090311530	200,944.01	189.96	0.094534
Summary	0090312149	163,214.07	85.01	0.052085
Summary	0090312287	311,485.96	227.13	0.072918
Summary	0090312432	208,405.65	338.87	0.162601

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090313200	209,192.24	196.12	0.093751
Summary	0090313552	171,953.19	143.29	0.083331
Summary	0090314417	360,897.76	300.75	0.083334
Summary	0090314737	160,911.62	198.68	0.123472
Summary	0090314758	285,133.18	326.72	0.114585
Summary	0090315187	287,152.20	273.41	0.095214
Summary	0090315404	176,055.50	220.07	0.125000
Summary	0090316380	261,211.95	272.10	0.104168
Summary	0090316671	429,333.35	404.62	0.094244
Summary	0090316706	238,542.76	472.12	0.197918
Summary	0090316781	93,873.46	93.77	0.099890
Summary	0090317033	170,888.96	231.41	0.135415
Summary	0090317144	155,346.22	258.87	0.166641
Summary	0090317689	55,138.53	48.81	0.088522
Summary	0090317739	128,267.48	160.33	0.124997
Summary	0090318093	149,708.49	87.18	0.058233
Summary	0090318787	249,483.75	467.78	0.187499
Summary	0090319358	136,086.36	110.50	0.081198
Summary	0090319654	139,800.44	116.50	0.083333
Summary	0090319985	247,487.20	360.92	0.145834
Summary	0090320366	331,956.43	518.23	0.156114
Summary	0090320451	96,435.90	70.32	0.072919
Summary	0090320611	441,621.74	223.75	0.050666
Summary	0090320683	328,647.95	547.75	0.166668
Summary	0090320694	128,637.52	227.80	0.177087
Summary	0090320955	53,499.58	61.30	0.114580
Summary	0090321060	156,732.30	155.86	0.099443
Summary	0090321199	101,984.96	136.23	0.133579
Summary	0090321268	409,647.40	42.67	0.010416
Summary	0090321913	126,567.98	49.56	0.039157
Summary	0090321940	259,141.57	240.79	0.092918
Summary	0090322342	191,036.93	199.00	0.104168
Summary	0090322438	388,445.07	566.48	0.145833
Summary	0090322850	204,987.46	234.88	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090323608	243,854.30	279.42	0.114585
Summary	0090323679	374,533.44	312.11	0.083333
Summary	0090323790	184,585.97	115.37	0.062502
Summary	0090323838	239,415.68	257.21	0.107432
Summary	0090323993	370,030.60	501.08	0.135416
Summary	0090324027	354,127.01	184.66	0.052145
Summary	0090324365	194,840.64	166.43	0.085419
Summary	0090324470	273,938.30	114.14	0.041666
Summary	0090324586	314,780.03	360.69	0.114585
Summary	0090325187	132,850.22	4.87	0.003666
Summary	0090325980	272,686.00	255.64	0.093749
Summary	0090326004	354,387.29	406.07	0.114584
Summary	0090326051	415,409.75	613.79	0.147755
Summary	0090326091	294,832.36	491.39	0.166668
Summary	0090326160	228,805.81	309.84	0.135416
Summary	0090326267	103,182.70	61.53	0.059632
Summary	0090326719	100,621.98	57.62	0.057264
Summary	0090327091	166,063.05	178.07	0.107230
Summary	0090327235	230,735.34	222.43	0.096400
Summary	0090327560	253,238.25	290.17	0.114584
Summary	0090327768	335,185.78	136.87	0.040834
Summary	0090328154	245,014.81	153.13	0.062498
Summary	0090328327	361,506.21	179.09	0.049540
Summary	0090328612	271,703.02	424.54	0.156251
Summary	0090329052	213,906.42	155.97	0.072915
Summary	0090329238	139,004.83	202.72	0.145837
Summary	0090329501	239,456.21	49.89	0.020835
Summary	0090329608	139,656.49	110.34	0.079008
Summary	0090330115	156,920.36	211.12	0.134540
Summary	0090330305	90,965.71	43.55	0.047875
Summary	0090330357	267,569.32	492.00	0.183878
Summary	0090331177	304,250.22	247.14	0.081229
Summary	0090331206	138,361.94	86.23	0.062322
Summary	0090331818	453,839.86	756.40	0.166667

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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	0090331954	394,095.29	760.03	0.192854
Summary	0090332217	367,466.30	459.33	0.124999
Summary	0090333231	235,975.30	319.55	0.135417
Summary	0090333645	254,930.92	239.00	0.093751
Summary	0090334318	74,859.57	46.79	0.062504
Summary	0090334645	353,966.93	442.46	0.125000
Summary	0090335259	166,302.40	242.52	0.145831
Summary	0090335339	159,149.48	29.10	0.018285
Summary	0090335725	165,474.41	159.41	0.096335
Summary	0090335940	245,692.74	228.29	0.092917
Summary	0090336263	239,726.54	174.80	0.072916
Summary	0090336430	302,607.12	664.80	0.219691
Summary	0090336443	160,653.18	161.88	0.100764
Summary	0090336490	129,747.48	162.18	0.124997
Summary	0090336536	179,099.45	242.53	0.135416
Summary	0090336554	65,310.17	88.44	0.135415
Summary	0090336600	323,679.01	269.73	0.083333
Summary	0090336877	310,974.97	291.54	0.093750
Summary	0090337040	197,178.13	312.96	0.158719
Summary	0090337325	572,907.36	895.17	0.156250
Summary	0090337476	206,804.42	253.63	0.122642
Summary	0090338070	458,844.92	584.57	0.127400
Summary	0090338343	291,554.80	182.22	0.062499
Summary	0090338445	177,760.11	203.68	0.114581
Summary	0090338449	190,541.86	206.57	0.108412
Summary	0090338579	268,186.62	307.30	0.114584
Summary	0090338629	297,366.71	114.22	0.038410
Summary	0090338768	265,567.24	331.96	0.125000
Summary	0090338852	177,607.77	65.53	0.036896
Summary	0090339862	164,262.85	45.76	0.027858
Summary	0090340023	308,370.46	192.73	0.062500
Summary	0090340167	131,736.08	205.84	0.156252
Summary	0090340289	587,140.59	795.09	0.135417
Summary	0090340964	310,589.85	465.06	0.149734

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090340984	210,136.30	350.23	0.166668
Summary	0090341401	185,141.75	347.14	0.187500
Summary	0090341527	460,748.76	1,062.40	0.230581
Summary	0090341583	213,770.14	229.53	0.107372
Summary	0090341593	235,165.97	353.57	0.150349
Summary	0090341617	228,026.26	95.08	0.041697
Summary	0090342211	154,940.19	161.40	0.104169
Summary	0090342724	220,574.46	344.65	0.156251
Summary	0090342879	208,000.60	238.33	0.114581
Summary	0090343181	87,349.86	72.79	0.083332
Summary	0090344700	59,436.82	105.25	0.177079
Summary	0090344942	192,823.15	220.94	0.114582
Summary	0090345301	194,278.97	263.09	0.135419
Summary	0090345446	160,649.69	47.44	0.029530
Summary	0090345656	294,406.47	521.34	0.177082
Summary	0090345668	58,111.74	72.64	0.125001
Summary	0090346396	88,083.82	59.16	0.067163
Summary	0090346709	415,620.25	39.83	0.009583
Summary	0090346812	212,537.59	287.81	0.135416
Summary	0090347096	59,982.83	17.55	0.029258
Summary	0090347278	153,558.49	175.95	0.114582
Summary	0090347418	395,968.53	89.86	0.022694

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
7	804,172.00	336,858.62	41.889

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090247581	70,708.37	83,535.18	118.140
0090252870	303,837.10	(17,779.72)	(5.852)
0090266457	154,869.97	103,458.07	66.803
0090271494	44,450.77	(1,007.81)	(2.267)
0090276055	51,808.21	80,276.45	154.949
0090318243	51,462.91	(2,381.96)	(4.628)
0090335646	127,034.67	90,758.41	71.444

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
15	2,614,183.36	38,551.56	663,219.54	25.370

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090254189	296,415.43	(2.68)	99,768.75	33.658
0090255889	348,326.16	65.00	47,749.40	13.708
0090264361	114,714.07	25.00	10,761.80	9.381
0090267275	72,788.07	4,943.78	7,059.72	9.699
0090268024	97,982.17	85.00	178,182.70	181.852
0090288375	137,614.56	85.00	13,758.69	9.998
0090290761	277,010.24	(6,384.95)	29,104.78	10.507
0090290826	242,259.39	85.00	60,480.01	24.965
0090291421	165,645.89	25.00	14,473.41	8.738
0090296136	278,777.89	8,937.51	(39,766.55)	(14.265)
0090300585	115,060.39	(15.00)	123,418.27	107.264
0090324232	152,181.17	1,897.97	46,924.18	30.834
0090340553	96,665.94	12,134.40	29,580.19	30.600
0090343760	88,246.62	16,645.53	35,691.28	40.445
0090346866	130,495.37	25.00	6,032.91	4.623

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
290	52,235,446.43	4,448,952.43	8.517

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
0090215284	112,988.78	(3,581.51)	(3.170)
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	(10,187.65)	(5.023)
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222213	208,513.28	3,775.89	1.811
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
0090223539	281,180.88	44,676.08	15.889
0090223681	186,321.09	42,282.42	22.693
0090223792	246,104.63	147,869.06	60.084
0090225086	345,982.62	(32,447.06)	(9.378)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	2,906.67	1.587
0090227949	276,958.33	29,234.22	10.555
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	6,551.87	1.597
0090228536	136,139.74	(7,937.71)	(5.831)
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
0090231522	88,033.12	27,393.93	31.118
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
0090234809	113,334.26	6,632.75	5.852
0090234938	132,735.43	15,335.21	11.553
0090235197	387,059.97	38,409.93	9.924
0090236358	93,118.52	(1,740.71)	(1.869)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090236624	102,039.20	10,564.52	10.353
0090237416	250,434.93	147,581.24	58.930
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
0090239592	184,980.13	38,184.35	20.642
0090239872	72,271.05	23,275.37	32.206
0090240665	160,094.01	(15,995.67)	(9.991)
0090240774	148,127.63	115,332.36	77.860
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
0090244665	39,843.90	59,947.90	150.457
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090246579	271,342.62	164.35	0.061
0090247581	70,708.37	83,535.18	118.140
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
0090252870	303,837.10	(17,779.72)	(5.852)
0090253363	74,782.98	32,064.95	42.877
0090253924	181,774.20	19,776.08	10.879
0090254189	296,415.43	99,768.75	33.658
0090255037	70,103.89	4,197.59	5.988
0090255889	348,326.16	47,749.40	13.708
0090256585	245,369.62	65,589.29	26.731
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)
0090257623	207,925.94	12,638.02	6.078
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)
0090258985	146,904.14	(2,608.60)	(1.776)
0090259058	38,539.01	415.05	1.077

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090259063	381,371.71	(9,845.37)	(2.582)
0090260209	339,878.89	(977.25)	(0.288)
0090260902	231,233.18	15,862.13	6.860
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
0090264027	144,668.01	66,433.68	45.921
0090264361	114,714.07	10,761.80	9.381
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
0090266457	154,869.97	103,458.07	66.803
0090267275	72,788.07	7,059.72	9.699
0090267692	102,052.78	79,481.67	77.883
0090268024	97,982.17	178,182.70	181.852
0090268469	69,818.93	5,074.12	7.268
0090268906	124,707.06	4,907.54	3.935
0090270252	386,393.52	(3,895.17)	(1.008)
0090271494	44,450.77	(1,007.81)	(2.267)
0090271799	403,563.21	(2,039.97)	(0.505)
0090272135	272,899.67	48,069.89	17.614
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
0090273622	143,089.64	25,184.47	17.600
0090273696	63,506.62	11,159.55	17.572

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090276055	51,808.21	80,276.45	154.949
0090276221	127,340.23	6,052.23	4.753
0090276273	83,979.99	5,641.96	6.718
0090277582	284,510.10	7,955.38	2.796
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

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Cumulative Realized Loss Detail

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0090286531	86,336.05	3,563.39	4.127
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090288375	137,614.56	13,758.69	9.998
0090289516	84,116.81	49,083.94	58.352
0090289619	150,879.43	19,872.43	13.171
0090289639	269,506.13	3,325.90	1.234
0090290518	243,245.99	(64,702.70)	(26.600)
0090290607	121,308.06	58,980.18	48.620
0090290761	277,010.24	29,104.78	10.507
0090290826	242,259.39	60,480.01	24.965
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090291421	165,645.89	14,473.41	8.738
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	6,556.61	4.259
0090295447	63,195.49	620.61	0.982
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(39,766.55)	(14.265)
0090296956	97,477.94	1,191.68	1.223
0090297343	48,753.02	(134.57)	(0.276)
0090297568	370,795.26	11,586.24	3.125
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090299105	253,813.97	20,690.23	8.152

Contact:
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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2025
 04-Jun-2025 12:09:53 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090300585	115,060.39	123,418.27	107.264
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)
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
0090306783	278,037.92	(8,252.41)	(2.968)
0090306831	59,708.86	36,973.14	61.922
0090307224	70,962.94	541.82	0.764
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	18,866.98	31.987
0090309101	96,228.51	5,797.30	6.025
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090316730	392,045.98	14,134.63	3.605
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)
0090318243	51,462.91	(2,381.96)	(4.628)
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)
0090322931	266,238.36	79,985.98	30.043
0090322973	149,729.97	10,457.13	6.984
0090323507	87,598.63	68,700.06	78.426
0090324066	408,187.04	15,760.15	3.861
0090324232	152,181.17	46,924.18	30.834
0090324511	119,290.64	15,573.53	13.055
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
0090330345	141,787.24	57,277.09	40.397
0090332242	112,435.16	12,684.26	11.281

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2025
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090332316	106,646.92	3,352.41	3.143
0090332343	106,479.90	3,322.47	3.120
0090332370	203,980.03	23,495.09	11.518
0090333051	118,277.13	(17,983.10)	(15.204)
0090333124	316,629.71	10,152.20	3.206
0090333568	105,284.85	(22,617.81)	(21.482)
0090333706	143,237.05	16,693.50	11.654
0090334031	174,464.39	(41,430.84)	(23.747)
0090335071	151,550.50	6,802.98	4.489
0090335646	127,034.67	90,758.41	71.444
0090335732	59,702.57	16,825.23	28.182
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
0090340553	96,665.94	29,580.19	30.600
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)
0090343760	88,246.62	35,691.28	40.445
0090343964	61,658.90	4,386.86	7.115
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	6,032.91	4.623
0090347217	122,470.08	(19,559.36)	(15.971)
0090347559	244,816.40	15,681.38	6.405

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	22	3,418,355.36	375,410.18	0.009 %	0	0.00	0.00	0.000 %	22	3,418,355.36	375,410.18	0.009 %

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	0090247581	76,000.00	4.125 %	IL	95.00	360	70,708.37	05/31/2025	83,535.18	83,535.18
Summary	0090252870	279,000.00	3.000 %	MN	90.00	360	303,837.10	05/31/2025	(17,779.72)	(17,779.72)
Summary	0090254189	314,000.00	4.625 %	CA	95.00	360	296,415.43	01/31/2025	(2.68)	99,768.75
Summary	0090255889	315,000.00	4.250 %	IL	85.00	360	348,326.16	03/31/2025	65.00	47,749.40
Summary	0090264361	120,000.00	5.000 %	OH	97.00	360	114,714.07	05/31/2022	25.00	10,761.80
Summary	0090266457	162,000.00	5.375 %	TX	95.00	360	154,869.97	05/31/2025	103,458.07	103,458.07
Summary	0090267275	68,000.00	3.875 %	NC	97.00	360	72,788.07	03/31/2025	4,943.78	7,059.72
Summary	0090268024	103,000.00	4.375 %	LA	95.00	360	97,982.17	04/30/2025	85.00	178,182.70
Summary	0090271494	51,000.00	4.375 %	KS	93.00	360	44,450.77	05/31/2025	(1,007.81)	(1,007.81)
Summary	0090276055	55,000.00	5.500 %	KY	97.00	360	51,808.21	05/31/2025	80,276.45	80,276.45
Summary	0090288375	150,000.00	4.875 %	PA	97.00	360	137,614.56	10/31/2024	85.00	13,758.69
Summary	0090290761	295,000.00	4.625 %	LA	97.00	360	277,010.24	01/31/2025	(6,384.95)	29,104.78
Summary	0090290826	252,000.00	4.625 %	CA	97.00	360	242,259.39	04/30/2025	85.00	60,480.01
Summary	0090291421	170,000.00	4.250 %	FL	85.00	360	165,645.89	08/31/2023	25.00	14,473.41
Summary	0090296136	291,000.00	4.250 %	NJ	97.00	360	278,777.89	03/31/2022	8,937.51	(39,766.55)
Summary	0090300585	114,000.00	4.250 %	LA	90.00	360	115,060.39	03/31/2025	(15.00)	123,418.27
Summary	0090318243	59,000.00	4.560 %	OH	95.00	360	51,462.91	05/31/2025	(2,381.96)	(2,381.96)
Summary	0090324232	108,000.00	4.500 %	FL	90.00	360	152,181.17	03/31/2025	1,897.97	46,924.18
Summary	0090335646	130,000.00	4.500 %	MN	97.00	360	127,034.67	05/31/2025	90,758.41	90,758.41
Summary	0090340553	76,000.00	4.375 %	OH	95.00	360	96,665.94	03/31/2025	12,134.40	29,580.19
Summary	0090343760	95,000.00	5.125 %	KY	97.00	360	88,246.62	03/31/2025	16,645.53	35,691.28
Summary	0090346866	136,000.00	4.625 %	FL	95.00	360	130,495.37	11/30/2022	25.00	6,032.91

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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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.

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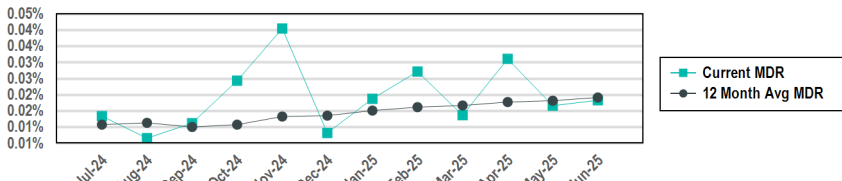
Realized Loss Report - Collateral

Summary

MDR

Current Month0.018 %
3 Month Average0.022 %
12 Month Average0.019 %

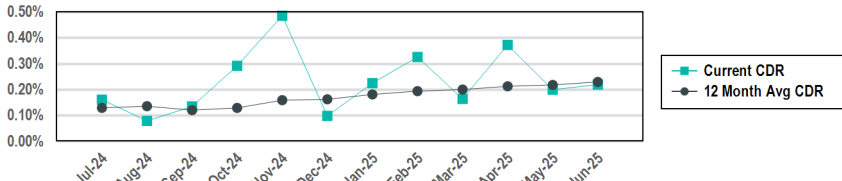
MDR: Current vs. 12mo Average



CDR

Current Month0.220 %
3 Month Average0.264 %
12 Month Average0.230 %

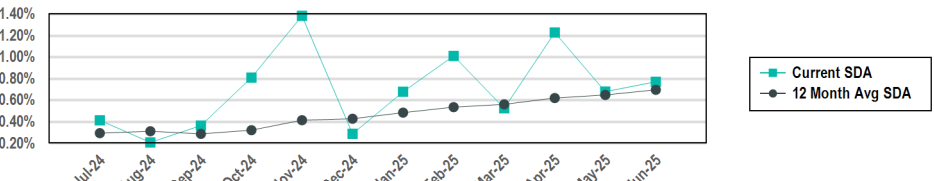
CDR: Current vs. 12mo Average



SDA

Current Month0.772 %
3 Month Average0.894 %
12 Month Average0.698 %

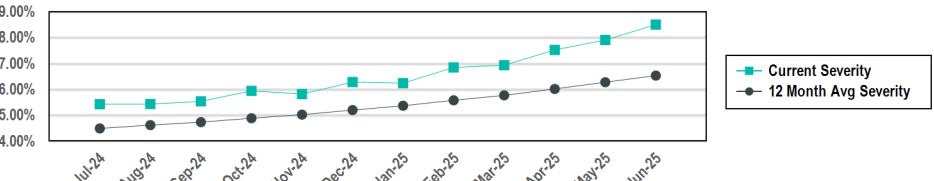
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative)8.517 %
3 Month Average (Cumulative)7.993 %
12 Month Average (Cumulative)6.546 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



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.

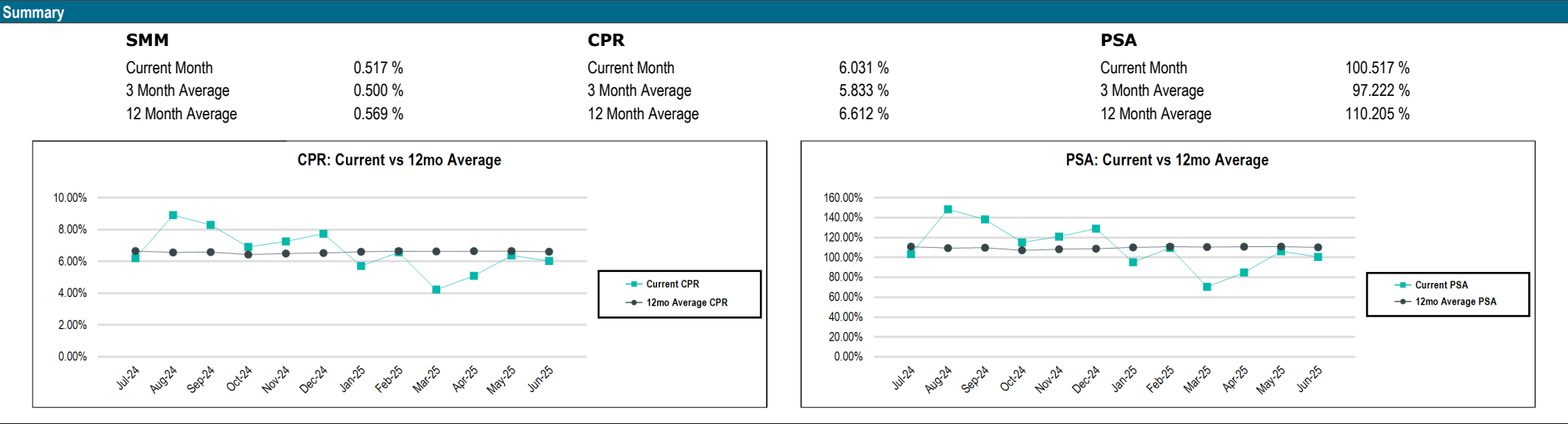
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Prepayment Rates



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
0090325292	145,075.23	0.00	0.000 %	145,075.23
Total	145,075.23	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
153	29,628,273.94

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Connecticut Avenue Securities
Credit-Linked Notes
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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>

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Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification
The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment. Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches. Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.