

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Jun-2022
 07-Jun-2022 3:31:08 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		06/24/2022	0.00000 %	5,509,972,163.63	0.00	124,515,853.79	0.00	5,385,457,868.53	124,515,853.79	0.00
2M-1	30711XC28	06/24/2022	1.65571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/24/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	06/24/2022	3.20571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		06/24/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	06/24/2022	3.20571 %	13,822,360.02	40,617.94	1,275,400.49	0.00	12,546,959.53	1,316,018.43	0.00
2M-BH		06/24/2022	0.00000 %	156,581,923.45	0.00	14,447,942.39	0.00	142,133,981.06	14,447,942.39	0.00
2M-2C	30711XC77	06/24/2022	3.20571 %	18,988,182.33	55,798.06	0.00	0.00	18,988,182.33	55,798.06	0.00
2M-CH		06/24/2022	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	06/24/2022	3.20571 %	32,810,542.35	96,415.99	1,275,400.49	0.00	31,535,141.86	1,371,816.48	0.00
2M-2H		06/24/2022	0.00000 %	371,683,115.12	0.00	14,447,942.39	0.00	357,235,172.73	14,447,942.39	0.00
2B-1	30711XC44	06/24/2022	5.00571 %	151,053,000.00	693,116.89	0.00	0.00	151,053,000.00	693,116.89	0.00
2B-1H		06/24/2022	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		06/24/2022	0.00000 %	132,278,551.88	0.00	0.00	326,273.97	131,952,277.91	0.00	551,143.09
2A-I1	30711XC93	06/24/2022	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	06/24/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	06/24/2022	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	06/24/2022	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	06/24/2022	1.70000 %	0.00	21,539.84	0.00	0.00	0.00	21,539.84	0.00
2B-I2	30711XE34	06/24/2022	1.30000 %	0.00	16,471.65	0.00	0.00	0.00	16,471.65	0.00
2B-I3	30711XE59	06/24/2022	0.90000 %	0.00	11,403.45	0.00	0.00	0.00	11,403.45	0.00
2B-I4	30711XH98	06/24/2022	0.50000 %	0.00	6,335.25	0.00	0.00	0.00	6,335.25	0.00
2C-I1	30711XE83	06/24/2022	1.70000 %	0.00	29,589.92	0.00	0.00	0.00	29,589.92	0.00
2C-I2	30711XF25	06/24/2022	1.30000 %	0.00	22,627.58	0.00	0.00	0.00	22,627.58	0.00
2C-I3	30711XF41	06/24/2022	0.90000 %	0.00	15,665.25	0.00	0.00	0.00	15,665.25	0.00
2C-I4	30711XF66	06/24/2022	0.50000 %	0.00	8,702.92	0.00	0.00	0.00	8,702.92	0.00
2E-A1	30711XC85	06/24/2022	1.50571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	06/24/2022	1.90571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	06/24/2022	2.30571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	06/24/2022	2.70571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	06/24/2022	1.50571 %	13,822,360.02	19,078.09	1,275,400.49	0.00	12,546,959.53	1,294,478.58	0.00

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Series 2018-C02



Distribution Date: 27-Jun-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XE26	06/24/2022	1.90571 %	13,822,360.02	24,146.29	1,275,400.49	0.00	12,546,959.53	1,299,546.78	0.00
2E-B3	30711XE42	06/24/2022	2.30571 %	13,822,360.02	29,214.49	1,275,400.49	0.00	12,546,959.53	1,304,614.98	0.00
2E-B4	30711XE67	06/24/2022	2.70571 %	13,822,360.02	34,282.69	1,275,400.49	0.00	12,546,959.53	1,309,683.18	0.00
2E-C1	30711XE75	06/24/2022	1.50571 %	18,988,182.33	26,208.14	0.00	0.00	18,988,182.33	26,208.14	0.00
2E-C2	30711XE91	06/24/2022	1.90571 %	18,988,182.33	33,170.47	0.00	0.00	18,988,182.33	33,170.47	0.00
2E-C3	30711XF33	06/24/2022	2.30571 %	18,988,182.33	40,132.81	0.00	0.00	18,988,182.33	40,132.81	0.00
2E-C4	30711XF58	06/24/2022	2.70571 %	18,988,182.33	47,095.14	0.00	0.00	18,988,182.33	47,095.14	0.00
2E-D1	30711XF74	06/24/2022	1.50571 %	13,822,360.02	19,078.09	1,275,400.49	0.00	12,546,959.53	1,294,478.58	0.00
2E-D2	30711XF82	06/24/2022	1.90571 %	13,822,360.02	24,146.29	1,275,400.49	0.00	12,546,959.53	1,299,546.78	0.00
2E-D3	30711XF90	06/24/2022	2.30571 %	13,822,360.02	29,214.49	1,275,400.49	0.00	12,546,959.53	1,304,614.98	0.00
2E-D4	30711XG24	06/24/2022	2.70571 %	13,822,360.02	34,282.69	1,275,400.49	0.00	12,546,959.53	1,309,683.18	0.00
2E-D5	30711XG32	06/24/2022	3.20571 %	13,822,360.02	40,617.94	1,275,400.49	0.00	12,546,959.53	1,316,018.43	0.00
2E-F1	30711XG40	06/24/2022	1.50571 %	32,810,542.35	45,286.23	1,275,400.49	0.00	31,535,141.86	1,320,686.72	0.00
2E-F2	30711XG57	06/24/2022	1.90571 %	32,810,542.35	57,316.76	1,275,400.49	0.00	31,535,141.86	1,332,717.25	0.00
2E-F3	30711XG65	06/24/2022	2.30571 %	32,810,542.35	69,347.30	1,275,400.49	0.00	31,535,141.86	1,344,747.79	0.00
2E-F4	30711XG73	06/24/2022	2.70571 %	32,810,542.35	81,377.83	1,275,400.49	0.00	31,535,141.86	1,356,778.32	0.00
2E-F5	30711XG81	06/24/2022	3.20571 %	32,810,542.35	96,415.99	1,275,400.49	0.00	31,535,141.86	1,371,816.48	0.00
2X-1	30711XG99	06/24/2022	1.70000 %	0.00	21,539.84	0.00	0.00	0.00	21,539.84	0.00
2X-2	30711XH23	06/24/2022	1.30000 %	0.00	16,471.65	0.00	0.00	0.00	16,471.65	0.00
2X-3	30711XH31	06/24/2022	0.90000 %	0.00	11,403.45	0.00	0.00	0.00	11,403.45	0.00
2X-4	30711XH49	06/24/2022	0.50000 %	0.00	6,335.25	0.00	0.00	0.00	6,335.25	0.00
2Y-1	30711XH56	06/24/2022	1.70000 %	0.00	51,129.76	0.00	0.00	0.00	51,129.76	0.00
2Y-2	30711XH64	06/24/2022	1.30000 %	0.00	39,099.23	0.00	0.00	0.00	39,099.23	0.00
2Y-3	30711XH72	06/24/2022	0.90000 %	0.00	27,068.70	0.00	0.00	0.00	27,068.70	0.00
2Y-4	30711XH80	06/24/2022	0.50000 %	0.00	15,038.17	0.00	0.00	0.00	15,038.17	0.00
Totals				6,974,648,814.70	1,956,782.52	173,818,146.41	326,273.97	6,800,505,953.01	175,774,928.93	551,143.09

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Jun-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	5,509,972,163.63	9,709,645.12	114,806,208.67	0.00	0.00	124,515,853.79	5,385,457,868.53	0.21279537	124,515,853.79
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	13,822,360.02	99,454.69	1,175,945.79	0.00	0.00	1,275,400.49	12,546,959.53	0.66077728	1,275,400.49
2M-BH	215,101,191.67	156,581,923.45	1,126,638.81	13,321,303.58	0.00	0.00	14,447,942.39	142,133,981.06	0.66077728	14,447,942.39
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	32,810,542.35	99,454.69	1,175,945.79	0.00	0.00	1,275,400.49	31,535,141.86	0.55359243	1,275,400.49
2M-2H	645,303,575.00	371,683,115.12	1,126,638.81	13,321,303.58	0.00	0.00	14,447,942.39	357,235,172.73	0.55359243	14,447,942.39
2B-1	151,053,000.00	151,053,000.00	0.00	0.00	0.00	0.00	0.00	151,053,000.00	1.00000000	0.00
2B-1H	7,951,103.00	7,951,103.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00	1.00000000	0.00
2B-2H	132,503,421.00	132,278,551.88	0.00	0.00	0.00	326,273.97	326,273.97	131,952,277.91	0.99584054	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	13,822,360.02	99,454.69	1,175,945.79	0.00	0.00	1,275,400.49	12,546,959.53	0.66077728	1,275,400.49
2E-B2	18,988,182.33	13,822,360.02	99,454.69	1,175,945.79	0.00	0.00	1,275,400.49	12,546,959.53	0.66077728	1,275,400.49
2E-B3	18,988,182.33	13,822,360.02	99,454.69	1,175,945.79	0.00	0.00	1,275,400.49	12,546,959.53	0.66077728	1,275,400.49

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	18,988,182.33	13,822,360.02	99,454.69	1,175,945.79	0.00	0.00	1,275,400.49	12,546,959.53	0.66077728	1,275,400.49
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	13,822,360.02	99,454.69	1,175,945.79	0.00	0.00	1,275,400.49	12,546,959.53	0.33038864	1,275,400.49
2E-D2	37,976,364.67	13,822,360.02	99,454.69	1,175,945.79	0.00	0.00	1,275,400.49	12,546,959.53	0.33038864	1,275,400.49
2E-D3	37,976,364.67	13,822,360.02	99,454.69	1,175,945.79	0.00	0.00	1,275,400.49	12,546,959.53	0.33038864	1,275,400.49
2E-D4	37,976,364.67	13,822,360.02	99,454.69	1,175,945.79	0.00	0.00	1,275,400.49	12,546,959.53	0.33038864	1,275,400.49
2E-D5	37,976,364.67	13,822,360.02	99,454.69	1,175,945.79	0.00	0.00	1,275,400.49	12,546,959.53	0.33038864	1,275,400.49
2E-F1	37,976,364.67	32,810,542.35	99,454.69	1,175,945.79	0.00	0.00	1,275,400.49	31,535,141.86	0.83038864	1,275,400.49
2E-F2	37,976,364.67	32,810,542.35	99,454.69	1,175,945.79	0.00	0.00	1,275,400.49	31,535,141.86	0.83038864	1,275,400.49
2E-F3	37,976,364.67	32,810,542.35	99,454.69	1,175,945.79	0.00	0.00	1,275,400.49	31,535,141.86	0.83038864	1,275,400.49
2E-F4	37,976,364.67	32,810,542.35	99,454.69	1,175,945.79	0.00	0.00	1,275,400.49	31,535,141.86	0.83038864	1,275,400.49
2E-F5	37,976,364.67	32,810,542.35	99,454.69	1,175,945.79	0.00	0.00	1,275,400.49	31,535,141.86	0.83038864	1,275,400.49
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	6,974,648,814.70	13,554,197.78	160,263,948.47	0.00	326,273.97	174,144,420.38	6,800,505,953.01	0.24452951	173,818,146.41

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	217.71530061	0.38365680	4.53633294	0.00000000	0.00000000	4.91998974	212.79537245	0.21279537	4.91998974
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	727.94540203	5.23771514	61.93040332	0.00000000	0.00000000	67.16811898	660.77728305	0.66077728	67.16811898
2M-BH	215,101,191.67	727.94540204	5.23771533	61.93040344	0.00000000	0.00000000	67.16811877	660.77728327	0.66077728	67.16811877
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	575.98180058	1.74590505	20.64346777	0.00000000	0.00000000	22.38937299	553.59242758	0.55359243	22.38937299
2M-2H	645,303,575.00	575.98180069	1.74590511	20.64346781	0.00000000	0.00000000	22.38937292	553.59242777	0.55359243	22.38937292
2B-1	151,053,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	7,951,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	998.30291838	0.00000000	0.00000000	0.00000000	2.46238148	2.46238148	995.84053690	0.99584054	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	727.94540203	5.23771514	61.93040332	0.00000000	0.00000000	67.16811898	660.77728305	0.66077728	67.16811898
2E-B2	18,988,182.33	727.94540203	5.23771514	61.93040332	0.00000000	0.00000000	67.16811898	660.77728305	0.66077728	67.16811898
2E-B3	18,988,182.33	727.94540203	5.23771514	61.93040332	0.00000000	0.00000000	67.16811898	660.77728305	0.66077728	67.16811898

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Jun-2022
07-Jun-2022 3:31:09 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	18,988,182.33	727.94540203	5.23771514	61.93040332	0.00000000	0.00000000	67.16811898	660.77728305	0.66077728	67.16811898
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	363.97270092	2.61885757	30.96520165	0.00000000	0.00000000	33.58405948	330.38864144	0.33038864	33.58405948
2E-D2	37,976,364.67	363.97270092	2.61885757	30.96520165	0.00000000	0.00000000	33.58405948	330.38864144	0.33038864	33.58405948
2E-D3	37,976,364.67	363.97270092	2.61885757	30.96520165	0.00000000	0.00000000	33.58405948	330.38864144	0.33038864	33.58405948
2E-D4	37,976,364.67	363.97270092	2.61885757	30.96520165	0.00000000	0.00000000	33.58405948	330.38864144	0.33038864	33.58405948
2E-D5	37,976,364.67	363.97270092	2.61885757	30.96520165	0.00000000	0.00000000	33.58405948	330.38864144	0.33038864	33.58405948
2E-F1	37,976,364.67	863.97270079	2.61885757	30.96520165	0.00000000	0.00000000	33.58405948	830.38864130	0.83038864	33.58405948
2E-F2	37,976,364.67	863.97270079	2.61885757	30.96520165	0.00000000	0.00000000	33.58405948	830.38864130	0.83038864	33.58405948
2E-F3	37,976,364.67	863.97270079	2.61885757	30.96520165	0.00000000	0.00000000	33.58405948	830.38864130	0.83038864	33.58405948
2E-F4	37,976,364.67	863.97270079	2.61885757	30.96520165	0.00000000	0.00000000	33.58405948	830.38864130	0.83038864	33.58405948
2E-F5	37,976,364.67	863.97270079	2.61885757	30.96520165	0.00000000	0.00000000	33.58405948	830.38864130	0.83038864	33.58405948
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Jun-2022
07-Jun-2022 3:31:09 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	5,509,972,163.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,385,457,868.53
2M-1	N/A	N/A	1.65571 %	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	3.20571 %	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	05/25/22 - 06/26/22	33	3.20571 %	13,822,360.02	40,617.94	0.00	0.00	0.00	0.00	40,617.94	0.00	12,546,959.53
2M-BH	N/A	N/A	0.00000 %	156,581,923.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	142,133,981.06
2M-2C	05/25/22 - 06/26/22	33	3.20571 %	18,988,182.33	55,798.06	0.00	0.00	0.00	0.00	55,798.06	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	05/25/22 - 06/26/22	33	3.20571 %	32,810,542.35	96,415.99	0.00	0.00	0.00	0.00	96,415.99	0.00	31,535,141.86
2M-2H	N/A	N/A	0.00000 %	371,683,115.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	357,235,172.73
2B-1	05/25/22 - 06/26/22	33	5.00571 %	151,053,000.00	693,116.89	0.00	0.00	0.00	0.00	693,116.89	0.00	151,053,000.00
2B-1H	N/A	N/A	0.00000 %	7,951,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00
2B-2H	N/A	N/A	0.00000 %	132,278,551.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	131,952,277.91
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	05/25/22 - 06/26/22	33	1.70000 %	13,822,360.02	21,539.84	0.00	0.00	0.00	0.00	21,539.84	0.00	12,546,959.53
2B-I2	05/25/22 - 06/26/22	33	1.30000 %	13,822,360.02	16,471.65	0.00	0.00	0.00	0.00	16,471.65	0.00	12,546,959.53
2B-I3	05/25/22 - 06/26/22	33	0.90000 %	13,822,360.02	11,403.45	0.00	0.00	0.00	0.00	11,403.45	0.00	12,546,959.53
2B-I4	05/25/22 - 06/26/22	33	0.50000 %	13,822,360.02	6,335.25	0.00	0.00	0.00	0.00	6,335.25	0.00	12,546,959.53
2C-I1	05/25/22 - 06/26/22	33	1.70000 %	18,988,182.33	29,589.92	0.00	0.00	0.00	0.00	29,589.92	0.00	18,988,182.33
2C-I2	05/25/22 - 06/26/22	33	1.30000 %	18,988,182.33	22,627.58	0.00	0.00	0.00	0.00	22,627.58	0.00	18,988,182.33
2C-I3	05/25/22 - 06/26/22	33	0.90000 %	18,988,182.33	15,665.25	0.00	0.00	0.00	0.00	15,665.25	0.00	18,988,182.33
2C-I4	05/25/22 - 06/26/22	33	0.50000 %	18,988,182.33	8,702.92	0.00	0.00	0.00	0.00	8,702.92	0.00	18,988,182.33
2E-A1	N/A	N/A	1.50571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.90571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	2.30571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.70571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	05/25/22 - 06/26/22	33	1.50571 %	13,822,360.02	19,078.09	0.00	0.00	0.00	0.00	19,078.09	0.00	12,546,959.53
2E-B2	05/25/22 - 06/26/22	33	1.90571 %	13,822,360.02	24,146.29	0.00	0.00	0.00	0.00	24,146.29	0.00	12,546,959.53

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Jun-2022
 07-Jun-2022 3:31:09 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	05/25/22 - 06/26/22	33	2.30571 %	13,822,360.02	29,214.49	0.00	0.00	0.00	0.00	29,214.49	0.00	12,546,959.53
2E-B4	05/25/22 - 06/26/22	33	2.70571 %	13,822,360.02	34,282.69	0.00	0.00	0.00	0.00	34,282.69	0.00	12,546,959.53
2E-C1	05/25/22 - 06/26/22	33	1.50571 %	18,988,182.33	26,208.14	0.00	0.00	0.00	0.00	26,208.14	0.00	18,988,182.33
2E-C2	05/25/22 - 06/26/22	33	1.90571 %	18,988,182.33	33,170.47	0.00	0.00	0.00	0.00	33,170.47	0.00	18,988,182.33
2E-C3	05/25/22 - 06/26/22	33	2.30571 %	18,988,182.33	40,132.81	0.00	0.00	0.00	0.00	40,132.81	0.00	18,988,182.33
2E-C4	05/25/22 - 06/26/22	33	2.70571 %	18,988,182.33	47,095.14	0.00	0.00	0.00	0.00	47,095.14	0.00	18,988,182.33
2E-D1	05/25/22 - 06/26/22	33	1.50571 %	13,822,360.02	19,078.09	0.00	0.00	0.00	0.00	19,078.09	0.00	12,546,959.53
2E-D2	05/25/22 - 06/26/22	33	1.90571 %	13,822,360.02	24,146.29	0.00	0.00	0.00	0.00	24,146.29	0.00	12,546,959.53
2E-D3	05/25/22 - 06/26/22	33	2.30571 %	13,822,360.02	29,214.49	0.00	0.00	0.00	0.00	29,214.49	0.00	12,546,959.53
2E-D4	05/25/22 - 06/26/22	33	2.70571 %	13,822,360.02	34,282.69	0.00	0.00	0.00	0.00	34,282.69	0.00	12,546,959.53
2E-D5	05/25/22 - 06/26/22	33	3.20571 %	13,822,360.02	40,617.94	0.00	0.00	0.00	0.00	40,617.94	0.00	12,546,959.53
2E-F1	05/25/22 - 06/26/22	33	1.50571 %	32,810,542.35	45,286.23	0.00	0.00	0.00	0.00	45,286.23	0.00	31,535,141.86
2E-F2	05/25/22 - 06/26/22	33	1.90571 %	32,810,542.35	57,316.76	0.00	0.00	0.00	0.00	57,316.76	0.00	31,535,141.86
2E-F3	05/25/22 - 06/26/22	33	2.30571 %	32,810,542.35	69,347.30	0.00	0.00	0.00	0.00	69,347.30	0.00	31,535,141.86
2E-F4	05/25/22 - 06/26/22	33	2.70571 %	32,810,542.35	81,377.83	0.00	0.00	0.00	0.00	81,377.83	0.00	31,535,141.86
2E-F5	05/25/22 - 06/26/22	33	3.20571 %	32,810,542.35	96,415.99	0.00	0.00	0.00	0.00	96,415.99	0.00	31,535,141.86
2X-1	05/25/22 - 06/26/22	33	1.70000 %	13,822,360.02	21,539.84	0.00	0.00	0.00	0.00	21,539.84	0.00	12,546,959.54
2X-2	05/25/22 - 06/26/22	33	1.30000 %	13,822,360.02	16,471.65	0.00	0.00	0.00	0.00	16,471.65	0.00	12,546,959.54
2X-3	05/25/22 - 06/26/22	33	0.90000 %	13,822,360.02	11,403.45	0.00	0.00	0.00	0.00	11,403.45	0.00	12,546,959.54
2X-4	05/25/22 - 06/26/22	33	0.50000 %	13,822,360.02	6,335.25	0.00	0.00	0.00	0.00	6,335.25	0.00	12,546,959.54
2Y-1	05/25/22 - 06/26/22	33	1.70000 %	32,810,542.36	51,129.76	0.00	0.00	0.00	0.00	51,129.76	0.00	31,535,141.87
2Y-2	05/25/22 - 06/26/22	33	1.30000 %	32,810,542.36	39,099.23	0.00	0.00	0.00	0.00	39,099.23	0.00	31,535,141.87
2Y-3	05/25/22 - 06/26/22	33	0.90000 %	32,810,542.36	27,068.70	0.00	0.00	0.00	0.00	27,068.70	0.00	31,535,141.87
2Y-4	05/25/22 - 06/26/22	33	0.50000 %	32,810,542.36	15,038.17	0.00	0.00	0.00	0.00	15,038.17	0.00	31,535,141.87
Totals					1,956,782.52	0.00	0.00	0.00	0.00	1,956,782.52	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Jun-2022
07-Jun-2022 3:31:09 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 %	217.71530061	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	212.79537245
2M-1	188,817,000.00	1.65571 %	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	3.20571 %	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	3.20571 %	727.94540203	2.13911681	0.00000000	0.00000000	0.00000000	0.00000000	2.13911681	0.00000000	660.77728305
2M-BH	215,101,191.67	0.00000 %	727.94540204	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	660.77728327
2M-2C	18,988,182.33	3.20571 %	1000.00000000	2.93856774	0.00000000	0.00000000	0.00000000	0.00000000	2.93856774	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	3.20571 %	575.98180058	1.69256134	0.00000000	0.00000000	0.00000000	0.00000000	1.69256134	0.00000000	553.59242758
2M-2H	645,303,575.00	0.00000 %	575.98180069	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	553.59242777
2B-1	151,053,000.00	5.00571 %	1000.00000000	4.58856752	0.00000000	0.00000000	0.00000000	0.00000000	4.58856752	0.00000000	1000.00000000
2B-1H	7,951,103.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	132,503,421.00	0.00000 %	998.30291838	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.84053690
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 %	727.94540203	1.13438135	0.00000000	0.00000000	0.00000000	0.00000000	1.13438135	0.00000000	660.77728305
2B-I2	0.00	1.30000 %	727.94540203	0.86746850	0.00000000	0.00000000	0.00000000	0.00000000	0.86746850	0.00000000	660.77728305
2B-I3	0.00	0.90000 %	727.94540203	0.60055511	0.00000000	0.00000000	0.00000000	0.00000000	0.60055511	0.00000000	660.77728305
2B-I4	0.00	0.50000 %	727.94540203	0.33364173	0.00000000	0.00000000	0.00000000	0.00000000	0.33364173	0.00000000	660.77728305
2C-I1	0.00	1.70000 %	1000.00000000	1.55833347	0.00000000	0.00000000	0.00000000	0.00000000	1.55833347	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.19166646	0.00000000	0.00000000	0.00000000	0.00000000	1.19166646	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.82499998	0.00000000	0.00000000	0.00000000	0.00000000	0.82499998	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.45833350	0.00000000	0.00000000	0.00000000	0.00000000	0.45833350	0.00000000	1000.00000000
2E-A1	18,988,182.33	1.50571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	1.90571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	2.30571 %	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	2.70571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	1.50571 %	727.94540203	1.00473493	0.00000000	0.00000000	0.00000000	0.00000000	1.00473493	0.00000000	660.77728305
2E-B2	18,988,182.33	1.90571 %	727.94540203	1.27164831	0.00000000	0.00000000	0.00000000	0.00000000	1.27164831	0.00000000	660.77728305
2E-B3	18,988,182.33	2.30571 %	727.94540203	1.53856170	0.00000000	0.00000000	0.00000000	0.00000000	1.53856170	0.00000000	660.77728305
2E-B4	18,988,182.33	2.70571 %	727.94540203	1.80547508	0.00000000	0.00000000	0.00000000	0.00000000	1.80547508	0.00000000	660.77728305
2E-C1	18,988,182.33	1.50571 %	1000.00000000	1.38023427	0.00000000	0.00000000	0.00000000	0.00000000	1.38023427	0.00000000	1000.00000000
2E-C2	18,988,182.33	1.90571 %	1000.00000000	1.74690075	0.00000000	0.00000000	0.00000000	0.00000000	1.74690075	0.00000000	1000.00000000
2E-C3	18,988,182.33	2.30571 %	1000.00000000	2.11356776	0.00000000	0.00000000	0.00000000	0.00000000	2.11356776	0.00000000	1000.00000000
2E-C4	18,988,182.33	2.70571 %	1000.00000000	2.48023424	0.00000000	0.00000000	0.00000000	0.00000000	2.48023424	0.00000000	1000.00000000
2E-D1	37,976,364.67	1.50571 %	363.97270092	0.50236746	0.00000000	0.00000000	0.00000000	0.00000000	0.50236746	0.00000000	330.38864144
2E-D2	37,976,364.67	1.90571 %	363.97270092	0.63582416	0.00000000	0.00000000	0.00000000	0.00000000	0.63582416	0.00000000	330.38864144
2E-D3	37,976,364.67	2.30571 %	363.97270092	0.76928085	0.00000000	0.00000000	0.00000000	0.00000000	0.76928085	0.00000000	330.38864144
2E-D4	37,976,364.67	2.70571 %	363.97270092	0.90273754	0.00000000	0.00000000	0.00000000	0.00000000	0.90273754	0.00000000	330.38864144
2E-D5	37,976,364.67	3.20571 %	363.97270092	1.06955840	0.00000000	0.00000000	0.00000000	0.00000000	1.06955840	0.00000000	330.38864144
2E-F1	37,976,364.67	1.50571 %	863.97270079	1.19248460	0.00000000	0.00000000	0.00000000	0.00000000	1.19248460	0.00000000	830.38864130
2E-F2	37,976,364.67	1.90571 %	863.97270079	1.50927453	0.00000000	0.00000000	0.00000000	0.00000000	1.50927453	0.00000000	830.38864130
2E-F3	37,976,364.67	2.30571 %	863.97270079	1.82606473	0.00000000	0.00000000	0.00000000	0.00000000	1.82606473	0.00000000	830.38864130
2E-F4	37,976,364.67	2.70571 %	863.97270079	2.14285466	0.00000000	0.00000000	0.00000000	0.00000000	2.14285466	0.00000000	830.38864130
2E-F5	37,976,364.67	3.20571 %	863.97270079	2.53884201	0.00000000	0.00000000	0.00000000	0.00000000	2.53884201	0.00000000	830.38864130
2X-1	0.00	1.70000 %	363.97270092	0.56719068	0.00000000	0.00000000	0.00000000	0.00000000	0.56719068	0.00000000	330.38864170
2X-2	0.00	1.30000 %	363.97270092	0.43373425	0.00000000	0.00000000	0.00000000	0.00000000	0.43373425	0.00000000	330.38864170
2X-3	0.00	0.90000 %	363.97270092	0.30027756	0.00000000	0.00000000	0.00000000	0.00000000	0.30027756	0.00000000	330.38864170
2X-4	0.00	0.50000 %	363.97270092	0.16682086	0.00000000	0.00000000	0.00000000	0.00000000	0.16682086	0.00000000	330.38864170
2Y-1	0.00	1.70000 %	863.97270105	1.34635741	0.00000000	0.00000000	0.00000000	0.00000000	1.34635741	0.00000000	830.38864157
2Y-2	0.00	1.30000 %	863.97270105	1.02956748	0.00000000	0.00000000	0.00000000	0.00000000	1.02956748	0.00000000	830.38864157
2Y-3	0.00	0.90000 %	863.97270105	0.71277755	0.00000000	0.00000000	0.00000000	0.00000000	0.71277755	0.00000000	830.38864157
2Y-4	0.00	0.50000 %	863.97270105	0.39598761	0.00000000	0.00000000	0.00000000	0.00000000	0.39598761	0.00000000	830.38864157

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

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

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Connecticut Avenue Securities

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,410,374.00
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(326,273.97)
Total Deposits	2,084,100.03
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,064,933.37
Total Withdrawals (Pool Distribution Amount)	2,084,100.03
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	140,563,911.94
Total Principal Reduction Cumulative	20,435,499,328.89
Scheduled Principal Current	10,935,738.62
Scheduled Principal Cumulative	1,429,700,087.25
Unscheduled Principal Current	129,301,899.35
Unscheduled Principal Cumulative	19,005,248,097.63
Senior Reduction Amount	124,514,295.09
Subordinate Reduction Amount	15,723,342.88
Calculated Tranche Write-down Amount	326,273.97
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	118,140.56
Recovery Principal on Previously Liquidated Loan Current	1,558.70
Recovery Principal on Previously Liquidated Loan Cumulative	94,345.02
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	34667
Period Reference Pool Removal Loan Count	632
Period Ending Loan Count	34035
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	6,065,184,564.04
Period PIF Loan Count Current	629
PIF Loan Count Cumulative	77820
Period PIF Loan UPB Current	126,356,143.40
PIF Loan UPB Cumulative	18,657,811,423.80
Period Partial Prepayment Amount	3,268,586.01
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	149
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	28,723,568.28
Credit Event Amount Current	324,715.27
Credit Event Amount Cumulative	25,591,709.73
Total Active Modified Loan Count	710
Total Active Modified Loan UPB	170,578,751.78
Libor Rate	1.005710%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.788197%
Subordinate Percentage	11.211803%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.500000 %	11.210000 %	11.210000 %
2M-1	0.00	0.00	3.750000 %	11.210000 %	11.210000 %
2M-1H	0.00	0.00	3.750000 %	11.210000 %	11.210000 %
2M-2A	0.00	0.00	2.870000 %	11.210000 %	11.210000 %
2M-2B	0.00	0.00	1.980000 %	8.470000 %	8.660000 %
2M-2C	0.00	0.00	1.100000 %	4.690000 %	4.800000 %
2M-2	0.00	0.00	1.100000 %	4.690000 %	4.800000 %
2M-2H	0.00	0.00	1.100000 %	4.690000 %	4.800000 %
2B-1	0.00	0.00	0.500000 %	2.130000 %	2.180000 %
2B-1H	0.00	0.00	0.500000 %	2.130000 %	2.180000 %
2B-2H	326,273.97	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	504	96,895,030.53	1.480829 %	1.597561 %
60 Days	164	31,011,495.36	0.481857 %	0.511303 %
90 Days	71	13,146,857.88	0.208609 %	0.216759 %
120 Days	66	12,587,372.92	0.193918 %	0.207535 %
150 Days	56	11,270,591.55	0.164537 %	0.185824 %
180+ Days	659	139,205,019.09	1.936242 %	2.295149 %
Totals	1520	304,116,367.33	4.465991 %	5.014132 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	461	116,626,483.88	118,140.56	0.101298

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	159,819.38	166.48	0.104168
Summary	0090214675	221,150.05	276.44	0.125001
Summary	0090215097	144,943.08	162.92	0.112403
Summary	0090215245	103,210.83	47.57	0.046090
Summary	0090215258	246,638.40	231.22	0.093749
Summary	0090215621	401,951.58	376.83	0.093750
Summary	0090215723	392,701.62	531.78	0.135416
Summary	0090215876	320,987.28	267.49	0.083334
Summary	0090216012	336,977.86	313.11	0.092917
Summary	0090216141	305,313.32	572.46	0.187499
Summary	0090216229	142,836.57	34.49	0.024146
Summary	0090216868	214,393.72	154.54	0.072082
Summary	0090216889	137,846.68	89.02	0.064579
Summary	0090216903	216,813.92	271.02	0.125001
Summary	0090216958	129,042.86	161.30	0.124997
Summary	0090217638	242,870.07	10.39	0.004278
Summary	0090217648	240,217.22	167.11	0.069566
Summary	0090217688	250,746.18	112.57	0.044894
Summary	0090217755	339,436.27	671.80	0.197916
Summary	0090219293	184,067.54	268.43	0.145832
Summary	0090219840	195,012.29	142.20	0.072918
Summary	0090219896	354,289.12	738.10	0.208333
Summary	0090220107	117,239.35	61.06	0.052081
Summary	0090220188	397,897.52	828.95	0.208333
Summary	0090220321	212,105.21	331.41	0.156248

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090220778	188,899.95	45.19	0.023923
Summary	0090221111	433,001.45	138.86	0.032069
Summary	0090221174	136,774.98	89.80	0.065655
Summary	0090221407	412,624.44	535.67	0.129820
Summary	0090221834	169,134.88	299.51	0.177084
Summary	0090221941	346,618.13	397.17	0.114584
Summary	0090222200	144,080.02	81.29	0.056420
Summary	0090222855	438,414.02	319.68	0.072917
Summary	0090222872	200,611.82	28.13	0.014022
Summary	0090223201	341,282.68	462.15	0.135416
Summary	0090223213	170,957.25	43.81	0.025626
Summary	0090223681	186,603.47	49.62	0.026591
Summary	0090223694	110,408.48	115.01	0.104168
Summary	0090223706	199,307.72	249.13	0.124998
Summary	0090223719	439,505.51	824.07	0.187499
Summary	0090223903	73,650.76	61.38	0.083339
Summary	0090224377	169,193.64	158.62	0.093751
Summary	0090224841	52,459.63	92.90	0.177089
Summary	0090225197	248,570.62	284.82	0.114583
Summary	0090225884	37,432.36	61.44	0.164136
Summary	0090225918	319,900.29	399.88	0.125001
Summary	0090226077	180,347.77	356.94	0.197918
Summary	0090226180	310,860.41	182.41	0.058679
Summary	0090226539	232,381.36	266.27	0.114583
Summary	0090226843	243,144.99	329.26	0.135417
Summary	0090227067	142,325.60	103.78	0.072917
Summary	0090227219	366,160.14	381.42	0.104168
Summary	0090228048	175,649.05	237.86	0.135418
Summary	0090228235	154,358.62	108.34	0.070187
Summary	0090228260	204,818.92	234.69	0.114584
Summary	0090228658	234,415.24	146.51	0.062500
Summary	0090228868	674,181.76	1,267.78	0.188047
Summary	0090228929	335,715.64	176.47	0.052565
Summary	0090229095	299,285.34	218.23	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090229165	219,006.91	365.01	0.166666
Summary	0090229562	443,858.15	492.21	0.110894
Summary	0090229768	191,634.13	83.02	0.043322
Summary	0090229873	114,538.66	87.89	0.076734
Summary	0090230573	211,837.94	264.80	0.125001
Summary	0090230781	156,691.18	96.21	0.061401
Summary	0090230864	182,892.51	80.88	0.044223
Summary	0090230911	253,777.92	42.65	0.016806
Summary	0090231111	112,589.40	27.69	0.024594
Summary	0090231384	223,150.04	149.70	0.067085
Summary	0090231415	99,274.15	103.41	0.104166
Summary	0090231554	81,099.01	135.17	0.166673
Summary	0090231859	118,229.06	98.52	0.083330
Summary	0090232082	231,289.43	205.44	0.088824
Summary	0090232111	158,861.46	103.79	0.065334
Summary	0090232180	172,427.78	45.08	0.026144
Summary	0090232483	141,275.85	176.59	0.124997
Summary	0090232800	348,599.57	508.37	0.145832
Summary	0090233039	159,797.30	75.17	0.047041
Summary	0090233560	623,226.64	908.87	0.145833
Summary	0090233832	357,892.92	447.37	0.125001
Summary	0090234156	108,293.08	178.95	0.165246
Summary	0090234185	112,876.98	25.71	0.022777
Summary	0090234671	217,375.59	108.47	0.049900
Summary	0090235541	268,156.25	251.40	0.093751
Summary	0090235617	125,652.12	170.15	0.135414
Summary	0090235628	247,395.45	436.03	0.176248
Summary	0090236080	387,079.02	399.98	0.103333
Summary	0090236659	174,932.76	66.87	0.038226
Summary	0090237386	264,349.85	357.97	0.135415
Summary	0090237593	542,301.45	764.85	0.141038
Summary	0090237769	409,478.54	230.67	0.056333
Summary	0090237942	368,679.11	422.44	0.114582
Summary	0090238145	139,158.17	188.44	0.135414

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090238371	136,244.59	127.73	0.093751
Summary	0090238794	175,007.77	164.07	0.093750
Summary	0090238939	138,891.19	159.15	0.114586
Summary	0090239065	361,009.06	263.24	0.072918
Summary	0090239193	196,454.61	102.32	0.052083
Summary	0090239270	301,302.12	219.70	0.072917
Summary	0090239356	155,895.94	49.52	0.031765
Summary	0090239554	228,596.47	190.50	0.083335
Summary	0090239580	150,026.20	156.28	0.104168
Summary	0090239739	132,572.32	21.21	0.015999
Summary	0090240191	291,072.20	273.62	0.094004
Summary	0090240373	315,500.21	624.43	0.197917
Summary	0090240879	411,933.03	429.10	0.104167
Summary	0090240915	175,912.51	201.57	0.114585
Summary	0090241630	182,545.08	266.21	0.145832
Summary	0090241928	94,388.18	147.48	0.156248
Summary	0090242090	411,508.65	385.79	0.093750
Summary	0090242442	159,113.70	182.32	0.114585
Summary	0090242469	164,726.94	240.23	0.145835
Summary	0090242560	78,545.92	98.18	0.124997
Summary	0090243396	332,955.88	346.83	0.104167
Summary	0090243477	113,415.24	129.95	0.114579
Summary	0090243658	438,885.94	640.04	0.145833
Summary	0090243679	340,722.59	508.29	0.149180
Summary	0090243681	233,375.48	145.86	0.062500
Summary	0090243837	196,781.03	56.40	0.028661
Summary	0090244155	131,467.52	61.62	0.046871
Summary	0090245010	183,414.31	117.74	0.064193
Summary	0090245849	154,263.10	71.24	0.046181
Summary	0090246480	156,682.35	163.21	0.104166
Summary	0090246834	315,268.03	656.81	0.208334
Summary	0090247205	370,084.73	385.50	0.104165
Summary	0090247207	305,623.71	298.43	0.097646
Summary	0090247265	319,467.28	465.89	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090247417	421,215.46	466.18	0.110675
Summary	0090247459	253,758.07	442.06	0.174205
Summary	0090247921	283,471.89	354.34	0.125000
Summary	0090248187	173,437.12	216.80	0.125002
Summary	0090248191	329,995.66	446.87	0.135417
Summary	0090248419	317,454.21	231.48	0.072918
Summary	0090248461	229,616.11	263.10	0.114583
Summary	0090248695	266,405.19	34.18	0.012830
Summary	0090248991	279,385.74	174.62	0.062501
Summary	0090249259	206,104.56	236.16	0.114583
Summary	0090249587	451,454.69	611.34	0.135416
Summary	0090249608	416,719.38	564.31	0.135417
Summary	0090249621	124,143.74	155.18	0.125000
Summary	0090249722	135,275.23	183.19	0.135420
Summary	0090250288	214,853.43	268.57	0.125001
Summary	0090250319	133,808.61	195.14	0.145835
Summary	0090250534	461,806.93	359.82	0.077916
Summary	0090251184	81,431.57	17.94	0.022031
Summary	0090251259	320,603.30	434.15	0.135417
Summary	0090251788	77,538.78	153.46	0.197914
Summary	0090251894	77,573.29	25.53	0.032911
Summary	0090251921	295,609.14	521.01	0.176250
Summary	0090252060	312,512.95	154.91	0.049569
Summary	0090252563	105,146.39	31.12	0.029597
Summary	0090252668	242,877.57	202.40	0.083334
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252870	309,724.51	423.34	0.136683
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253124	249,368.31	408.38	0.163766
Summary	0090253179	437,959.10	319.35	0.072918
Summary	0090253311	245,248.17	72.61	0.029607
Summary	0090253319	254,786.32	212.32	0.083333
Summary	0090253580	165,573.13	155.22	0.093747
Summary	0090254179	105,404.00	35.87	0.034031

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090254831	202,718.59	156.54	0.077220
Summary	0090254914	349,797.16	145.75	0.041667
Summary	0090255002	303,210.29	410.60	0.135418
Summary	0090255509	405,389.91	760.11	0.187501
Summary	0090255796	281,980.25	323.10	0.114582
Summary	0090255797	223,938.09	233.27	0.104167
Summary	0090256109	165,204.29	90.72	0.054914
Summary	0090256639	172,195.23	44.93	0.026092
Summary	0090256788	245,836.52	307.30	0.125002
Summary	0090257345	186,901.25	21.87	0.011701
Summary	0090257421	285,874.91	384.74	0.134583
Summary	0090258367	426,827.93	578.00	0.135418
Summary	0090258756	166,903.46	70.86	0.042456
Summary	0090259395	297,667.32	434.10	0.145834
Summary	0090260003	143,157.24	54.92	0.038363
Summary	0090260044	120,278.40	150.35	0.125002
Summary	0090261619	267,574.25	170.91	0.063874
Summary	0090261628	115,685.17	120.51	0.104171
Summary	0090261935	523,871.35	189.19	0.036114
Summary	0090262201	105,261.31	171.72	0.163137
Summary	0090262782	233,632.68	486.73	0.208331
Summary	0090263502	348,939.34	181.74	0.052084
Summary	0090263571	118,425.61	135.70	0.114587
Summary	0090263786	342,889.16	392.89	0.114582
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	344,009.48	138.93	0.040386
Summary	0090264444	54,287.43	40.97	0.075469
Summary	0090264923	406,008.21	235.75	0.058065
Summary	0090264999	164,774.87	332.39	0.201724
Summary	0090265164	143,162.60	298.26	0.208337
Summary	0090265201	427,835.25	169.24	0.039557
Summary	0090265232	113,556.12	157.05	0.138302
Summary	0090265315	406,346.71	579.67	0.142654
Summary	0090265562	115,182.75	94.27	0.081844

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090266521	120,642.67	49.22	0.040798
Summary	0090266684	204,867.94	213.40	0.104165
Summary	0090266766	276,662.17	132.18	0.047777
Summary	0090266806	382,112.23	275.25	0.072034
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267382	83,891.67	87.39	0.104170
Summary	0090267523	331,005.21	212.33	0.064147
Summary	0090267550	272,695.94	227.25	0.083335
Summary	0090267845	262,506.48	191.41	0.072916
Summary	0090268015	221,151.13	345.55	0.156251
Summary	0090268101	191,288.61	50.14	0.026212
Summary	0090268114	340,431.68	248.23	0.072916
Summary	0090268220	372,166.56	384.57	0.103333
Summary	0090268292	171,565.81	178.45	0.104013
Summary	0090268935	288,147.89	75.84	0.026320
Summary	0090269249	246,507.87	359.49	0.145833
Summary	0090269392	357,273.04	148.86	0.041666
Summary	0090269494	231,126.98	94.59	0.040926
Summary	0090269823	349,155.11	107.11	0.030677
Summary	0090269888	320,529.20	434.05	0.135417
Summary	0090270029	131,858.64	51.48	0.039042
Summary	0090270858	172,113.35	96.21	0.055899
Summary	0090271653	225,001.60	328.13	0.145835
Summary	0090271682	331,113.38	206.95	0.062501
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090271935	427,837.82	668.50	0.156251
Summary	0090272228	496,851.29	621.06	0.124999
Summary	0090272294	165,144.67	120.42	0.072918
Summary	0090272367	148,341.66	293.59	0.197915
Summary	0090272790	187,856.73	313.09	0.166664
Summary	0090272970	210,158.08	127.15	0.060502
Summary	0090273057	231,820.08	241.48	0.104167
Summary	0090273234	389,244.08	486.56	0.125001
Summary	0090273651	267,490.36	557.27	0.208333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090273750	134,284.61	78.28	0.058294
Summary	0090273803	287,740.22	348.89	0.121252
Summary	0090273804	358,943.48	551.46	0.153634
Summary	0090274114	184,345.89	115.22	0.062502
Summary	0090274189	549,476.84	593.55	0.108021
Summary	0090274357	144,953.45	72.92	0.050306
Summary	0090274976	283,916.59	81.21	0.028603
Summary	0090275483	336,779.27	456.06	0.135418
Summary	0090275873	213,936.97	232.66	0.108752
Summary	0090275969	241,476.72	176.08	0.072918
Summary	0090276734	445,135.01	237.24	0.053296
Summary	0090276795	284,451.60	29.63	0.010417
Summary	0090277080	253,623.44	501.96	0.197915
Summary	0090277123	391,989.62	612.48	0.156249
Summary	0090277433	239,213.01	130.76	0.054663
Summary	0090277855	147,095.29	199.19	0.135416
Summary	0090279076	140,571.19	58.39	0.041538
Summary	0090279308	347,292.81	361.76	0.104166
Summary	0090279777	193,623.47	363.04	0.187498
Summary	0090280806	145,972.01	167.26	0.114584
Summary	0090281259	333,201.15	277.67	0.083334
Summary	0090281272	370,694.46	424.75	0.114582
Summary	0090281729	433,324.15	677.07	0.156250
Summary	0090282209	157,745.18	213.61	0.135415
Summary	0090282286	263,707.96	439.51	0.166665
Summary	0090282411	229,799.22	263.31	0.114583
Summary	0090282412	176,389.36	85.63	0.048546
Summary	0090282503	168,690.53	246.01	0.145835
Summary	0090283789	164,539.04	359.93	0.218751
Summary	0090283984	558,763.30	66.00	0.011812
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284536	150,478.88	89.21	0.059284
Summary	0090284993	216,080.04	232.53	0.107613
Summary	0090285447	214,638.00	217.52	0.101343

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090285733	128,891.56	119.76	0.092915
Summary	0090285797	216,723.48	164.53	0.075917
Summary	0090286161	259,639.99	243.41	0.093749
Summary	0090286377	234,240.01	463.60	0.197917
Summary	0090287025	363,806.38	342.12	0.094039
Summary	0090287275	395,930.36	412.43	0.104167
Summary	0090287307	330,777.05	307.35	0.092918
Summary	0090287503	424,202.13	358.87	0.084599
Summary	0090287674	143,805.81	149.80	0.104168
Summary	0090287740	260,420.15	217.02	0.083335
Summary	0090287743	389,907.06	284.31	0.072917
Summary	0090289623	551,470.58	689.34	0.125000
Summary	0090290043	242,730.84	85.56	0.035249
Summary	0090290801	72,097.20	11.27	0.015632
Summary	0090290851	310,383.17	387.98	0.125000
Summary	0090291024	325,528.63	406.91	0.125000
Summary	0090291213	149,258.48	233.22	0.156252
Summary	0090291381	188,320.42	196.17	0.104168
Summary	0090292495	327,997.12	189.37	0.057735
Summary	0090293071	94,901.07	33.66	0.035469
Summary	0090293134	131,939.92	178.67	0.135418
Summary	0090293218	214,668.16	178.89	0.083333
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293601	156,306.30	80.17	0.051290
Summary	0090293936	123,352.76	128.49	0.104165
Summary	0090293994	330,541.36	344.31	0.104165
Summary	0090295155	325,933.94	407.42	0.125001
Summary	0090295727	383,532.92	359.56	0.093749
Summary	0090296101	258,387.65	134.58	0.052085
Summary	0090296711	130,258.25	62.75	0.048174
Summary	0090296755	166,502.37	58.45	0.035105
Summary	0090296944	192,786.66	209.06	0.108441
Summary	0090297503	406,468.38	635.11	0.156251
Summary	0090297532	367,509.36	727.36	0.197916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090297649	288,299.96	104.74	0.036330
Summary	0090298094	140,017.84	131.27	0.093752
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299529	337,314.54	491.92	0.145834
Summary	0090299629	356,843.81	252.76	0.070832
Summary	0090300238	619,208.89	387.01	0.062501
Summary	0090300239	370,571.86	540.42	0.145834
Summary	0090300618	382,407.37	478.01	0.125000
Summary	0090300653	367,137.33	420.68	0.114584
Summary	0090301066	209,329.43	239.86	0.114585
Summary	0090301132	272,271.87	344.20	0.126418
Summary	0090301347	173,453.59	289.09	0.166667
Summary	0090301487	320,337.35	266.95	0.083334
Summary	0090301916	422,735.50	572.45	0.135416
Summary	0090302103	441,564.28	367.97	0.083333
Summary	0090302203	416,399.18	274.03	0.065809
Summary	0090302616	221,428.82	138.39	0.062499
Summary	0090302633	215,006.84	246.36	0.114582
Summary	0090302753	167,680.73	157.20	0.093750
Summary	0090303136	295,608.55	123.17	0.041667
Summary	0090303262	318,560.56	431.38	0.135415
Summary	0090303296	139,521.51	102.29	0.073315
Summary	0090304397	209,735.50	100.02	0.047689
Summary	0090304624	267,559.46	102.61	0.038350
Summary	0090307127	309,973.25	77.31	0.024941
Summary	0090307432	440,942.53	367.45	0.083333
Summary	0090308197	307,211.56	416.02	0.135418
Summary	0090308673	360,774.38	300.65	0.083335
Summary	0090308919	86,111.89	14.44	0.016769
Summary	0090309137	137,680.89	108.77	0.079002
Summary	0090309325	87,974.59	47.53	0.054027
Summary	0090309847	201,675.33	60.02	0.029761
Summary	0090310395	503,682.71	928.82	0.184406
Summary	0090310460	485,191.71	265.96	0.054815

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090310523	271,173.84	86.46	0.031884
Summary	0090311050	294,213.24	337.12	0.114584
Summary	0090311322	150,593.17	282.36	0.187499
Summary	0090311336	124,694.83	90.92	0.072914
Summary	0090312149	172,445.92	89.82	0.052086
Summary	0090312287	324,256.03	236.44	0.072918
Summary	0090312432	198,438.69	186.04	0.093752
Summary	0090313130	151,421.55	141.96	0.093752
Summary	0090313287	238,516.11	80.21	0.033629
Summary	0090313552	179,606.52	149.67	0.083332
Summary	0090314417	371,335.67	309.45	0.083334
Summary	0090314570	309,113.78	90.09	0.029145
Summary	0090314758	297,653.59	341.06	0.114583
Summary	0090315037	225,781.62	188.15	0.083333
Summary	0090315404	183,463.49	229.33	0.125000
Summary	0090316014	200,812.56	124.08	0.061789
Summary	0090316380	275,651.85	287.14	0.104168
Summary	0090316706	249,793.56	494.38	0.197915
Summary	0090316747	290,373.98	272.23	0.093752
Summary	0090316781	91,177.24	57.02	0.062538
Summary	0090317033	178,116.21	241.20	0.135417
Summary	0090317144	136,710.54	110.21	0.080616
Summary	0090317689	58,914.56	51.96	0.088196
Summary	0090317739	134,053.85	167.57	0.125002
Summary	0090317764	487,488.24	812.48	0.166667
Summary	0090319573	147,024.30	42.13	0.028655
Summary	0090319654	132,017.97	110.01	0.083330
Summary	0090319985	258,638.62	377.18	0.145833
Summary	0090320116	160,583.80	133.82	0.083333
Summary	0090320366	318,315.68	232.11	0.072918
Summary	0090320451	100,475.88	73.26	0.072913
Summary	0090320611	433,487.22	220.36	0.050834
Summary	0090320955	55,857.62	64.00	0.114577
Summary	0090321188	187,970.86	52.78	0.028079

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090321199	101,337.67	48.03	0.047396
Summary	0090321913	122,210.48	48.65	0.039808
Summary	0090321940	630,457.82	585.80	0.092917
Summary	0090322162	332,897.14	277.41	0.083332
Summary	0090322342	199,394.82	207.70	0.104165
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	394,409.26	575.18	0.145833
Summary	0090322845	226,992.79	157.43	0.069355
Summary	0090322850	214,304.92	245.56	0.114584
Summary	0090323507	87,905.69	156.59	0.178134
Summary	0090323608	254,221.40	291.30	0.114585
Summary	0090323679	391,206.69	326.01	0.083334
Summary	0090323790	186,071.57	116.29	0.062497
Summary	0090324365	199,493.19	170.40	0.085416
Summary	0090324586	329,422.49	377.46	0.114582
Summary	0090324625	238,904.32	447.95	0.187502
Summary	0090324649	238,940.35	304.92	0.127613
Summary	0090325980	284,403.45	266.63	0.093751
Summary	0090326091	307,613.96	512.69	0.166667
Summary	0090326160	238,889.79	323.50	0.135418
Summary	0090326474	427,195.78	400.50	0.093751
Summary	0090326719	104,466.91	59.62	0.057071
Summary	0090326972	288,518.50	581.51	0.201550
Summary	0090327030	168,116.59	350.24	0.208332
Summary	0090327560	265,353.11	304.05	0.114583
Summary	0090328154	259,860.03	162.41	0.062499
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	377,163.94	185.61	0.049212
Summary	0090328612	290,951.90	454.61	0.156249
Summary	0090329052	222,263.71	162.07	0.072918
Summary	0090329353	69,687.68	108.89	0.156254
Summary	0090329608	143,830.98	112.08	0.077925
Summary	0090330044	170,549.02	208.17	0.122059
Summary	0090330293	230,054.83	58.94	0.025620

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Jun-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090330357	277,196.53	506.04	0.182556
Summary	0090330855	377,028.62	432.01	0.114583
Summary	0090331177	315,591.25	254.23	0.080557
Summary	0090331206	151,407.78	91.66	0.060539
Summary	0090331954	382,536.10	557.87	0.145835
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333231	252,184.94	341.50	0.135416
Summary	0090333592	447,220.96	591.06	0.132163
Summary	0090334645	368,120.69	460.15	0.125000
Summary	0090334737	296,228.04	370.29	0.125002
Summary	0090335099	175,974.46	219.97	0.125001
Summary	0090335160	330,030.33	309.40	0.093749
Summary	0090335259	173,831.68	253.50	0.145831
Summary	0090335267	280,137.23	320.99	0.114583
Summary	0090335339	164,811.59	29.10	0.017657
Summary	0090335725	157,506.55	42.37	0.026900
Summary	0090335940	256,492.70	238.32	0.092915
Summary	0090336428	201,499.93	272.86	0.135414
Summary	0090336430	309,790.31	525.20	0.169534
Summary	0090336490	140,598.80	175.75	0.125001
Summary	0090336554	70,943.59	96.07	0.135417
Summary	0090336556	367,113.23	408.10	0.111165
Summary	0090336600	338,072.20	281.73	0.083334
Summary	0090336877	324,730.69	304.44	0.093752
Summary	0090337325	598,064.27	934.48	0.156251
Summary	0090337803	140,942.79	190.86	0.135417
Summary	0090338070	426,356.93	116.15	0.027242
Summary	0090338343	301,149.78	188.22	0.062500
Summary	0090338445	184,198.58	211.06	0.114583
Summary	0090338579	279,962.89	320.79	0.114583
Summary	0090338629	307,837.29	116.40	0.037812
Summary	0090338768	278,616.25	348.27	0.125000
Summary	0090338852	184,766.84	67.76	0.036673
Summary	0090339026	110,271.19	149.33	0.135421

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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	0090339280	446,978.04	558.72	0.124999
Summary	0090339862	173,019.36	45.76	0.026448
Summary	0090340023	320,444.57	200.28	0.062501
Summary	0090340167	137,499.58	214.84	0.156248
Summary	0090340182	432,807.16	225.42	0.052083
Summary	0090340289	614,467.80	832.09	0.135416
Summary	0090340553	78,019.56	32.05	0.041079
Summary	0090340931	567,178.54	708.97	0.124999
Summary	0090341527	454,208.28	757.01	0.166666
Summary	0090341593	241,505.16	357.48	0.148022
Summary	0090341617	220,894.89	94.33	0.042704
Summary	0090342442	70,284.81	58.57	0.083332
Summary	0090342724	230,224.72	359.73	0.156252
Summary	0090342879	219,054.36	251.00	0.114583
Summary	0090343181	82,566.75	68.81	0.083339
Summary	0090343195	115,205.87	72.00	0.062497
Summary	0090344069	160,303.24	233.78	0.145836
Summary	0090344435	225,061.63	515.77	0.229168
Summary	0090344632	420,893.35	219.22	0.052084
Summary	0090344942	202,311.37	231.82	0.114586
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345301	206,323.63	279.40	0.135418
Summary	0090345446	167,133.28	47.44	0.028385
Summary	0090345572	97,688.92	77.67	0.079507
Summary	0090346313	336,512.43	560.85	0.166665
Summary	0090346396	92,611.88	61.52	0.066428
Summary	0090347418	408,977.88	89.86	0.021972
Summary	0090347462	438,567.91	467.20	0.106529

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Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	324,715.27	313,338.44	96.496

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090264361	114,714.07	141,250.64	123.133
0090274833	53,974.13	(471.94)	(0.874)
0090328654	156,027.07	172,559.74	110.596

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	636,804.96	12,935.53	15,945.71	2.504

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090257223	38,176.80	(305.45)	24,809.35	64.985
0090272346	97,172.85	(6,000.00)	(6,680.18)	(6.875)
0090295807	243,761.75	6,761.73	7,843.17	3.218
0090302544	257,693.56	12,479.25	(10,026.63)	(3.891)

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 27-Jun-2022
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
129	25,591,709.73	551,144.02	2.154

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,367.73	6.848
0090219432	161,770.76	2,018.63	1.248
0090219607	218,553.36	(27,660.04)	(12.656)
0090220111	283,197.98	10,740.53	3.793
0090221292	202,802.04	227,603.70	112.229
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222699	174,779.19	1,501.50	0.859
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	8,432.04	2.055
0090229422	60,470.95	11,615.39	19.208
0090231119	92,112.85	1,710.20	1.857
0090232989	331,531.66	2,554.39	0.770
0090233716	397,519.86	16,220.51	4.080
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 27-Jun-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090234938	132,735.43	15,335.21	11.553
0090235197	387,059.97	38,409.93	9.924
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090240665	160,094.01	(15,995.67)	(9.991)
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090242834	336,593.68	(61,936.75)	(18.401)
0090244178	174,815.22	2,543.77	1.455
0090245076	129,135.09	15.95	0.012
0090245925	230,035.10	16,805.60	7.306
0090245957	70,065.14	589.45	0.841
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	1,860.27	1.629
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(6,591.99)	(7.885)
0090250263	206,335.18	897.78	0.435
0090250349	115,377.48	749.47	0.650
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251628	82,366.19	1,349.29	1.638
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	24,809.35	64.985
0090257524	317,042.70	(3,134.58)	(0.989)
0090257761	129,207.95	19,328.49	14.959

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Jun-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090258573	71,743.31	(40,716.83)	(56.753)
0090259058	38,539.01	415.05	1.077
0090260902	231,233.18	19,802.98	8.564
0090261688	339,262.26	(135,351.51)	(39.896)
0090263130	196,445.47	4,107.25	2.091
0090264361	114,714.07	141,250.64	123.133
0090265807	164,432.19	13,081.23	7.955
0090270252	386,393.52	(3,895.17)	(1.008)
0090272314	216,794.55	(35,028.00)	(16.157)
0090272346	97,172.85	(6,680.18)	(6.875)
0090272857	120,309.48	1,015.94	0.844
0090274833	53,974.13	(471.94)	(0.874)
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
0090281475	69,794.15	9,290.27	13.311
0090281676	85,699.20	50,260.04	58.647
0090281765	84,815.28	12,352.86	14.564
0090281984	64,495.30	9,794.01	15.186
0090282561	221,416.73	4,212.90	1.903
0090283438	151,364.02	8,405.62	5.553
0090285007	330,630.27	15,479.52	4.682
0090285655	517,964.96	11,596.07	2.239
0090286060	374,007.53	(5,589.61)	(1.495)
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090290518	243,245.99	(64,702.70)	(26.600)
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090292294	88,337.71	(32,162.67)	(36.409)

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 27-Jun-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090292920	104,830.75	23,588.75	22.502
0090293122	116,098.06	(2,132.72)	(1.837)
0090294461	199,430.03	7,290.53	3.656
0090295246	153,962.42	(4,756.24)	(3.089)
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(15,528.64)	(5.570)
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090300302	242,480.60	(49,163.76)	(20.275)
0090300612	339,534.01	6,202.45	1.827
0090301105	350,395.53	10,420.49	2.974
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
0090302544	257,693.56	(10,026.63)	(3.891)
0090302709	143,299.69	8,063.90	5.627
0090305410	321,401.68	6,827.75	2.124
0090306620	73,323.25	6,800.91	9.275
0090308562	59,299.20	(177.35)	(0.299)
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(17,081.13)	(5.154)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090318216	685,946.83	(16,560.30)	(2.414)
0090321227	382,030.53	(81,989.09)	(21.461)
0090321729	273,288.97	11,389.20	4.167
0090322256	75,441.83	42,212.11	55.953
0090322616	122,197.47	(1,437.90)	(1.177)

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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
0090325915	127,782.00	5,858.07	4.584
0090328654	156,027.07	172,559.74	110.596
0090329777	196,683.22	(2,821.77)	(1.435)
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281
0090333124	316,629.71	10,040.63	3.171
0090333568	105,284.85	(22,617.81)	(21.482)
0090334031	174,464.39	(41,430.84)	(23.747)
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(10,141.30)	(7.804)
0090343964	61,658.90	4,386.86	7.115
0090344274	371,042.80	(3,962.09)	(1.068)
0090345528	194,641.72	649.95	0.334
0090345856	83,242.91	4,879.02	5.861
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090347217	122,470.08	(19,559.36)	(15.971)

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

Distribution Date: 27-Jun-2022
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	7	961,520.23	326,273.97	0.005 %	0	0.00	0.00	0.000 %	7	961,520.23	326,273.97	0.005 %

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	0090257223	39,000.00	4.750 %	NM	97.00	360	38,176.80	09/30/2020	(305.45)	24,809.35
Summary	0090264361	120,000.00	5.000 %	OH	97.00	360	114,714.07	05/31/2022	141,250.64	141,250.64
Summary	0090272346	101,000.00	4.125 %	SC	92.00	360	97,172.85	10/31/2021	(6,000.00)	(6,680.18)
Summary	0090274833	57,000.00	4.625 %	CO	97.00	360	53,974.13	05/31/2022	(471.94)	(471.94)
Summary	0090295807	255,000.00	4.000 %	IL	95.00	360	243,761.75	04/30/2022	6,761.73	7,843.17
Summary	0090302544	266,000.00	5.000 %	MD	90.00	360	257,693.56	11/30/2021	12,479.25	(10,026.63)
Summary	0090328654	156,000.00	4.250 %	KY	85.00	360	156,027.07	05/31/2022	172,559.74	172,559.74

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

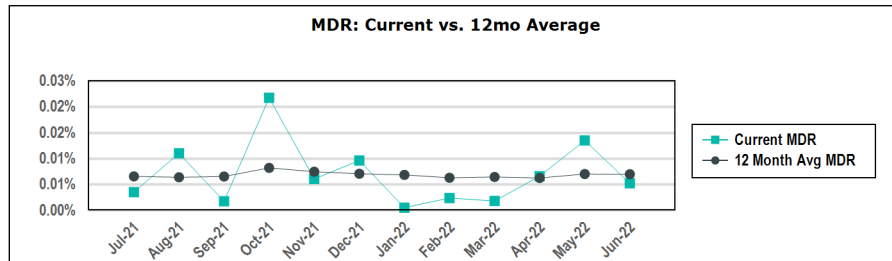
Distribution Date: 27-Jun-2022
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Realized Loss Report - Collateral

Summary

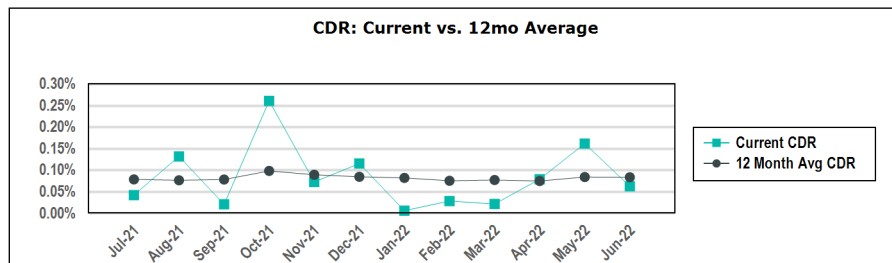
MDR

Current Month 0.005 %
 3 Month Average 0.008 %
 12 Month Average 0.007 %



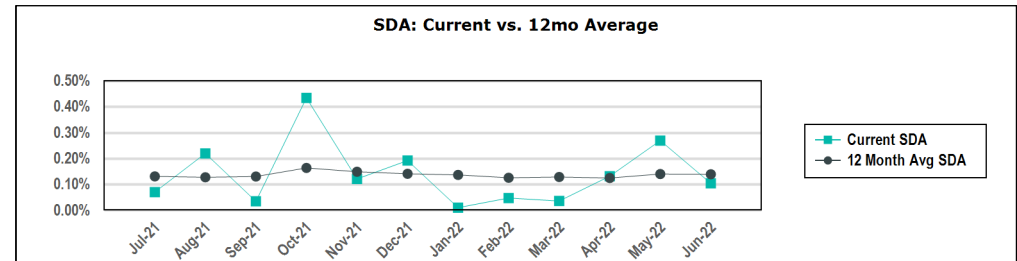
CDR

Current Month 0.063 %
 3 Month Average 0.101 %
 12 Month Average 0.084 %



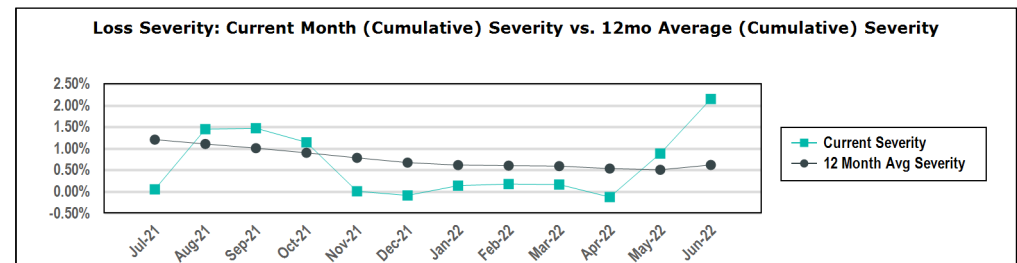
SDA

Current Month 0.105 %
 3 Month Average 0.169 %
 12 Month Average 0.140 %



Loss Severity

Current Month (Cumulative) 2.154 %
 3 Month Average (Cumulative) 0.974 %
 12 Month Average (Cumulative) 0.625 %



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.

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

Distribution Date: 27-Jun-2022
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Prepayment Rates

Summary

SMM

Current Month	2.093 %
3 Month Average	2.287 %
12 Month Average	3.562 %

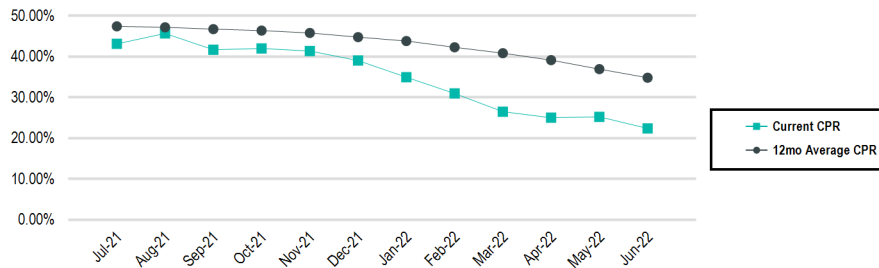
CPR

Current Month	22.413 %
3 Month Average	24.233 %
12 Month Average	34.844 %

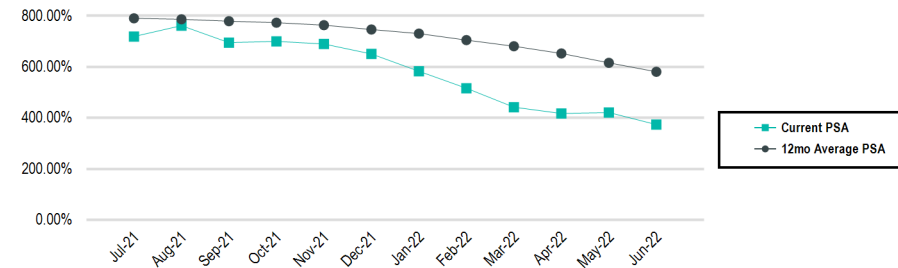
PSA

Current Month	373.547 %
3 Month Average	403.884 %
12 Month Average	580.738 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 27-Jun-2022
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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Supplemental Reporting

Accrual Period

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

Business Day

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

Closing Date

March 14, 2018

Bond Retirement Detail – Effective November 2021

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

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