

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-Jan-2022
 07-Jan-2022 9:24:03 AM

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		01/24/2022	0.00000 %	6,467,283,584.70	0.00	263,770,286.87	0.00	6,203,528,157.53	263,770,286.87	0.00
2M-1	30711XC28	01/24/2022	0.75188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/24/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	01/24/2022	2.30188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		01/24/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	01/24/2022	2.30188 %	17,103,784.64	31,715.41	96,952.00	0.00	17,006,832.64	128,667.41	0.00
2M-BH		01/24/2022	0.00000 %	193,754,430.77	0.00	1,098,287.87	0.00	192,656,142.90	1,098,287.87	0.00
2M-2C	30711XC77	01/24/2022	2.30188 %	18,988,182.33	35,209.64	0.00	0.00	18,988,182.33	35,209.64	0.00
2M-CH		01/24/2022	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	01/24/2022	2.30188 %	36,091,966.97	66,925.05	96,952.00	0.00	35,995,014.97	163,877.05	0.00
2M-2H		01/24/2022	0.00000 %	408,855,622.44	0.00	1,098,287.87	0.00	407,757,334.57	1,098,287.87	0.00
2B-1	30711XC44	01/24/2022	4.10188 %	151,053,000.00	499,123.25	0.00	0.00	151,053,000.00	499,123.25	0.00
2B-1H		01/24/2022	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		01/24/2022	0.00000 %	132,503,421.00	0.00	0.00	34,124.04	132,469,296.96	0.00	34,124.04
2A-I1	30711XC93	01/24/2022	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	01/24/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	01/24/2022	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	01/24/2022	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	01/24/2022	1.70000 %	0.00	23,422.68	0.00	0.00	0.00	23,422.68	0.00
2B-I2	30711XE34	01/24/2022	1.30000 %	0.00	17,911.46	0.00	0.00	0.00	17,911.46	0.00
2B-I3	30711XE59	01/24/2022	0.90000 %	0.00	12,400.24	0.00	0.00	0.00	12,400.24	0.00
2B-I4	30711XH98	01/24/2022	0.50000 %	0.00	6,889.02	0.00	0.00	0.00	6,889.02	0.00
2C-I1	30711XE83	01/24/2022	1.70000 %	0.00	26,003.26	0.00	0.00	0.00	26,003.26	0.00
2C-I2	30711XF25	01/24/2022	1.30000 %	0.00	19,884.85	0.00	0.00	0.00	19,884.85	0.00
2C-I3	30711XF41	01/24/2022	0.90000 %	0.00	13,766.43	0.00	0.00	0.00	13,766.43	0.00
2C-I4	30711XF66	01/24/2022	0.50000 %	0.00	7,648.02	0.00	0.00	0.00	7,648.02	0.00
2E-A1	30711XC85	01/24/2022	0.60188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	01/24/2022	1.00188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	01/24/2022	1.40188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	01/24/2022	1.80188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	01/24/2022	0.60188 %	17,103,784.64	8,292.73	96,952.00	0.00	17,006,832.64	105,244.73	0.00

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Series 2018-C02



Distribution Date: 25-Jan-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	01/24/2022	1.00188 %	17,103,784.64	13,803.95	96,952.00	0.00	17,006,832.64	110,755.95	0.00
2E-B3	30711XE42	01/24/2022	1.40188 %	17,103,784.64	19,315.17	96,952.00	0.00	17,006,832.64	116,267.17	0.00
2E-B4	30711XE67	01/24/2022	1.80188 %	17,103,784.64	24,826.39	96,952.00	0.00	17,006,832.64	121,778.39	0.00
2E-C1	30711XE75	01/24/2022	0.60188 %	18,988,182.33	9,206.38	0.00	0.00	18,988,182.33	9,206.38	0.00
2E-C2	30711XE91	01/24/2022	1.00188 %	18,988,182.33	15,324.79	0.00	0.00	18,988,182.33	15,324.79	0.00
2E-C3	30711XF33	01/24/2022	1.40188 %	18,988,182.33	21,443.21	0.00	0.00	18,988,182.33	21,443.21	0.00
2E-C4	30711XF58	01/24/2022	1.80188 %	18,988,182.33	27,561.62	0.00	0.00	18,988,182.33	27,561.62	0.00
2E-D1	30711XF74	01/24/2022	0.60188 %	17,103,784.64	8,292.73	96,952.00	0.00	17,006,832.64	105,244.73	0.00
2E-D2	30711XF82	01/24/2022	1.00188 %	17,103,784.64	13,803.95	96,952.00	0.00	17,006,832.64	110,755.95	0.00
2E-D3	30711XF90	01/24/2022	1.40188 %	17,103,784.64	19,315.17	96,952.00	0.00	17,006,832.64	116,267.17	0.00
2E-D4	30711XG24	01/24/2022	1.80188 %	17,103,784.64	24,826.39	96,952.00	0.00	17,006,832.64	121,778.39	0.00
2E-D5	30711XG32	01/24/2022	2.30188 %	17,103,784.64	31,715.41	96,952.00	0.00	17,006,832.64	128,667.41	0.00
2E-F1	30711XG40	01/24/2022	0.60188 %	36,091,966.97	17,499.11	96,952.00	0.00	35,995,014.97	114,451.11	0.00
2E-F2	30711XG57	01/24/2022	1.00188 %	36,091,966.97	29,128.74	96,952.00	0.00	35,995,014.97	126,080.74	0.00
2E-F3	30711XG65	01/24/2022	1.40188 %	36,091,966.97	40,758.38	96,952.00	0.00	35,995,014.97	137,710.38	0.00
2E-F4	30711XG73	01/24/2022	1.80188 %	36,091,966.97	52,388.01	96,952.00	0.00	35,995,014.97	149,340.01	0.00
2E-F5	30711XG81	01/24/2022	2.30188 %	36,091,966.97	66,925.05	96,952.00	0.00	35,995,014.97	163,877.05	0.00
2X-1	30711XG99	01/24/2022	1.70000 %	0.00	23,422.68	0.00	0.00	0.00	23,422.68	0.00
2X-2	30711XH23	01/24/2022	1.30000 %	0.00	17,911.46	0.00	0.00	0.00	17,911.46	0.00
2X-3	30711XH31	01/24/2022	0.90000 %	0.00	12,400.24	0.00	0.00	0.00	12,400.24	0.00
2X-4	30711XH49	01/24/2022	0.50000 %	0.00	6,889.02	0.00	0.00	0.00	6,889.02	0.00
2Y-1	30711XH56	01/24/2022	1.70000 %	0.00	49,425.94	0.00	0.00	0.00	49,425.94	0.00
2Y-2	30711XH64	01/24/2022	1.30000 %	0.00	37,796.31	0.00	0.00	0.00	37,796.31	0.00
2Y-3	30711XH72	01/24/2022	0.90000 %	0.00	26,166.68	0.00	0.00	0.00	26,166.68	0.00
2Y-4	30711XH80	01/24/2022	0.50000 %	0.00	14,537.04	0.00	0.00	0.00	14,537.04	0.00
Totals				8,059,032,913.45	1,393,875.86	267,518,094.61	34,124.04	7,791,495,554.50	268,911,970.47	34,124.04

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jan-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	6,467,283,584.70	10,495,891.34	253,274,395.53	0.00	0.00	263,770,286.87	6,203,528,157.53	0.24511975	263,770,286.87
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	17,103,784.64	96,952.00	0.00	0.00	0.00	96,952.00	17,006,832.64	0.89565354	96,952.00
2M-BH	215,101,191.67	193,754,430.77	1,098,287.87	0.00	0.00	0.00	1,098,287.87	192,656,142.90	0.89565354	1,098,287.87
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	36,091,966.97	96,952.00	0.00	0.00	0.00	96,952.00	35,995,014.97	0.63188451	96,952.00
2M-2H	645,303,575.00	408,855,622.44	1,098,287.87	0.00	0.00	0.00	1,098,287.87	407,757,334.57	0.63188451	1,098,287.87
2B-1	151,053,000.00	151,053,000.00	0.00	0.00	0.00	0.00	0.00	151,053,000.00	1.00000000	0.00
2B-1H	7,951,103.00	7,951,103.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00	1.00000000	0.00
2B-2H	132,503,421.00	132,503,421.00	0.00	0.00	0.00	34,124.04	34,124.04	132,469,296.96	0.99974247	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	17,103,784.64	96,952.00	0.00	0.00	0.00	96,952.00	17,006,832.64	0.89565354	96,952.00
2E-B2	18,988,182.33	17,103,784.64	96,952.00	0.00	0.00	0.00	96,952.00	17,006,832.64	0.89565354	96,952.00
2E-B3	18,988,182.33	17,103,784.64	96,952.00	0.00	0.00	0.00	96,952.00	17,006,832.64	0.89565354	96,952.00

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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	17,103,784.64	96,952.00	0.00	0.00	0.00	96,952.00	17,006,832.64	0.89565354	96,952.00
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	17,103,784.64	96,952.00	0.00	0.00	0.00	96,952.00	17,006,832.64	0.44782677	96,952.00
2E-D2	37,976,364.67	17,103,784.64	96,952.00	0.00	0.00	0.00	96,952.00	17,006,832.64	0.44782677	96,952.00
2E-D3	37,976,364.67	17,103,784.64	96,952.00	0.00	0.00	0.00	96,952.00	17,006,832.64	0.44782677	96,952.00
2E-D4	37,976,364.67	17,103,784.64	96,952.00	0.00	0.00	0.00	96,952.00	17,006,832.64	0.44782677	96,952.00
2E-D5	37,976,364.67	17,103,784.64	96,952.00	0.00	0.00	0.00	96,952.00	17,006,832.64	0.44782677	96,952.00
2E-F1	37,976,364.67	36,091,966.97	96,952.00	0.00	0.00	0.00	96,952.00	35,995,014.97	0.94782677	96,952.00
2E-F2	37,976,364.67	36,091,966.97	96,952.00	0.00	0.00	0.00	96,952.00	35,995,014.97	0.94782677	96,952.00
2E-F3	37,976,364.67	36,091,966.97	96,952.00	0.00	0.00	0.00	96,952.00	35,995,014.97	0.94782677	96,952.00
2E-F4	37,976,364.67	36,091,966.97	96,952.00	0.00	0.00	0.00	96,952.00	35,995,014.97	0.94782677	96,952.00
2E-F5	37,976,364.67	36,091,966.97	96,952.00	0.00	0.00	0.00	96,952.00	35,995,014.97	0.94782677	96,952.00
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	8,059,032,913.45	14,243,699.08	253,274,395.53	0.00	34,124.04	267,552,218.65	7,791,495,554.50	0.28016306	267,518,094.61

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	255.54150691	0.41472372	10.00762064	0.00000000	0.00000000	10.42234436	245.11974970	0.24511975	10.42234436
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	900.75944831	5.10591263	0.00000000	0.00000000	0.00000000	5.10591263	895.65353568	0.89565354	5.10591263
2M-BH	215,101,191.67	900.75944845	5.10591253	0.00000000	0.00000000	0.00000000	5.10591253	895.65353592	0.89565354	5.10591253
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	633.58648266	1.70197088	0.00000000	0.00000000	0.00000000	1.70197088	631.88451178	0.63188451	1.70197088
2M-2H	645,303,575.00	633.58648283	1.70197084	0.00000000	0.00000000	0.00000000	1.70197084	631.88451198	0.63188451	1.70197084
2B-1	151,053,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	7,951,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.25753328	0.25753328	999.74246672	0.99974247	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	900.75944831	5.10591263	0.00000000	0.00000000	0.00000000	5.10591263	895.65353568	0.89565354	5.10591263
2E-B2	18,988,182.33	900.75944831	5.10591263	0.00000000	0.00000000	0.00000000	5.10591263	895.65353568	0.89565354	5.10591263
2E-B3	18,988,182.33	900.75944831	5.10591263	0.00000000	0.00000000	0.00000000	5.10591263	895.65353568	0.89565354	5.10591263

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jan-2022
 07-Jan-2022 9:24:03 AM

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	900.75944831	5.10591263	0.00000000	0.00000000	0.00000000	5.10591263	895.65353568	0.89565354	5.10591263
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	450.37972404	2.55295631	0.00000000	0.00000000	0.00000000	2.55295631	447.82676772	0.44782677	2.55295631
2E-D2	37,976,364.67	450.37972404	2.55295631	0.00000000	0.00000000	0.00000000	2.55295631	447.82676772	0.44782677	2.55295631
2E-D3	37,976,364.67	450.37972404	2.55295631	0.00000000	0.00000000	0.00000000	2.55295631	447.82676772	0.44782677	2.55295631
2E-D4	37,976,364.67	450.37972404	2.55295631	0.00000000	0.00000000	0.00000000	2.55295631	447.82676772	0.44782677	2.55295631
2E-D5	37,976,364.67	450.37972404	2.55295631	0.00000000	0.00000000	0.00000000	2.55295631	447.82676772	0.44782677	2.55295631
2E-F1	37,976,364.67	950.37972391	2.55295631	0.00000000	0.00000000	0.00000000	2.55295631	947.82676759	0.94782677	2.55295631
2E-F2	37,976,364.67	950.37972391	2.55295631	0.00000000	0.00000000	0.00000000	2.55295631	947.82676759	0.94782677	2.55295631
2E-F3	37,976,364.67	950.37972391	2.55295631	0.00000000	0.00000000	0.00000000	2.55295631	947.82676759	0.94782677	2.55295631
2E-F4	37,976,364.67	950.37972391	2.55295631	0.00000000	0.00000000	0.00000000	2.55295631	947.82676759	0.94782677	2.55295631
2E-F5	37,976,364.67	950.37972391	2.55295631	0.00000000	0.00000000	0.00000000	2.55295631	947.82676759	0.94782677	2.55295631
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-Jan-2022
 07-Jan-2022 9:24:03 AM

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 %	6,467,283,584.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,203,528,157.53
2M-1	N/A	N/A	0.75188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	2.30188 %	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	12/27/21 - 01/24/22	29	2.30188 %	17,103,784.64	31,715.41	0.00	0.00	0.00	0.00	31,715.41	0.00	17,006,832.64
2M-BH	N/A	N/A	0.00000 %	193,754,430.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	192,656,142.90
2M-2C	12/27/21 - 01/24/22	29	2.30188 %	18,988,182.33	35,209.64	0.00	0.00	0.00	0.00	35,209.64	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	12/27/21 - 01/24/22	29	2.30188 %	36,091,966.97	66,925.05	0.00	0.00	0.00	0.00	66,925.05	0.00	35,995,014.97
2M-2H	N/A	N/A	0.00000 %	408,855,622.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00	407,757,334.57
2B-1	12/27/21 - 01/24/22	29	4.10188 %	151,053,000.00	499,123.25	0.00	0.00	0.00	0.00	499,123.25	0.00	151,053,000.00
2B-1H	N/A	N/A	0.00000 %	7,951,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00
2B-2H	N/A	N/A	0.00000 %	132,503,421.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,469,296.96
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	12/27/21 - 01/24/22	29	1.70000 %	17,103,784.64	23,422.68	0.00	0.00	0.00	0.00	23,422.68	0.00	17,006,832.64
2B-I2	12/27/21 - 01/24/22	29	1.30000 %	17,103,784.64	17,911.46	0.00	0.00	0.00	0.00	17,911.46	0.00	17,006,832.64
2B-I3	12/27/21 - 01/24/22	29	0.90000 %	17,103,784.64	12,400.24	0.00	0.00	0.00	0.00	12,400.24	0.00	17,006,832.64
2B-I4	12/27/21 - 01/24/22	29	0.50000 %	17,103,784.64	6,889.02	0.00	0.00	0.00	0.00	6,889.02	0.00	17,006,832.64
2C-I1	12/27/21 - 01/24/22	29	1.70000 %	18,988,182.33	26,003.26	0.00	0.00	0.00	0.00	26,003.26	0.00	18,988,182.33
2C-I2	12/27/21 - 01/24/22	29	1.30000 %	18,988,182.33	19,884.85	0.00	0.00	0.00	0.00	19,884.85	0.00	18,988,182.33
2C-I3	12/27/21 - 01/24/22	29	0.90000 %	18,988,182.33	13,766.43	0.00	0.00	0.00	0.00	13,766.43	0.00	18,988,182.33
2C-I4	12/27/21 - 01/24/22	29	0.50000 %	18,988,182.33	7,648.02	0.00	0.00	0.00	0.00	7,648.02	0.00	18,988,182.33
2E-A1	N/A	N/A	0.60188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.00188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.40188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.80188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	12/27/21 - 01/24/22	29	0.60188 %	17,103,784.64	8,292.73	0.00	0.00	0.00	0.00	8,292.73	0.00	17,006,832.64
2E-B2	12/27/21 - 01/24/22	29	1.00188 %	17,103,784.64	13,803.95	0.00	0.00	0.00	0.00	13,803.95	0.00	17,006,832.64

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jan-2022
 07-Jan-2022 9:24:03 AM

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	12/27/21 - 01/24/22	29	1.40188 %	17,103,784.64	19,315.17	0.00	0.00	0.00	0.00	19,315.17	0.00	17,006,832.64
2E-B4	12/27/21 - 01/24/22	29	1.80188 %	17,103,784.64	24,826.39	0.00	0.00	0.00	0.00	24,826.39	0.00	17,006,832.64
2E-C1	12/27/21 - 01/24/22	29	0.60188 %	18,988,182.33	9,206.38	0.00	0.00	0.00	0.00	9,206.38	0.00	18,988,182.33
2E-C2	12/27/21 - 01/24/22	29	1.00188 %	18,988,182.33	15,324.79	0.00	0.00	0.00	0.00	15,324.79	0.00	18,988,182.33
2E-C3	12/27/21 - 01/24/22	29	1.40188 %	18,988,182.33	21,443.21	0.00	0.00	0.00	0.00	21,443.21	0.00	18,988,182.33
2E-C4	12/27/21 - 01/24/22	29	1.80188 %	18,988,182.33	27,561.62	0.00	0.00	0.00	0.00	27,561.62	0.00	18,988,182.33
2E-D1	12/27/21 - 01/24/22	29	0.60188 %	17,103,784.64	8,292.73	0.00	0.00	0.00	0.00	8,292.73	0.00	17,006,832.64
2E-D2	12/27/21 - 01/24/22	29	1.00188 %	17,103,784.64	13,803.95	0.00	0.00	0.00	0.00	13,803.95	0.00	17,006,832.64
2E-D3	12/27/21 - 01/24/22	29	1.40188 %	17,103,784.64	19,315.17	0.00	0.00	0.00	0.00	19,315.17	0.00	17,006,832.64
2E-D4	12/27/21 - 01/24/22	29	1.80188 %	17,103,784.64	24,826.39	0.00	0.00	0.00	0.00	24,826.39	0.00	17,006,832.64
2E-D5	12/27/21 - 01/24/22	29	2.30188 %	17,103,784.64	31,715.41	0.00	0.00	0.00	0.00	31,715.41	0.00	17,006,832.64
2E-F1	12/27/21 - 01/24/22	29	0.60188 %	36,091,966.97	17,499.11	0.00	0.00	0.00	0.00	17,499.11	0.00	35,995,014.97
2E-F2	12/27/21 - 01/24/22	29	1.00188 %	36,091,966.97	29,128.74	0.00	0.00	0.00	0.00	29,128.74	0.00	35,995,014.97
2E-F3	12/27/21 - 01/24/22	29	1.40188 %	36,091,966.97	40,758.38	0.00	0.00	0.00	0.00	40,758.38	0.00	35,995,014.97
2E-F4	12/27/21 - 01/24/22	29	1.80188 %	36,091,966.97	52,388.01	0.00	0.00	0.00	0.00	52,388.01	0.00	35,995,014.97
2E-F5	12/27/21 - 01/24/22	29	2.30188 %	36,091,966.97	66,925.05	0.00	0.00	0.00	0.00	66,925.05	0.00	35,995,014.97
2X-1	12/27/21 - 01/24/22	29	1.70000 %	17,103,784.65	23,422.68	0.00	0.00	0.00	0.00	23,422.68	0.00	17,006,832.65
2X-2	12/27/21 - 01/24/22	29	1.30000 %	17,103,784.65	17,911.46	0.00	0.00	0.00	0.00	17,911.46	0.00	17,006,832.65
2X-3	12/27/21 - 01/24/22	29	0.90000 %	17,103,784.65	12,400.24	0.00	0.00	0.00	0.00	12,400.24	0.00	17,006,832.65
2X-4	12/27/21 - 01/24/22	29	0.50000 %	17,103,784.65	6,889.02	0.00	0.00	0.00	0.00	6,889.02	0.00	17,006,832.65
2Y-1	12/27/21 - 01/24/22	29	1.70000 %	36,091,966.98	49,425.94	0.00	0.00	0.00	0.00	49,425.94	0.00	35,995,014.98
2Y-2	12/27/21 - 01/24/22	29	1.30000 %	36,091,966.98	37,796.31	0.00	0.00	0.00	0.00	37,796.31	0.00	35,995,014.98
2Y-3	12/27/21 - 01/24/22	29	0.90000 %	36,091,966.98	26,166.68	0.00	0.00	0.00	0.00	26,166.68	0.00	35,995,014.98
2Y-4	12/27/21 - 01/24/22	29	0.50000 %	36,091,966.98	14,537.04	0.00	0.00	0.00	0.00	14,537.04	0.00	35,995,014.98
Totals					1,393,875.86	0.00	0.00	0.00	0.00	1,393,875.86	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-Jan-2022
07-Jan-2022 9:24:04 AM

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 %	255.54150691	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	245.11974970
2M-1	188,817,000.00	0.75188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	18,988,182.33	2.30188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	2.30188 %	900.75944831	1.67027098	0.00000000	0.00000000	0.00000000	0.00000000	1.67027098	0.00000000	895.65353568
2M-BH	215,101,191.67	0.00000 %	900.75944845	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	895.65353592
2M-2C	18,988,182.33	2.30188 %	1000.00000000	1.85429228	0.00000000	0.00000000	0.00000000	0.00000000	1.85429228	0.00000000	1000.00000000
2M-CH	215,101,191.67	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	56,964,547.00	2.30188 %	633.58648266	1.17485442	0.00000000	0.00000000	0.00000000	0.00000000	1.17485442	0.00000000	631.88451178
2M-2H	645,303,575.00	0.00000 %	633.58648283	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	631.88451198
2B-1	151,053,000.00	4.10188 %	1000.00000000	3.30429220	0.00000000	0.00000000	0.00000000	0.00000000	3.30429220	0.00000000	1000.00000000
2B-1H	7,951,103.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	132,503,421.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.74246672
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 %	900.75944831	1.23353987	0.00000000	0.00000000	0.00000000	0.00000000	1.23353987	0.00000000	895.65353568
2B-I2	0.00	1.30000 %	900.75944831	0.94329513	0.00000000	0.00000000	0.00000000	0.00000000	0.94329513	0.00000000	895.65353568
2B-I3	0.00	0.90000 %	900.75944831	0.65305040	0.00000000	0.00000000	0.00000000	0.00000000	0.65305040	0.00000000	895.65353568
2B-I4	0.00	0.50000 %	900.75944831	0.36280566	0.00000000	0.00000000	0.00000000	0.00000000	0.36280566	0.00000000	895.65353568
2C-I1	0.00	1.70000 %	1000.00000000	1.36944440	0.00000000	0.00000000	0.00000000	0.00000000	1.36944440	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.04722241	0.00000000	0.00000000	0.00000000	0.00000000	1.04722241	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.72499988	0.00000000	0.00000000	0.00000000	0.00000000	0.72499988	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.40277789	0.00000000	0.00000000	0.00000000	0.00000000	0.40277789	0.00000000	1000.00000000
2E-A1	18,988,182.33	0.60188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	1.00188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	1.40188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	18,988,182.33	1.80188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	0.60188 %	900.75944831	0.43673111	0.00000000	0.00000000	0.00000000	0.00000000	0.43673111	0.00000000	895.65353568
2E-B2	18,988,182.33	1.00188 %	900.75944831	0.72697585	0.00000000	0.00000000	0.00000000	0.00000000	0.72697585	0.00000000	895.65353568
2E-B3	18,988,182.33	1.40188 %	900.75944831	1.01722059	0.00000000	0.00000000	0.00000000	0.00000000	1.01722059	0.00000000	895.65353568
2E-B4	18,988,182.33	1.80188 %	900.75944831	1.30746533	0.00000000	0.00000000	0.00000000	0.00000000	1.30746533	0.00000000	895.65353568
2E-C1	18,988,182.33	0.60188 %	1000.00000000	0.48484788	0.00000000	0.00000000	0.00000000	0.00000000	0.48484788	0.00000000	1000.00000000
2E-C2	18,988,182.33	1.00188 %	1000.00000000	0.80706988	0.00000000	0.00000000	0.00000000	0.00000000	0.80706988	0.00000000	1000.00000000
2E-C3	18,988,182.33	1.40188 %	1000.00000000	1.12929240	0.00000000	0.00000000	0.00000000	0.00000000	1.12929240	0.00000000	1000.00000000
2E-C4	18,988,182.33	1.80188 %	1000.00000000	1.45151440	0.00000000	0.00000000	0.00000000	0.00000000	1.45151440	0.00000000	1000.00000000
2E-D1	37,976,364.67	0.60188 %	450.37972404	0.21836556	0.00000000	0.00000000	0.00000000	0.00000000	0.21836556	0.00000000	447.82676772
2E-D2	37,976,364.67	1.00188 %	450.37972404	0.36348793	0.00000000	0.00000000	0.00000000	0.00000000	0.36348793	0.00000000	447.82676772
2E-D3	37,976,364.67	1.40188 %	450.37972404	0.50861029	0.00000000	0.00000000	0.00000000	0.00000000	0.50861029	0.00000000	447.82676772
2E-D4	37,976,364.67	1.80188 %	450.37972404	0.65373266	0.00000000	0.00000000	0.00000000	0.00000000	0.65373266	0.00000000	447.82676772
2E-D5	37,976,364.67	2.30188 %	450.37972404	0.83513549	0.00000000	0.00000000	0.00000000	0.00000000	0.83513549	0.00000000	447.82676772
2E-F1	37,976,364.67	0.60188 %	950.37972391	0.46078950	0.00000000	0.00000000	0.00000000	0.00000000	0.46078950	0.00000000	947.82676759
2E-F2	37,976,364.67	1.00188 %	950.37972391	0.76702286	0.00000000	0.00000000	0.00000000	0.00000000	0.76702286	0.00000000	947.82676759
2E-F3	37,976,364.67	1.40188 %	950.37972391	1.07325649	0.00000000	0.00000000	0.00000000	0.00000000	1.07325649	0.00000000	947.82676759
2E-F4	37,976,364.67	1.80188 %	950.37972391	1.37948986	0.00000000	0.00000000	0.00000000	0.00000000	1.37948986	0.00000000	947.82676759
2E-F5	37,976,364.67	2.30188 %	950.37972391	1.76228163	0.00000000	0.00000000	0.00000000	0.00000000	1.76228163	0.00000000	947.82676759
2X-1	0.00	1.70000 %	450.37972430	0.61676994	0.00000000	0.00000000	0.00000000	0.00000000	0.61676994	0.00000000	447.82676799
2X-2	0.00	1.30000 %	450.37972430	0.47164757	0.00000000	0.00000000	0.00000000	0.00000000	0.47164757	0.00000000	447.82676799
2X-3	0.00	0.90000 %	450.37972430	0.32652520	0.00000000	0.00000000	0.00000000	0.00000000	0.32652520	0.00000000	447.82676799
2X-4	0.00	0.50000 %	450.37972430	0.18140283	0.00000000	0.00000000	0.00000000	0.00000000	0.18140283	0.00000000	447.82676799
2Y-1	0.00	1.70000 %	950.37972417	1.30149214	0.00000000	0.00000000	0.00000000	0.00000000	1.30149214	0.00000000	947.82676785
2Y-2	0.00	1.30000 %	950.37972417	0.99525877	0.00000000	0.00000000	0.00000000	0.00000000	0.99525877	0.00000000	947.82676785
2Y-3	0.00	0.90000 %	950.37972417	0.68902540	0.00000000	0.00000000	0.00000000	0.00000000	0.68902540	0.00000000	947.82676785
2Y-4	0.00	0.50000 %	950.37972417	0.38279177	0.00000000	0.00000000	0.00000000	0.00000000	0.38279177	0.00000000	947.82676785

(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	262,294.13
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	473,271.53
Gains & Subsequent Recoveries (Realized Losses)	(53,398.70)
Total Deposits	682,166.96
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	663,000.30
Total Withdrawals (Pool Distribution Amount)	682,166.96
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	265,004,065.74
Total Principal Reduction Cumulative	19,561,929,985.90
Scheduled Principal Current	11,691,131.20
Scheduled Principal Cumulative	1,373,575,180.28
Unscheduled Principal Current	253,259,535.84
Unscheduled Principal Cumulative	18,188,320,680.66
Senior Reduction Amount	263,755,427.18
Subordinate Reduction Amount	1,195,239.86
Calculated Tranche Write-down Amount	53,398.70
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	77,975.15
Recovery Principal on Previously Liquidated Loan Current	14,859.69
Recovery Principal on Previously Liquidated Loan Cumulative	92,786.32
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	39298
Period Reference Pool Removal Loan Count	1207
Period Ending Loan Count	38091
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	6,938,753,907.03
Period PIF Loan Count Current	1205
PIF Loan Count Cumulative	73776
Period PIF Loan UPB Current	250,528,573.41
PIF Loan UPB Cumulative	17,853,799,683.25
Period Partial Prepayment Amount	2,977,362.63
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	149
Repurchase Prior Credit Event UPB Curr	473,271.53
Repurchase Prior Credit Event UPB Cum	28,723,568.28
Credit Event Amount Current	38,539.01
Credit Event Amount Cumulative	23,684,228.67
Total Active Modified Loan Count	594
Total Active Modified Loan UPB	138,773,460.33
Libor Rate	0.101880%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	89.776525%
Subordinate Percentage	10.223475%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.500000 %	10.220000 %	10.600000 %
2M-1	0.00	0.00	3.750000 %	10.220000 %	10.600000 %
2M-1H	0.00	0.00	3.750000 %	10.220000 %	10.600000 %
2M-2A	0.00	0.00	2.870000 %	10.220000 %	10.600000 %
2M-2B	0.00	0.00	1.980000 %	7.300000 %	7.570000 %
2M-2C	0.00	0.00	1.100000 %	4.050000 %	4.200000 %
2M-2	0.00	0.00	1.100000 %	4.050000 %	4.200000 %
2M-2H	0.00	0.00	1.100000 %	4.050000 %	4.200000 %
2B-1	0.00	0.00	0.500000 %	1.840000 %	1.910000 %
2B-1H	0.00	0.00	0.500000 %	1.840000 %	1.910000 %
2B-2H	34,124.04	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	568	107,783,630.11	1.491166 %	1.553357 %
60 Days	176	35,209,496.61	0.462051 %	0.507433 %
90 Days	98	19,805,018.86	0.257279 %	0.285426 %
120 Days	70	14,092,200.23	0.183770 %	0.203094 %
150 Days	56	10,067,794.14	0.147016 %	0.145095 %
180+ Days	1030	227,171,561.56	2.704051 %	3.273953 %
Totals	1998	414,129,701.51	5.245334 %	5.968358 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	385	94,948,235.33	77,975.15	0.082124

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214675	222,268.70	277.84	0.125002
Summary	0090214689	361,449.55	31.34	0.008671
Summary	0090215097	145,412.88	163.12	0.112177
Summary	0090215245	103,210.83	47.57	0.046090
Summary	0090215258	247,998.62	232.50	0.093751
Summary	0090215621	403,971.74	378.72	0.093749
Summary	0090215723	394,963.89	534.85	0.135417
Summary	0090215876	310,204.35	258.50	0.083332
Summary	0090216229	143,313.43	34.49	0.024066
Summary	0090216382	285,779.02	446.53	0.156250
Summary	0090216868	215,578.01	155.40	0.072085
Summary	0090216889	138,499.93	89.43	0.064570
Summary	0090216903	218,111.91	272.64	0.125000
Summary	0090216958	129,179.25	161.47	0.124997
Summary	0090217638	244,013.47	10.39	0.004258
Summary	0090217648	238,388.48	165.96	0.069617
Summary	0090217688	251,964.88	113.08	0.044879
Summary	0090218530	110,026.42	41.57	0.037782
Summary	0090219084	312,119.61	422.66	0.135416
Summary	0090219293	185,053.48	269.87	0.145834
Summary	0090219840	196,004.79	142.92	0.072917
Summary	0090219896	356,301.39	742.29	0.208332
Summary	0090220107	117,813.40	61.36	0.052082
Summary	0090220321	213,318.47	333.31	0.156250
Summary	0090220778	189,284.08	45.19	0.023874

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090220894	386,086.36	161.56	0.041846
Summary	0090221111	435,169.34	139.54	0.032066
Summary	0090221174	136,774.98	89.80	0.065655
Summary	0090221697	319,967.70	166.65	0.052083
Summary	0090222200	144,872.37	81.73	0.056415
Summary	0090222872	201,725.81	28.13	0.013945
Summary	0090223201	346,711.59	469.51	0.135418
Summary	0090223213	171,690.65	43.97	0.025610
Summary	0090223662	225,663.76	258.57	0.114582
Summary	0090223681	186,603.47	49.62	0.026591
Summary	0090223694	111,033.03	115.66	0.104167
Summary	0090223903	74,348.28	61.96	0.083338
Summary	0090224841	52,575.80	93.10	0.177078
Summary	0090225197	250,295.33	286.80	0.114585
Summary	0090225884	37,640.09	61.75	0.164054
Summary	0090226109	65,346.67	18.07	0.027653
Summary	0090226180	312,005.77	182.77	0.058579
Summary	0090226517	416,916.17	521.15	0.125001
Summary	0090226539	233,544.67	267.60	0.114582
Summary	0090226843	243,144.99	329.26	0.135417
Summary	0090227067	142,992.55	104.27	0.072920
Summary	0090228235	154,988.96	108.67	0.070115
Summary	0090228260	206,300.95	236.39	0.114585
Summary	0090228658	235,606.72	147.25	0.062498
Summary	0090228868	613,113.57	619.61	0.101060
Summary	0090228929	336,973.00	176.73	0.052446
Summary	0090229095	301,846.12	220.10	0.072918
Summary	0090229165	220,170.95	366.95	0.166666
Summary	0090229562	445,111.94	493.38	0.110844
Summary	0090229768	167,318.91	77.95	0.046588
Summary	0090229873	114,538.66	87.89	0.076734
Summary	0090230781	157,350.39	96.42	0.061277
Summary	0090230864	184,323.26	81.48	0.044205
Summary	0090230911	255,042.76	42.78	0.016774

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090231111	113,615.53	27.69	0.024372
Summary	0090231384	223,756.11	149.95	0.067015
Summary	0090231415	99,758.98	103.92	0.104171
Summary	0090231859	118,851.80	99.04	0.083331
Summary	0090232082	232,316.64	206.08	0.088707
Summary	0090232111	159,269.91	104.05	0.065329
Summary	0090232180	173,132.04	45.08	0.026038
Summary	0090232483	142,092.60	177.62	0.125003
Summary	0090233039	160,381.96	75.24	0.046913
Summary	0090233308	616,885.01	899.62	0.145833
Summary	0090233832	360,007.79	450.01	0.125000
Summary	0090234185	113,242.65	25.71	0.022703
Summary	0090234671	217,675.86	108.51	0.049849
Summary	0090235541	270,993.78	254.06	0.093751
Summary	0090235628	248,815.60	438.54	0.176251
Summary	0090236080	388,974.21	401.94	0.103333
Summary	0090236659	175,605.42	66.87	0.038080
Summary	0090236719	187,219.94	81.20	0.043371
Summary	0090237386	265,860.60	360.02	0.135417
Summary	0090237593	542,301.45	764.85	0.141038
Summary	0090237769	409,856.96	230.86	0.056327
Summary	0090237942	370,540.42	424.58	0.114584
Summary	0090238145	139,839.52	189.37	0.135420
Summary	0090238371	136,377.19	127.85	0.093747
Summary	0090238794	175,871.72	164.88	0.093750
Summary	0090239065	363,000.04	264.69	0.072917
Summary	0090239193	196,454.61	102.32	0.052083
Summary	0090239270	301,810.84	220.07	0.072917
Summary	0090239356	156,518.59	49.52	0.031638
Summary	0090239554	229,652.87	191.38	0.083334
Summary	0090239580	150,979.46	157.27	0.104166
Summary	0090239739	133,211.68	21.21	0.015922
Summary	0090240191	291,320.24	273.75	0.093969
Summary	0090242469	165,567.65	241.45	0.145832

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jan-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090242560	78,767.87	98.46	0.125000
Summary	0090243396	334,832.49	348.78	0.104166
Summary	0090243679	341,102.93	508.84	0.149175
Summary	0090243681	234,815.81	146.76	0.062500
Summary	0090243837	197,738.23	56.60	0.028624
Summary	0090244155	131,979.83	61.67	0.046727
Summary	0090245010	184,096.23	118.02	0.064108
Summary	0090245849	154,943.96	71.45	0.046113
Summary	0090246465	350,419.30	79.45	0.022673
Summary	0090246493	101,001.40	73.65	0.072920
Summary	0090246711	254,502.59	291.62	0.114584
Summary	0090246834	317,058.64	660.54	0.208334
Summary	0090247205	372,188.18	387.70	0.104168
Summary	0090247207	307,202.33	299.90	0.097623
Summary	0090247265	321,313.39	468.58	0.145833
Summary	0090247417	421,215.46	466.18	0.110675
Summary	0090247459	255,147.70	444.38	0.174166
Summary	0090248191	332,540.72	450.32	0.135418
Summary	0090248695	267,159.35	34.18	0.012794
Summary	0090248866	395,059.09	147.03	0.037217
Summary	0090248974	242,324.61	83.77	0.034569
Summary	0090248991	279,385.74	174.62	0.062501
Summary	0090249593	429,182.56	357.65	0.083333
Summary	0090250534	462,257.01	360.18	0.077918
Summary	0090251142	208,585.05	347.64	0.166666
Summary	0090251165	158,527.29	181.65	0.114586
Summary	0090251184	81,808.19	17.94	0.021929
Summary	0090251259	322,417.98	436.61	0.135417
Summary	0090251894	78,033.01	25.58	0.032781
Summary	0090252060	313,616.38	155.26	0.049506
Summary	0090252563	105,560.44	31.12	0.029481
Summary	0090252668	245,437.21	204.53	0.083333
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	353,518.86	67.88	0.019201

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Distribution Date: 25-Jan-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253124	250,624.25	410.08	0.163623
Summary	0090253311	245,454.12	72.66	0.029602
Summary	0090253319	255,941.41	213.28	0.083332
Summary	0090253445	421,440.97	230.58	0.054712
Summary	0090253580	166,072.35	155.69	0.093748
Summary	0090254179	105,947.56	35.98	0.033960
Summary	0090254831	203,531.62	156.87	0.077074
Summary	0090254914	351,582.36	146.49	0.041666
Summary	0090255509	405,389.91	760.11	0.187501
Summary	0090255796	283,550.94	324.90	0.114583
Summary	0090255797	224,445.09	233.80	0.104168
Summary	0090256109	165,995.24	91.13	0.054899
Summary	0090256639	173,873.73	44.93	0.025841
Summary	0090257345	187,674.31	21.87	0.011653
Summary	0090258756	167,530.23	70.86	0.042297
Summary	0090260003	143,695.15	55.09	0.038338
Summary	0090261619	268,761.98	171.40	0.063774
Summary	0090261628	116,304.81	121.15	0.104166
Summary	0090261935	526,891.74	190.13	0.036085
Summary	0090262201	105,857.96	172.65	0.163096
Summary	0090262782	233,632.68	486.73	0.208331
Summary	0090263502	350,986.33	182.81	0.052085
Summary	0090263509	394,863.17	27.12	0.006868
Summary	0090263571	119,162.12	136.54	0.114583
Summary	0090263786	345,183.39	395.52	0.114583
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	335,945.46	136.41	0.040605
Summary	0090264444	54,524.05	41.14	0.075453
Summary	0090264923	407,947.12	236.76	0.058037
Summary	0090264999	146,212.33	69.88	0.047794
Summary	0090265201	429,722.41	169.44	0.039430
Summary	0090265232	114,099.55	157.67	0.138186
Summary	0090265315	355,909.58	115.12	0.032345

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Distribution Date: 25-Jan-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090265562	107,493.70	91.07	0.084721
Summary	0090266521	121,000.48	49.33	0.040768
Summary	0090266684	206,010.65	214.59	0.104165
Summary	0090266766	277,820.16	132.42	0.047664
Summary	0090266806	383,131.69	275.89	0.072009
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267382	84,300.71	87.81	0.104163
Summary	0090267523	332,101.18	212.90	0.064107
Summary	0090267845	263,798.13	192.35	0.072916
Summary	0090268066	303,366.21	379.21	0.125001
Summary	0090268101	192,337.82	50.14	0.026069
Summary	0090268220	374,363.18	386.84	0.103333
Summary	0090268935	289,263.47	75.84	0.026218
Summary	0090269249	247,957.47	361.60	0.145831
Summary	0090269392	359,105.90	149.63	0.041667
Summary	0090269405	203,370.07	83.32	0.040970
Summary	0090269446	321,214.90	141.87	0.044167
Summary	0090269494	232,176.60	94.81	0.040835
Summary	0090269823	350,630.27	107.11	0.030548
Summary	0090270029	132,429.71	51.60	0.038964
Summary	0090270236	338,537.78	246.85	0.072917
Summary	0090270322	191,456.93	464.57	0.242650
Summary	0090270858	172,113.35	96.21	0.055899
Summary	0090271375	144,906.60	38.16	0.026334
Summary	0090271653	225,677.81	329.11	0.145832
Summary	0090271682	332,991.42	208.12	0.062500
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090271950	295,291.44	215.32	0.072918
Summary	0090272294	166,892.16	121.69	0.072915
Summary	0090272395	125,149.01	143.40	0.114583
Summary	0090272970	210,772.58	127.34	0.060416
Summary	0090273750	134,888.10	78.53	0.058219
Summary	0090273796	384,782.30	37.48	0.009741
Summary	0090273804	360,855.85	553.85	0.153482

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090274114	185,329.30	115.83	0.062500
Summary	0090274189	513,518.93	182.52	0.035543
Summary	0090274357	132,124.50	71.58	0.054176
Summary	0090274976	283,916.59	81.21	0.028603
Summary	0090275929	363,263.83	249.19	0.068598
Summary	0090275969	242,385.06	176.74	0.072917
Summary	0090276734	445,401.65	237.35	0.053289
Summary	0090276795	285,645.90	29.75	0.010415
Summary	0090277433	240,786.26	131.41	0.054575
Summary	0090277855	147,095.29	199.19	0.135416
Summary	0090279076	141,239.15	58.39	0.041341
Summary	0090281259	339,515.99	282.93	0.083333
Summary	0090281272	375,291.59	430.02	0.114583
Summary	0090282209	158,520.92	214.66	0.135414
Summary	0090282412	176,639.53	85.71	0.048523
Summary	0090282503	169,288.54	246.39	0.145544
Summary	0090283042	164,405.96	135.08	0.082162
Summary	0090283190	297,119.08	124.83	0.042013
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284152	165,049.25	120.35	0.072918
Summary	0090284536	151,191.38	89.58	0.059249
Summary	0090284993	217,000.52	233.11	0.107424
Summary	0090285394	266,107.11	332.63	0.124999
Summary	0090285447	215,706.72	217.52	0.100841
Summary	0090285797	217,417.47	164.53	0.075675
Summary	0090286161	260,758.28	244.46	0.093750
Summary	0090287025	366,819.82	344.01	0.093782
Summary	0090287275	398,179.10	414.77	0.104167
Summary	0090287503	425,786.58	360.02	0.084554
Summary	0090287740	260,833.26	217.36	0.083333
Summary	0090287857	130,643.33	89.91	0.068821
Summary	0090288511	414,311.42	248.51	0.059981
Summary	0090289623	554,401.73	693.00	0.125000
Summary	0090290043	246,800.04	85.56	0.034668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090290801	72,400.45	11.27	0.015566
Summary	0090291024	326,561.87	408.20	0.124999
Summary	0090291381	190,902.08	198.86	0.104169
Summary	0090292404	250,848.97	32.14	0.012812
Summary	0090292495	329,335.94	190.07	0.057713
Summary	0090292586	366,384.48	163.05	0.044502
Summary	0090293071	95,304.44	33.70	0.035360
Summary	0090293134	132,683.58	179.68	0.135420
Summary	0090293218	215,734.00	179.78	0.083334
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293601	156,413.95	80.20	0.051274
Summary	0090293763	118,938.20	42.49	0.035724
Summary	0090293936	123,947.80	129.11	0.104165
Summary	0090293994	331,838.09	345.66	0.104165
Summary	0090296101	259,196.29	135.00	0.052084
Summary	0090296711	130,781.40	62.97	0.048149
Summary	0090296755	167,309.79	58.70	0.035085
Summary	0090296944	193,722.07	209.55	0.108170
Summary	0090297503	408,390.97	638.11	0.156250
Summary	0090297649	289,663.89	105.17	0.036308
Summary	0090298094	140,644.88	131.85	0.093747
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299629	358,755.19	254.12	0.070834
Summary	0090300238	621,984.16	388.74	0.062500
Summary	0090300653	369,244.81	423.09	0.114583
Summary	0090301066	210,407.60	241.09	0.114582
Summary	0090301347	174,475.01	290.79	0.166666
Summary	0090301487	322,150.27	268.46	0.083334
Summary	0090301916	425,233.56	575.84	0.135417
Summary	0090302103	443,726.24	369.77	0.083333
Summary	0090302203	418,431.66	275.09	0.065743
Summary	0090302222	420,762.90	569.78	0.135416
Summary	0090302616	221,428.82	138.39	0.062499
Summary	0090302633	216,436.97	248.00	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090303136	297,089.84	123.79	0.041668
Summary	0090303262	320,436.57	433.92	0.135415
Summary	0090303296	140,198.87	102.78	0.073310
Summary	0090304397	210,655.06	100.31	0.047618
Summary	0090304624	267,763.92	102.61	0.038321
Summary	0090306673	75,897.29	60.22	0.079344
Summary	0090307068	129,599.19	80.13	0.061829
Summary	0090307127	311,315.80	77.31	0.024833
Summary	0090307432	441,742.60	368.12	0.083334
Summary	0090308673	362,721.58	302.27	0.083334
Summary	0090308919	86,491.04	14.44	0.016695
Summary	0090309123	253,930.94	396.77	0.156251
Summary	0090309137	138,280.64	109.15	0.078934
Summary	0090309325	88,049.12	47.56	0.054015
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	202,938.46	60.28	0.029704
Summary	0090310395	449,572.76	337.81	0.075140
Summary	0090310460	487,285.39	267.05	0.054804
Summary	0090310523	272,477.35	86.46	0.031731
Summary	0090311336	125,305.33	91.37	0.072918
Summary	0090312149	172,445.92	89.82	0.052086
Summary	0090312287	325,926.10	237.65	0.072915
Summary	0090312432	198,618.58	186.20	0.093748
Summary	0090313130	151,421.55	141.96	0.093752
Summary	0090313287	239,916.58	80.21	0.033432
Summary	0090313552	180,616.11	150.51	0.083331
Summary	0090314417	373,735.58	311.45	0.083334
Summary	0090314562	342,375.79	135.19	0.039486
Summary	0090314570	310,362.73	90.09	0.029027
Summary	0090315404	184,438.61	230.55	0.125001
Summary	0090315601	292,327.98	90.94	0.031109
Summary	0090316014	201,630.52	124.42	0.061707
Summary	0090316380	276,955.64	288.50	0.104168
Summary	0090316781	91,429.50	57.02	0.062365

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090317033	179,062.93	242.48	0.135416
Summary	0090317144	136,710.54	110.21	0.080616
Summary	0090317213	376,644.25	41.34	0.010976
Summary	0090317689	59,185.60	52.18	0.088163
Summary	0090317739	135,623.73	169.53	0.125000
Summary	0090319573	147,723.19	42.27	0.028614
Summary	0090319985	260,112.84	379.33	0.145833
Summary	0090320366	319,933.65	233.28	0.072915
Summary	0090320451	101,001.95	73.65	0.072919
Summary	0090320611	434,953.85	220.97	0.050803
Summary	0090321188	188,831.69	52.96	0.028046
Summary	0090321199	101,759.39	48.16	0.047327
Summary	0090321364	171,835.26	161.10	0.093753
Summary	0090321913	122,687.13	48.75	0.039735
Summary	0090322162	334,687.81	278.91	0.083334
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	396,542.21	578.29	0.145833
Summary	0090322845	228,081.74	158.11	0.069322
Summary	0090323507	88,284.54	157.10	0.177947
Summary	0090323608	255,583.09	292.86	0.114585
Summary	0090324365	206,323.93	176.24	0.085419
Summary	0090324586	331,362.40	379.69	0.114585
Summary	0090324625	240,477.51	450.90	0.187502
Summary	0090324649	239,328.16	305.29	0.127561
Summary	0090325321	407,337.59	193.05	0.047393
Summary	0090326091	309,587.88	515.98	0.166667
Summary	0090326474	429,466.41	402.62	0.093749
Summary	0090326719	104,966.49	59.88	0.057047
Summary	0090326972	270,495.09	225.41	0.083332
Summary	0090327560	266,950.66	305.88	0.114583
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	379,776.19	186.70	0.049161
Summary	0090328612	292,890.93	457.64	0.156249
Summary	0090328654	156,027.07	21.92	0.014049

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090329052	223,567.59	163.02	0.072918
Summary	0090329353	70,100.08	109.53	0.156248
Summary	0090329608	132,007.25	107.16	0.081177
Summary	0090330044	171,435.59	209.09	0.121964
Summary	0090330293	231,047.78	58.94	0.025510
Summary	0090330357	278,466.50	507.90	0.182392
Summary	0090331177	317,071.23	255.15	0.080471
Summary	0090331206	152,611.77	92.17	0.060395
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333220	317,060.59	114.72	0.036182
Summary	0090333231	254,644.47	344.83	0.135416
Summary	0090333592	447,682.21	591.59	0.132145
Summary	0090334523	143,024.40	66.15	0.046251
Summary	0090334645	370,021.35	462.53	0.125001
Summary	0090335259	175,062.91	255.30	0.145833
Summary	0090335267	281,728.32	322.81	0.114582
Summary	0090335339	165,398.09	29.10	0.017594
Summary	0090335725	158,306.72	42.37	0.026764
Summary	0090336343	164,076.12	205.10	0.125003
Summary	0090336428	202,372.10	274.05	0.135419
Summary	0090336430	276,187.03	131.34	0.047555
Summary	0090336490	141,313.44	176.64	0.124999
Summary	0090336554	71,683.54	97.07	0.135415
Summary	0090336556	372,741.69	411.03	0.110272
Summary	0090336962	98,826.84	175.01	0.177088
Summary	0090337803	140,942.79	190.86	0.135417
Summary	0090338070	426,966.48	116.15	0.027204
Summary	0090338343	303,003.30	189.38	0.062501
Summary	0090338629	307,837.29	116.40	0.037812
Summary	0090338852	185,892.16	68.12	0.036645
Summary	0090339026	110,837.34	150.09	0.135415
Summary	0090339280	449,249.98	561.56	0.124999
Summary	0090339862	174,380.56	45.76	0.026241
Summary	0090340023	322,385.24	201.49	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090340182	435,266.13	226.70	0.052083
Summary	0090340289	617,745.83	836.53	0.135417
Summary	0090340553	78,019.56	32.05	0.041079
Summary	0090341593	242,330.63	357.99	0.147728
Summary	0090341617	221,061.51	94.35	0.042680
Summary	0090341740	258,222.37	111.84	0.043312
Summary	0090342442	70,627.54	58.86	0.083339
Summary	0090343181	82,965.87	69.14	0.083335
Summary	0090343195	115,311.45	72.07	0.062500
Summary	0090344435	226,935.86	520.06	0.229166
Summary	0090344632	423,383.51	220.51	0.052083
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345301	207,512.24	281.01	0.135419
Summary	0090345369	206,054.57	107.49	0.052166
Summary	0090345446	167,784.93	47.44	0.028274
Summary	0090345572	97,688.92	77.67	0.079507
Summary	0090345856	83,242.91	60.70	0.072919
Summary	0090346396	93,068.14	61.76	0.066360
Summary	0090347418	410,657.29	89.86	0.021882
Summary	0090347462	442,520.50	470.49	0.106320

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

Distribution Date: 25-Jan-2022
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	38,539.01	412.19	1.070

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090259058	38,539.01	412.19	1.070

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	1,259,093.23	52,986.51	(2,788.08)	(0.221)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090250349	115,377.48	5,079.14	627.93	0.544
0090272314	216,794.55	510.00	(35,028.00)	(16.157)
0090281984	64,495.30	(2,460.16)	9,787.61	15.176
0090302544	257,693.56	(4,764.00)	(22,505.88)	(8.734)
0090312494	331,443.37	(2,306.00)	(17,081.13)	(5.154)
0090321729	273,288.97	56,927.53	61,411.39	22.471

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
117	23,684,228.67	34,124.97	0.144

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,367.73	6.848
0090219432	161,770.76	2,018.63	1.248
0090219607	218,553.36	(27,660.04)	(12.656)
0090220111	283,197.98	10,740.53	3.793
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222699	174,779.19	1,395.50	0.798
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	8,432.04	2.055
0090229422	60,470.95	11,615.39	19.208
0090231119	92,112.85	1,710.20	1.857
0090233716	397,519.86	16,220.51	4.080
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)
0090234938	132,735.43	15,335.21	11.553
0090235197	387,059.97	38,303.93	9.896

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090240665	160,094.01	(15,755.67)	(9.842)
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	492.51	0.703
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	627.93	0.544
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251628	82,366.19	1,349.29	1.638
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	25,114.80	65.786
0090257524	317,042.70	(3,134.58)	(0.989)
0090257761	129,207.95	19,328.49	14.959
0090258573	71,743.31	(40,716.83)	(56.753)
0090259058	38,539.01	412.19	1.070

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090260902	231,233.18	19,802.98	8.564
0090261688	339,262.26	(135,351.51)	(39.896)
0090263130	196,445.47	4,107.25	2.091
0090265807	164,432.19	13,081.23	7.955
0090270252	386,393.52	(3,895.17)	(1.008)
0090272314	216,794.55	(35,028.00)	(16.157)
0090272346	97,172.85	1,419.47	1.461
0090272857	120,309.48	1,015.94	0.844
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
0090281475	69,794.15	9,290.27	13.311
0090281676	85,699.20	50,260.04	58.647
0090281765	84,815.28	12,352.86	14.564
0090281984	64,495.30	9,787.61	15.176
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	(64,706.24)	(26.601)
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)
0090293122	116,098.06	(2,302.72)	(1.983)
0090294461	199,430.03	7,290.53	3.656
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074

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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
0090298635	62,239.30	(7,689.45)	(12.355)
0090300302	242,480.60	(49,163.76)	(20.275)
0090300612	339,534.01	6,202.45	1.827
0090301105	350,395.53	10,420.49	2.974
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
0090302544	257,693.56	(22,505.88)	(8.734)
0090302709	143,299.69	8,063.90	5.627
0090305410	321,401.68	6,827.75	2.124
0090306620	73,323.25	6,800.91	9.275
0090308562	59,299.20	(177.35)	(0.299)
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(17,081.13)	(5.154)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090318216	685,946.83	(16,560.30)	(2.414)
0090321227	382,030.53	(81,989.09)	(21.461)
0090321729	273,288.97	61,411.39	22.471
0090322256	75,441.83	42,212.11	55.953
0090325915	127,782.00	5,858.07	4.584
0090329777	196,683.22	(2,826.03)	(1.437)
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281
0090333124	316,629.71	10,040.63	3.171
0090333568	105,284.85	(22,617.81)	(21.482)
0090334031	174,464.39	(41,430.84)	(23.747)
0090337960	96,564.38	4,499.48	4.660

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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
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)
0090344274	371,042.80	(3,962.09)	(1.068)
0090345528	194,641.72	531.95	0.273
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090347217	122,470.08	(19,559.36)	(15.971)

Connecticut Avenue Securities

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	7	1,297,632.24	53,398.70	0.001 %	0	0.00	0.00	0.000 %	7	1,297,632.24	53,398.70	0.001 %

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	0090250349	119,000.00	4.625 %	IN	97.00	360	115,377.48	10/31/2021	5,079.14	627.93
Summary	0090259058	41,000.00	4.750 %	IN	95.00	360	38,539.01	12/31/2021	412.19	412.19
Summary	0090272314	221,000.00	5.375 %	AZ	96.00	360	216,794.55	07/31/2021	510.00	(35,028.00)
Summary	0090281984	66,000.00	4.375 %	MD	97.00	360	64,495.30	07/31/2021	(2,460.16)	9,787.61
Summary	0090302544	266,000.00	5.000 %	MD	90.00	360	257,693.56	11/30/2021	(4,764.00)	(22,505.88)
Summary	0090312494	337,000.00	4.375 %	FL	95.00	360	331,443.37	10/31/2020	(2,306.00)	(17,081.13)
Summary	0090321729	276,000.00	5.375 %	FL	97.00	360	273,288.97	11/30/2021	56,927.53	61,411.39

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02

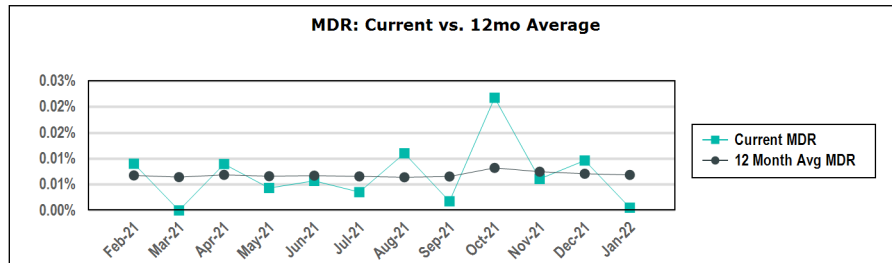
Distribution Date: 25-Jan-2022
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Realized Loss Report - Collateral

Summary

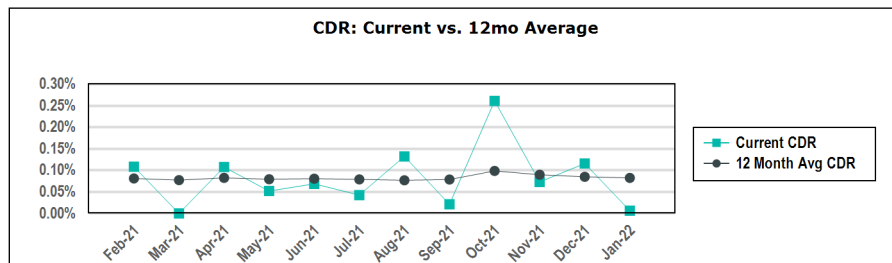
MDR

Current Month 0.001 %
 3 Month Average 0.005 %
 12 Month Average 0.007 %



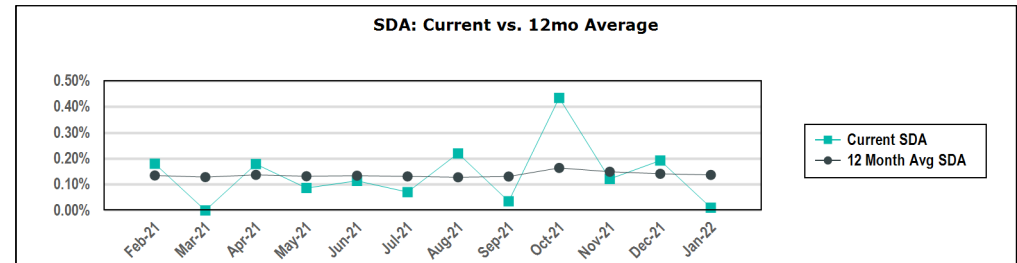
CDR

Current Month 0.006 %
 3 Month Average 0.065 %
 12 Month Average 0.082 %



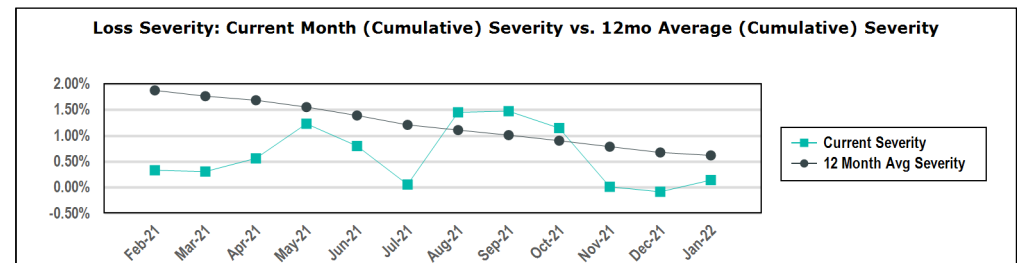
SDA

Current Month 0.011 %
 3 Month Average 0.108 %
 12 Month Average 0.137 %



Loss Severity

Current Month (Cumulative) 0.144 %
 3 Month Average (Cumulative) 0.026 %
 12 Month Average (Cumulative) 0.622 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
 3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

Current Month	3.522 %
3 Month Average	3.972 %
12 Month Average	4.716 %

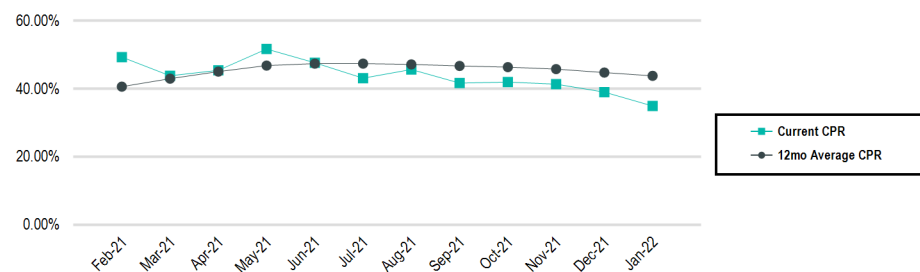
CPR

Current Month	34.967 %
3 Month Average	38.466 %
12 Month Average	43.834 %

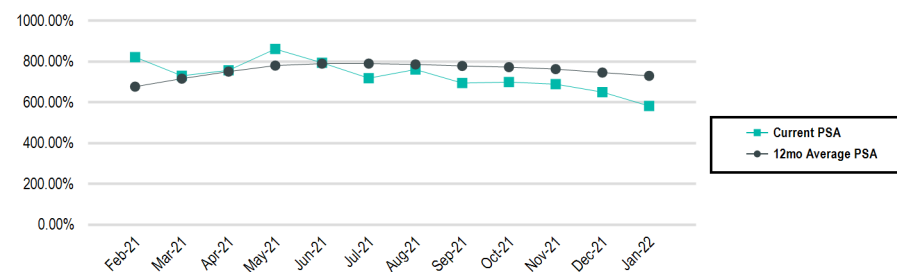
PSA

Current Month	582.785 %
3 Month Average	641.094 %
12 Month Average	730.571 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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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
0090269652	473,271.53	0.00	0.000 %	473,271.53
Total	473,271.53	0.00		

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

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Supplemental Reporting

Accrual Period

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

Business Day

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

Closing Date

March 14, 2018

Bond Retirement Detail – Effective November 2021

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

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