

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-Oct-2022
 10-Oct-2022 8:21:45 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		10/24/2022	0.00000 %	5,101,029,255.60	0.00	71,339,713.03	0.00	5,029,689,542.56	71,339,713.03	0.00
2M-1	30711XC28	10/24/2022	3.73400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		10/24/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	10/24/2022	5.28400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		10/24/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	10/24/2022	5.28400 %	9,652,258.06	41,085.37	725,377.04	0.00	8,926,881.03	766,462.41	0.00
2M-BH		10/24/2022	0.00000 %	109,342,335.95	0.00	8,217,188.05	0.00	101,125,147.90	8,217,188.05	0.00
2M-2C	30711XC77	10/24/2022	5.28400 %	18,988,182.33	80,824.25	0.00	0.00	18,988,182.33	80,824.25	0.00
2M-CH		10/24/2022	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	10/24/2022	5.28400 %	28,640,440.39	121,909.63	725,377.04	0.00	27,915,063.36	847,286.67	0.00
2M-2H		10/24/2022	0.00000 %	324,443,527.62	0.00	8,217,188.05	0.00	316,226,339.57	8,217,188.05	0.00
2B-1	30711XC44	10/24/2022	7.08400 %	151,053,000.00	861,992.34	0.00	0.00	151,053,000.00	861,992.34	0.00
2B-1H		10/24/2022	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		10/24/2022	0.00000 %	132,256,296.98	0.00	0.00	(122,558.10)	132,378,855.08	0.00	124,565.92
2A-I1	30711XC93	10/24/2022	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	10/24/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	10/24/2022	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	10/24/2022	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	10/24/2022	1.70000 %	0.00	13,218.23	0.00	0.00	0.00	13,218.23	0.00
2B-I2	30711XE34	10/24/2022	1.30000 %	0.00	10,108.06	0.00	0.00	0.00	10,108.06	0.00
2B-I3	30711XE59	10/24/2022	0.90000 %	0.00	6,997.89	0.00	0.00	0.00	6,997.89	0.00
2B-I4	30711XH98	10/24/2022	0.50000 %	0.00	3,887.72	0.00	0.00	0.00	3,887.72	0.00
2C-I1	30711XE83	10/24/2022	1.70000 %	0.00	26,003.26	0.00	0.00	0.00	26,003.26	0.00
2C-I2	30711XF25	10/24/2022	1.30000 %	0.00	19,884.85	0.00	0.00	0.00	19,884.85	0.00
2C-I3	30711XF41	10/24/2022	0.90000 %	0.00	13,766.43	0.00	0.00	0.00	13,766.43	0.00
2C-I4	30711XF66	10/24/2022	0.50000 %	0.00	7,648.02	0.00	0.00	0.00	7,648.02	0.00
2E-A1	30711XC85	10/24/2022	3.58400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	10/24/2022	3.98400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	10/24/2022	4.38400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	10/24/2022	4.78400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	10/24/2022	3.58400 %	9,652,258.06	27,867.14	725,377.04	0.00	8,926,881.03	753,244.18	0.00

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Series 2018-C02



Distribution Date: 25-Oct-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	10/24/2022	3.98400 %	9,652,258.06	30,977.31	725,377.04	0.00	8,926,881.03	756,354.35	0.00
2E-B3	30711XE42	10/24/2022	4.38400 %	9,652,258.06	34,087.49	725,377.04	0.00	8,926,881.03	759,464.53	0.00
2E-B4	30711XE67	10/24/2022	4.78400 %	9,652,258.06	37,197.66	725,377.04	0.00	8,926,881.03	762,574.70	0.00
2E-C1	30711XE75	10/24/2022	3.58400 %	18,988,182.33	54,820.99	0.00	0.00	18,988,182.33	54,820.99	0.00
2E-C2	30711XE91	10/24/2022	3.98400 %	18,988,182.33	60,939.41	0.00	0.00	18,988,182.33	60,939.41	0.00
2E-C3	30711XF33	10/24/2022	4.38400 %	18,988,182.33	67,057.82	0.00	0.00	18,988,182.33	67,057.82	0.00
2E-C4	30711XF58	10/24/2022	4.78400 %	18,988,182.33	73,176.24	0.00	0.00	18,988,182.33	73,176.24	0.00
2E-D1	30711XF74	10/24/2022	3.58400 %	9,652,258.06	27,867.14	725,377.04	0.00	8,926,881.03	753,244.18	0.00
2E-D2	30711XF82	10/24/2022	3.98400 %	9,652,258.06	30,977.31	725,377.04	0.00	8,926,881.03	756,354.35	0.00
2E-D3	30711XF90	10/24/2022	4.38400 %	9,652,258.06	34,087.49	725,377.04	0.00	8,926,881.03	759,464.53	0.00
2E-D4	30711XG24	10/24/2022	4.78400 %	9,652,258.06	37,197.66	725,377.04	0.00	8,926,881.03	762,574.70	0.00
2E-D5	30711XG32	10/24/2022	5.28400 %	9,652,258.06	41,085.37	725,377.04	0.00	8,926,881.03	766,462.41	0.00
2E-F1	30711XG40	10/24/2022	3.58400 %	28,640,440.39	82,688.13	725,377.04	0.00	27,915,063.36	808,065.17	0.00
2E-F2	30711XG57	10/24/2022	3.98400 %	28,640,440.39	91,916.72	725,377.04	0.00	27,915,063.36	817,293.76	0.00
2E-F3	30711XG65	10/24/2022	4.38400 %	28,640,440.39	101,145.31	725,377.04	0.00	27,915,063.36	826,522.35	0.00
2E-F4	30711XG73	10/24/2022	4.78400 %	28,640,440.39	110,373.89	725,377.04	0.00	27,915,063.36	835,750.93	0.00
2E-F5	30711XG81	10/24/2022	5.28400 %	28,640,440.39	121,909.63	725,377.04	0.00	27,915,063.36	847,286.67	0.00
2X-1	30711XG99	10/24/2022	1.70000 %	0.00	13,218.23	0.00	0.00	0.00	13,218.23	0.00
2X-2	30711XH23	10/24/2022	1.30000 %	0.00	10,108.06	0.00	0.00	0.00	10,108.06	0.00
2X-3	30711XH31	10/24/2022	0.90000 %	0.00	6,997.89	0.00	0.00	0.00	6,997.89	0.00
2X-4	30711XH49	10/24/2022	0.50000 %	0.00	3,887.72	0.00	0.00	0.00	3,887.72	0.00
2Y-1	30711XH56	10/24/2022	1.70000 %	0.00	39,221.49	0.00	0.00	0.00	39,221.49	0.00
2Y-2	30711XH64	10/24/2022	1.30000 %	0.00	29,992.91	0.00	0.00	0.00	29,992.91	0.00
2Y-3	30711XH72	10/24/2022	0.90000 %	0.00	20,764.32	0.00	0.00	0.00	20,764.32	0.00
2Y-4	30711XH80	10/24/2022	0.50000 %	0.00	11,535.73	0.00	0.00	0.00	11,535.73	0.00
Totals				6,404,482,845.41	2,408,425.11	99,380,121.77	(122,558.10)	6,305,225,281.89	101,788,546.88	124,565.92

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Series 2018-C02



Distribution Date: 25-Oct-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	5,101,029,255.60	9,684,987.55	61,654,725.48	0.00	0.00	71,339,713.03	5,029,689,542.56	0.19873791	71,339,713.03
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	9,652,258.06	99,234.11	626,142.93	0.00	0.00	725,377.04	8,926,881.03	0.47012826	725,377.04
2M-BH	215,101,191.67	109,342,335.95	1,124,140.01	7,093,048.04	0.00	0.00	8,217,188.05	101,125,147.90	0.47012826	8,217,188.05
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	28,640,440.39	99,234.11	626,142.93	0.00	0.00	725,377.04	27,915,063.36	0.49004275	725,377.04
2M-2H	645,303,575.00	324,443,527.62	1,124,140.01	7,093,048.04	0.00	0.00	8,217,188.05	316,226,339.57	0.49004275	8,217,188.05
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	132,256,296.98	0.00	0.00	0.00	(122,558.10)	(122,558.10)	132,378,855.08	0.99905990	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	9,652,258.06	99,234.11	626,142.93	0.00	0.00	725,377.04	8,926,881.03	0.47012826	725,377.04
2E-B2	18,988,182.33	9,652,258.06	99,234.11	626,142.93	0.00	0.00	725,377.04	8,926,881.03	0.47012826	725,377.04
2E-B3	18,988,182.33	9,652,258.06	99,234.11	626,142.93	0.00	0.00	725,377.04	8,926,881.03	0.47012826	725,377.04

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	18,988,182.33	9,652,258.06	99,234.11	626,142.93	0.00	0.00	725,377.04	8,926,881.03	0.47012826	725,377.04
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	9,652,258.06	99,234.11	626,142.93	0.00	0.00	725,377.04	8,926,881.03	0.23506413	725,377.04
2E-D2	37,976,364.67	9,652,258.06	99,234.11	626,142.93	0.00	0.00	725,377.04	8,926,881.03	0.23506413	725,377.04
2E-D3	37,976,364.67	9,652,258.06	99,234.11	626,142.93	0.00	0.00	725,377.04	8,926,881.03	0.23506413	725,377.04
2E-D4	37,976,364.67	9,652,258.06	99,234.11	626,142.93	0.00	0.00	725,377.04	8,926,881.03	0.23506413	725,377.04
2E-D5	37,976,364.67	9,652,258.06	99,234.11	626,142.93	0.00	0.00	725,377.04	8,926,881.03	0.23506413	725,377.04
2E-F1	37,976,364.67	28,640,440.39	99,234.11	626,142.93	0.00	0.00	725,377.04	27,915,063.36	0.73506413	725,377.04
2E-F2	37,976,364.67	28,640,440.39	99,234.11	626,142.93	0.00	0.00	725,377.04	27,915,063.36	0.73506413	725,377.04
2E-F3	37,976,364.67	28,640,440.39	99,234.11	626,142.93	0.00	0.00	725,377.04	27,915,063.36	0.73506413	725,377.04
2E-F4	37,976,364.67	28,640,440.39	99,234.11	626,142.93	0.00	0.00	725,377.04	27,915,063.36	0.73506413	725,377.04
2E-F5	37,976,364.67	28,640,440.39	99,234.11	626,142.93	0.00	0.00	725,377.04	27,915,063.36	0.73506413	725,377.04
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	6,404,482,845.41	13,521,013.33	85,859,108.44	0.00	(122,558.10)	99,257,563.67	6,305,225,281.89	0.22672043	99,380,121.77

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	201.55675651	0.38268251	2.43616060	0.00000000	0.00000000	2.81884311	198.73791340	0.19873791	2.81884311
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	508.32975438	5.22609844	32.97540118	0.00000000	0.00000000	38.20149962	470.12825529	0.47012826	38.20149962
2M-BH	215,101,191.67	508.32975448	5.22609848	32.97540095	0.00000000	0.00000000	38.20149943	470.12825505	0.47012826	38.20149943
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	502.77658471	1.74203281	10.99180039	0.00000000	0.00000000	12.73383320	490.04275168	0.49004275	12.73383320
2M-2H	645,303,575.00	502.77658483	1.74203283	10.99180032	0.00000000	0.00000000	12.73383314	490.04275169	0.49004275	12.73383314
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	998.13496121	0.00000000	0.00000000	0.00000000	(0.92494291)	(0.92494291)	999.05990412	0.99905990	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	508.32975438	5.22609844	32.97540118	0.00000000	0.00000000	38.20149962	470.12825529	0.47012826	38.20149962
2E-B2	18,988,182.33	508.32975438	5.22609844	32.97540118	0.00000000	0.00000000	38.20149962	470.12825529	0.47012826	38.20149962
2E-B3	18,988,182.33	508.32975438	5.22609844	32.97540118	0.00000000	0.00000000	38.20149962	470.12825529	0.47012826	38.20149962

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2022
 10-Oct-2022 8:21:45 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	508.32975438	5.22609844	32.97540118	0.00000000	0.00000000	38.20149962	470.12825529	0.47012826	38.20149962
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	254.16487712	2.61304922	16.48770059	0.00000000	0.00000000	19.10074980	235.06412758	0.23506413	19.10074980
2E-D2	37,976,364.67	254.16487712	2.61304922	16.48770059	0.00000000	0.00000000	19.10074980	235.06412758	0.23506413	19.10074980
2E-D3	37,976,364.67	254.16487712	2.61304922	16.48770059	0.00000000	0.00000000	19.10074980	235.06412758	0.23506413	19.10074980
2E-D4	37,976,364.67	254.16487712	2.61304922	16.48770059	0.00000000	0.00000000	19.10074980	235.06412758	0.23506413	19.10074980
2E-D5	37,976,364.67	254.16487712	2.61304922	16.48770059	0.00000000	0.00000000	19.10074980	235.06412758	0.23506413	19.10074980
2E-F1	37,976,364.67	754.16487699	2.61304922	16.48770059	0.00000000	0.00000000	19.10074980	735.06412745	0.73506413	19.10074980
2E-F2	37,976,364.67	754.16487699	2.61304922	16.48770059	0.00000000	0.00000000	19.10074980	735.06412745	0.73506413	19.10074980
2E-F3	37,976,364.67	754.16487699	2.61304922	16.48770059	0.00000000	0.00000000	19.10074980	735.06412745	0.73506413	19.10074980
2E-F4	37,976,364.67	754.16487699	2.61304922	16.48770059	0.00000000	0.00000000	19.10074980	735.06412745	0.73506413	19.10074980
2E-F5	37,976,364.67	754.16487699	2.61304922	16.48770059	0.00000000	0.00000000	19.10074980	735.06412745	0.73506413	19.10074980
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-Oct-2022
 10-Oct-2022 8:21:46 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 %	5,101,029,255.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,029,689,542.56
2M-1	N/A	N/A	3.73400 %	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	5.28400 %	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	09/26/22 - 10/24/22	29	5.28400 %	9,652,258.06	41,085.37	0.00	0.00	0.00	0.00	41,085.37	0.00	8,926,881.03
2M-BH	N/A	N/A	0.00000 %	109,342,335.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	101,125,147.90
2M-2C	09/26/22 - 10/24/22	29	5.28400 %	18,988,182.33	80,824.25	0.00	0.00	0.00	0.00	80,824.25	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	09/26/22 - 10/24/22	29	5.28400 %	28,640,440.39	121,909.63	0.00	0.00	0.00	0.00	121,909.63	0.00	27,915,063.36
2M-2H	N/A	N/A	0.00000 %	324,443,527.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	316,226,339.57
2B-1	09/26/22 - 10/24/22	29	7.08400 %	151,053,000.00	861,992.34	0.00	0.00	0.00	0.00	861,992.34	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 %	132,256,296.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,378,855.08
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	09/26/22 - 10/24/22	29	1.70000 %	9,652,258.06	13,218.23	0.00	0.00	0.00	0.00	13,218.23	0.00	8,926,881.03
2B-I2	09/26/22 - 10/24/22	29	1.30000 %	9,652,258.06	10,108.06	0.00	0.00	0.00	0.00	10,108.06	0.00	8,926,881.03
2B-I3	09/26/22 - 10/24/22	29	0.90000 %	9,652,258.06	6,997.89	0.00	0.00	0.00	0.00	6,997.89	0.00	8,926,881.03
2B-I4	09/26/22 - 10/24/22	29	0.50000 %	9,652,258.06	3,887.72	0.00	0.00	0.00	0.00	3,887.72	0.00	8,926,881.03
2C-I1	09/26/22 - 10/24/22	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	09/26/22 - 10/24/22	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	09/26/22 - 10/24/22	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	09/26/22 - 10/24/22	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	3.58400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	3.98400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	4.38400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	4.78400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	09/26/22 - 10/24/22	29	3.58400 %	9,652,258.06	27,867.14	0.00	0.00	0.00	0.00	27,867.14	0.00	8,926,881.03
2E-B2	09/26/22 - 10/24/22	29	3.98400 %	9,652,258.06	30,977.31	0.00	0.00	0.00	0.00	30,977.31	0.00	8,926,881.03

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2022
 10-Oct-2022 8:21:46 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	09/26/22 - 10/24/22	29	4.38400 %	9,652,258.06	34,087.49	0.00	0.00	0.00	0.00	34,087.49	0.00	8,926,881.03
2E-B4	09/26/22 - 10/24/22	29	4.78400 %	9,652,258.06	37,197.66	0.00	0.00	0.00	0.00	37,197.66	0.00	8,926,881.03
2E-C1	09/26/22 - 10/24/22	29	3.58400 %	18,988,182.33	54,820.99	0.00	0.00	0.00	0.00	54,820.99	0.00	18,988,182.33
2E-C2	09/26/22 - 10/24/22	29	3.98400 %	18,988,182.33	60,939.41	0.00	0.00	0.00	0.00	60,939.41	0.00	18,988,182.33
2E-C3	09/26/22 - 10/24/22	29	4.38400 %	18,988,182.33	67,057.82	0.00	0.00	0.00	0.00	67,057.82	0.00	18,988,182.33
2E-C4	09/26/22 - 10/24/22	29	4.78400 %	18,988,182.33	73,176.24	0.00	0.00	0.00	0.00	73,176.24	0.00	18,988,182.33
2E-D1	09/26/22 - 10/24/22	29	3.58400 %	9,652,258.06	27,867.14	0.00	0.00	0.00	0.00	27,867.14	0.00	8,926,881.03
2E-D2	09/26/22 - 10/24/22	29	3.98400 %	9,652,258.06	30,977.31	0.00	0.00	0.00	0.00	30,977.31	0.00	8,926,881.03
2E-D3	09/26/22 - 10/24/22	29	4.38400 %	9,652,258.06	34,087.49	0.00	0.00	0.00	0.00	34,087.49	0.00	8,926,881.03
2E-D4	09/26/22 - 10/24/22	29	4.78400 %	9,652,258.06	37,197.66	0.00	0.00	0.00	0.00	37,197.66	0.00	8,926,881.03
2E-D5	09/26/22 - 10/24/22	29	5.28400 %	9,652,258.06	41,085.37	0.00	0.00	0.00	0.00	41,085.37	0.00	8,926,881.03
2E-F1	09/26/22 - 10/24/22	29	3.58400 %	28,640,440.39	82,688.13	0.00	0.00	0.00	0.00	82,688.13	0.00	27,915,063.36
2E-F2	09/26/22 - 10/24/22	29	3.98400 %	28,640,440.39	91,916.72	0.00	0.00	0.00	0.00	91,916.72	0.00	27,915,063.36
2E-F3	09/26/22 - 10/24/22	29	4.38400 %	28,640,440.39	101,145.31	0.00	0.00	0.00	0.00	101,145.31	0.00	27,915,063.36
2E-F4	09/26/22 - 10/24/22	29	4.78400 %	28,640,440.39	110,373.89	0.00	0.00	0.00	0.00	110,373.89	0.00	27,915,063.36
2E-F5	09/26/22 - 10/24/22	29	5.28400 %	28,640,440.39	121,909.63	0.00	0.00	0.00	0.00	121,909.63	0.00	27,915,063.36
2X-1	09/26/22 - 10/24/22	29	1.70000 %	9,652,258.06	13,218.23	0.00	0.00	0.00	0.00	13,218.23	0.00	8,926,881.03
2X-2	09/26/22 - 10/24/22	29	1.30000 %	9,652,258.06	10,108.06	0.00	0.00	0.00	0.00	10,108.06	0.00	8,926,881.03
2X-3	09/26/22 - 10/24/22	29	0.90000 %	9,652,258.06	6,997.89	0.00	0.00	0.00	0.00	6,997.89	0.00	8,926,881.03
2X-4	09/26/22 - 10/24/22	29	0.50000 %	9,652,258.06	3,887.72	0.00	0.00	0.00	0.00	3,887.72	0.00	8,926,881.03
2Y-1	09/26/22 - 10/24/22	29	1.70000 %	28,640,440.40	39,221.49	0.00	0.00	0.00	0.00	39,221.49	0.00	27,915,063.36
2Y-2	09/26/22 - 10/24/22	29	1.30000 %	28,640,440.40	29,992.91	0.00	0.00	0.00	0.00	29,992.91	0.00	27,915,063.36
2Y-3	09/26/22 - 10/24/22	29	0.90000 %	28,640,440.40	20,764.32	0.00	0.00	0.00	0.00	20,764.32	0.00	27,915,063.36
2Y-4	09/26/22 - 10/24/22	29	0.50000 %	28,640,440.40	11,535.73	0.00	0.00	0.00	0.00	11,535.73	0.00	27,915,063.36
Totals					2,408,425.11	0.00	0.00	0.00	0.00	2,408,425.11	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-Oct-2022
10-Oct-2022 8:21:46 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 %	201.55675651	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	198.73791340
2M-1	188,817,000.00	3.73400 %	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	5.28400 %	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	5.28400 %	508.32975438	2.16373370	0.00000000	0.00000000	0.00000000	0.00000000	2.16373370	0.00000000	470.12825529
2M-BH	215,101,191.67	0.00000 %	508.32975448	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	470.12825505
2M-2C	18,988,182.33	5.28400 %	1000.00000000	4.25655540	0.00000000	0.00000000	0.00000000	0.00000000	4.25655540	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	5.28400 %	502.77658471	2.14009654	0.00000000	0.00000000	0.00000000	0.00000000	2.14009654	0.00000000	490.04275168
2M-2H	645,303,575.00	0.00000 %	502.77658483	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	490.04275169
2B-1	151,053,000.00	7.08400 %	1000.00000000	5.70655558	0.00000000	0.00000000	0.00000000	0.00000000	5.70655558	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 %	998.13496121	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.05990412
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 %	508.32975438	0.69612930	0.00000000	0.00000000	0.00000000	0.00000000	0.69612930	0.00000000	470.12825529
2B-I2	0.00	1.30000 %	508.32975438	0.53233426	0.00000000	0.00000000	0.00000000	0.00000000	0.53233426	0.00000000	470.12825529
2B-I3	0.00	0.90000 %	508.32975438	0.36853922	0.00000000	0.00000000	0.00000000	0.00000000	0.36853922	0.00000000	470.12825529
2B-I4	0.00	0.50000 %	508.32975438	0.20474419	0.00000000	0.00000000	0.00000000	0.00000000	0.20474419	0.00000000	470.12825529
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	3.58400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	3.98400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	4.38400 %	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	4.78400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	3.58400 %	508.32975438	1.46760440	0.00000000	0.00000000	0.00000000	0.00000000	1.46760440	0.00000000	470.12825529
2E-B2	18,988,182.33	3.98400 %	508.32975438	1.63139944	0.00000000	0.00000000	0.00000000	0.00000000	1.63139944	0.00000000	470.12825529
2E-B3	18,988,182.33	4.38400 %	508.32975438	1.79519500	0.00000000	0.00000000	0.00000000	0.00000000	1.79519500	0.00000000	470.12825529
2E-B4	18,988,182.33	4.78400 %	508.32975438	1.95899004	0.00000000	0.00000000	0.00000000	0.00000000	1.95899004	0.00000000	470.12825529
2E-C1	18,988,182.33	3.58400 %	1000.00000000	2.88711100	0.00000000	0.00000000	0.00000000	0.00000000	2.88711100	0.00000000	1000.00000000
2E-C2	18,988,182.33	3.98400 %	1000.00000000	3.20933352	0.00000000	0.00000000	0.00000000	0.00000000	3.20933352	0.00000000	1000.00000000
2E-C3	18,988,182.33	4.38400 %	1000.00000000	3.53155551	0.00000000	0.00000000	0.00000000	0.00000000	3.53155551	0.00000000	1000.00000000
2E-C4	18,988,182.33	4.78400 %	1000.00000000	3.85377804	0.00000000	0.00000000	0.00000000	0.00000000	3.85377804	0.00000000	1000.00000000
2E-D1	37,976,364.67	3.58400 %	254.16487712	0.73380220	0.00000000	0.00000000	0.00000000	0.00000000	0.73380220	0.00000000	235.06412758
2E-D2	37,976,364.67	3.98400 %	254.16487712	0.81569972	0.00000000	0.00000000	0.00000000	0.00000000	0.81569972	0.00000000	235.06412758
2E-D3	37,976,364.67	4.38400 %	254.16487712	0.89759750	0.00000000	0.00000000	0.00000000	0.00000000	0.89759750	0.00000000	235.06412758
2E-D4	37,976,364.67	4.78400 %	254.16487712	0.97949502	0.00000000	0.00000000	0.00000000	0.00000000	0.97949502	0.00000000	235.06412758
2E-D5	37,976,364.67	5.28400 %	254.16487712	1.08186685	0.00000000	0.00000000	0.00000000	0.00000000	1.08186685	0.00000000	235.06412758
2E-F1	37,976,364.67	3.58400 %	754.16487699	2.17735770	0.00000000	0.00000000	0.00000000	0.00000000	2.17735770	0.00000000	735.06412745
2E-F2	37,976,364.67	3.98400 %	754.16487699	2.42036648	0.00000000	0.00000000	0.00000000	0.00000000	2.42036648	0.00000000	735.06412745
2E-F3	37,976,364.67	4.38400 %	754.16487699	2.66337526	0.00000000	0.00000000	0.00000000	0.00000000	2.66337526	0.00000000	735.06412745
2E-F4	37,976,364.67	4.78400 %	754.16487699	2.90638377	0.00000000	0.00000000	0.00000000	0.00000000	2.90638377	0.00000000	735.06412745
2E-F5	37,976,364.67	5.28400 %	754.16487699	3.21014481	0.00000000	0.00000000	0.00000000	0.00000000	3.21014481	0.00000000	735.06412745
2X-1	0.00	1.70000 %	254.16487712	0.34806465	0.00000000	0.00000000	0.00000000	0.00000000	0.34806465	0.00000000	235.06412758
2X-2	0.00	1.30000 %	254.16487712	0.26616713	0.00000000	0.00000000	0.00000000	0.00000000	0.26616713	0.00000000	235.06412758
2X-3	0.00	0.90000 %	254.16487712	0.18426961	0.00000000	0.00000000	0.00000000	0.00000000	0.18426961	0.00000000	235.06412758
2X-4	0.00	0.50000 %	254.16487712	0.10237209	0.00000000	0.00000000	0.00000000	0.00000000	0.10237209	0.00000000	235.06412758
2Y-1	0.00	1.70000 %	754.16487726	1.03278685	0.00000000	0.00000000	0.00000000	0.00000000	1.03278685	0.00000000	735.06412745
2Y-2	0.00	1.30000 %	754.16487726	0.78977833	0.00000000	0.00000000	0.00000000	0.00000000	0.78977833	0.00000000	735.06412745
2Y-3	0.00	0.90000 %	754.16487726	0.54676955	0.00000000	0.00000000	0.00000000	0.00000000	0.54676955	0.00000000	735.06412745
2Y-4	0.00	0.50000 %	754.16487726	0.30376078	0.00000000	0.00000000	0.00000000	0.00000000	0.30376078	0.00000000	735.06412745

(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	1,605,887.57
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	122,558.10
Total Deposits	1,728,445.67
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,709,279.01
Total Withdrawals (Pool Distribution Amount)	1,728,445.67
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	80,159,720.02
Total Principal Reduction Cumulative	20,835,469,989.33
Scheduled Principal Current	10,908,361.67
Scheduled Principal Cumulative	1,472,939,421.58
Unscheduled Principal Current	69,373,916.45
Unscheduled Principal Cumulative	19,362,406,000.91
Senior Reduction Amount	71,339,713.03
Subordinate Reduction Amount	8,942,565.09
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	122,558.10
Modification Loss Amount	150,890.40
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	94,345.02
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	32511
Period Reference Pool Removal Loan Count	397
Period Ending Loan Count	32114
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	5,665,213,903.60
Period PIF Loan Count Current	394
PIF Loan Count Cumulative	79730
Period PIF Loan UPB Current	66,328,112.00
PIF Loan UPB Cumulative	19,004,924,299.36
Period Partial Prepayment Amount	2,688,316.54
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	422,268.85
Credit Event Amount Cumulative	27,428,253.00
Total Active Modified Loan Count	790
Total Active Modified Loan UPB	194,415,526.97
Libor Rate	3.084000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.784988%
Subordinate Percentage	11.215012%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0

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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 %	11.220000 %	11.220000 %
2M-1	0.00	0.00	3.750000 %	11.220000 %	11.220000 %
2M-1H	0.00	0.00	3.750000 %	11.220000 %	11.220000 %
2M-2A	0.00	0.00	2.870000 %	11.220000 %	11.220000 %
2M-2B	0.00	0.00	1.980000 %	9.140000 %	9.280000 %
2M-2C	0.00	0.00	1.100000 %	5.070000 %	5.140000 %
2M-2	0.00	0.00	1.100000 %	5.070000 %	5.140000 %
2M-2H	0.00	0.00	1.100000 %	5.070000 %	5.140000 %
2B-1	0.00	0.00	0.500000 %	2.300000 %	2.340000 %
2B-1H	0.00	0.00	0.500000 %	2.300000 %	2.340000 %
2B-2H	0.00	122,558.10	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	514	98,970,255.15	1.600548 %	1.746982 %
60 Days	152	25,729,359.90	0.473314 %	0.454164 %
90 Days	76	12,865,757.09	0.236657 %	0.227101 %
120 Days	54	9,352,352.64	0.168151 %	0.165084 %
150 Days	45	8,532,439.55	0.140126 %	0.150611 %
180+ Days	440	86,433,522.20	1.370119 %	1.525689 %
Totals	1281	241,883,686.53	3.988914 %	4.269630 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	555	143,128,131.52	150,890.40	0.105423

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	159,098.16	165.73	0.104168
Summary	0090214675	220,242.91	275.30	0.124998
Summary	0090214693	422,644.40	422.81	0.100039
Summary	0090214959	188,151.61	156.79	0.083332
Summary	0090215245	102,287.94	47.48	0.046418
Summary	0090215258	245,537.42	230.19	0.093749
Summary	0090215621	400,313.37	375.29	0.093749
Summary	0090215714	424,679.19	398.14	0.093751
Summary	0090215723	390,872.21	529.31	0.135418
Summary	0090216012	335,427.31	311.67	0.092917
Summary	0090216141	304,368.93	570.69	0.187499
Summary	0090216868	213,435.14	153.85	0.072083
Summary	0090216889	137,153.36	88.59	0.064592
Summary	0090216903	215,764.79	269.71	0.125002
Summary	0090216958	132,987.00	166.23	0.124997
Summary	0090217638	241,941.56	10.39	0.004294
Summary	0090217648	239,555.86	166.69	0.069583
Summary	0090217688	249,757.44	112.16	0.044908
Summary	0090217755	338,249.61	669.45	0.197916
Summary	0090217928	300,475.30	187.80	0.062501
Summary	0090219293	183,269.14	267.27	0.145835
Summary	0090219305	328,955.96	479.73	0.145834
Summary	0090219840	194,207.45	141.61	0.072917
Summary	0090219896	352,661.88	734.71	0.208333
Summary	0090220107	116,773.62	60.82	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090220188	396,542.96	826.13	0.208333
Summary	0090220321	212,105.21	331.41	0.156248
Summary	0090220417	271,455.87	254.49	0.093750
Summary	0090220470	423,004.93	484.69	0.114583
Summary	0090220778	188,899.95	45.19	0.023923
Summary	0090221111	431,243.44	138.32	0.032075
Summary	0090221174	136,774.98	89.80	0.065655
Summary	0090221407	412,624.44	535.67	0.129820
Summary	0090221834	168,079.42	297.64	0.177083
Summary	0090221941	343,507.66	393.60	0.114583
Summary	0090222107	125,283.68	156.60	0.124996
Summary	0090222200	143,616.51	81.02	0.056414
Summary	0090222714	193,557.92	241.95	0.125001
Summary	0090222855	435,933.75	317.87	0.072917
Summary	0090223201	337,175.53	456.59	0.135416
Summary	0090223213	170,808.96	43.78	0.025631
Summary	0090223460	179,007.09	205.11	0.114582
Summary	0090223681	186,321.09	49.62	0.026631
Summary	0090223694	109,903.19	114.48	0.104164
Summary	0090223706	198,411.46	248.01	0.124998
Summary	0090223719	436,713.52	818.84	0.187500
Summary	0090223903	73,023.58	60.85	0.083329
Summary	0090224377	168,812.83	158.26	0.093749
Summary	0090224841	52,459.63	92.90	0.177089
Summary	0090224881	139,509.81	43.60	0.031252
Summary	0090225915	115,800.38	144.75	0.125000
Summary	0090225918	318,065.33	397.58	0.124999
Summary	0090225924	206,391.94	320.77	0.155418
Summary	0090226077	179,742.37	355.74	0.197917
Summary	0090226539	231,438.00	265.19	0.114584
Summary	0090226843	242,913.34	328.95	0.135419
Summary	0090226945	121,059.14	88.27	0.072915
Summary	0090227067	141,783.48	103.38	0.072914
Summary	0090227219	364,513.59	379.70	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090228006	150,069.82	203.22	0.135417
Summary	0090228048	175,049.32	237.05	0.135419
Summary	0090228235	153,845.78	108.08	0.070252
Summary	0090228260	203,925.56	233.66	0.114581
Summary	0090228658	233,449.02	145.91	0.062502
Summary	0090228676	322,775.89	336.22	0.104165
Summary	0090228868	672,058.42	1,265.12	0.188246
Summary	0090229095	298,710.98	217.81	0.072917
Summary	0090229165	218,064.72	363.44	0.166666
Summary	0090229212	230,238.61	150.15	0.065215
Summary	0090229562	442,583.86	491.01	0.110942
Summary	0090229768	191,634.13	83.02	0.043322
Summary	0090229873	114,538.66	87.89	0.076734
Summary	0090230204	229,138.69	176.11	0.076857
Summary	0090230573	210,881.99	263.60	0.124999
Summary	0090230739	118,037.75	159.84	0.135414
Summary	0090230781	155,895.30	95.96	0.061554
Summary	0090230815	159,018.73	149.08	0.093750
Summary	0090230864	182,163.64	80.58	0.044235
Summary	0090230911	252,752.21	42.54	0.016831
Summary	0090231111	112,237.57	27.69	0.024671
Summary	0090231384	223,150.04	149.70	0.067085
Summary	0090231415	98,830.32	102.95	0.104168
Summary	0090231554	80,731.73	134.55	0.166663
Summary	0090231693	388,386.68	397.72	0.102403
Summary	0090231859	117,724.06	98.10	0.083330
Summary	0090232058	431,300.82	134.78	0.031250
Summary	0090232082	230,456.05	204.92	0.088919
Summary	0090232111	158,586.59	103.62	0.065340
Summary	0090232180	171,710.58	45.08	0.026253
Summary	0090232293	50,569.29	94.82	0.187505
Summary	0090232483	140,615.37	175.77	0.125001
Summary	0090232752	321,949.49	268.29	0.083333
Summary	0090232800	347,066.35	506.14	0.145834

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090232860	128,371.88	133.72	0.104166
Summary	0090233039	159,201.29	75.11	0.047179
Summary	0090233491	375,773.15	156.57	0.041666
Summary	0090233560	617,596.41	900.66	0.145833
Summary	0090233832	356,113.35	445.14	0.125000
Summary	0090233914	180,381.81	319.43	0.177085
Summary	0090234156	107,942.62	178.40	0.165273
Summary	0090234414	136,681.08	113.90	0.083333
Summary	0090234671	215,993.84	108.33	0.050154
Summary	0090235100	241,767.84	125.92	0.052083
Summary	0090235541	265,797.55	249.19	0.093752
Summary	0090235617	125,089.07	169.39	0.135416
Summary	0090235628	245,997.86	433.57	0.176250
Summary	0090236080	385,541.44	398.39	0.103333
Summary	0090236659	174,385.50	66.87	0.038346
Summary	0090237010	419,728.65	498.43	0.118751
Summary	0090237386	263,156.92	356.36	0.135417
Summary	0090237466	408,979.32	596.43	0.145834
Summary	0090237593	541,448.30	763.96	0.141096
Summary	0090237769	443,334.75	248.30	0.056007
Summary	0090237942	367,169.72	420.72	0.114585
Summary	0090237996	420,852.56	325.74	0.077400
Summary	0090238145	138,605.39	187.69	0.135413
Summary	0090238371	136,244.59	127.73	0.093751
Summary	0090238794	174,306.85	163.41	0.093748
Summary	0090238939	138,262.21	158.43	0.114587
Summary	0090239050	429,875.34	537.34	0.124999
Summary	0090239065	359,397.52	262.06	0.072916
Summary	0090239193	196,454.61	102.32	0.052083
Summary	0090239356	155,389.60	49.52	0.031868
Summary	0090239376	59,887.92	56.14	0.093742
Summary	0090239554	232,076.99	193.40	0.083334
Summary	0090239580	149,313.56	155.53	0.104163
Summary	0090239739	132,053.85	21.21	0.016062

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Distribution Date: 25-Oct-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090240181	136,306.18	184.58	0.135416
Summary	0090240191	289,060.74	272.58	0.094299
Summary	0090240373	314,081.47	621.62	0.197917
Summary	0090240649	148,210.81	138.95	0.093752
Summary	0090240879	407,694.14	424.68	0.104166
Summary	0090240915	175,089.21	200.62	0.114582
Summary	0090241200	229,219.60	96.46	0.042082
Summary	0090241532	665,202.97	623.63	0.093750
Summary	0090241630	181,773.99	265.09	0.145835
Summary	0090241846	190,146.49	198.07	0.104167
Summary	0090241928	93,958.39	146.81	0.156250
Summary	0090242090	409,658.16	384.05	0.093749
Summary	0090242269	422,698.40	484.34	0.114583
Summary	0090242442	158,400.70	181.50	0.114583
Summary	0090242469	164,045.19	239.23	0.145832
Summary	0090242560	77,867.04	97.33	0.124995
Summary	0090242661	349,273.99	218.30	0.062501
Summary	0090242835	410,825.39	599.12	0.145833
Summary	0090242997	414,346.54	431.61	0.104166
Summary	0090243396	331,437.64	345.25	0.104167
Summary	0090243477	110,862.73	127.03	0.114583
Summary	0090243658	437,397.07	637.87	0.145833
Summary	0090243679	337,646.91	503.80	0.149209
Summary	0090243681	232,645.82	145.40	0.062498
Summary	0090244155	131,050.92	61.58	0.046989
Summary	0090245010	182,718.42	117.45	0.064279
Summary	0090245579	289,914.71	228.07	0.078668
Summary	0090245849	153,709.94	71.07	0.046236
Summary	0090246480	155,977.75	162.48	0.104169
Summary	0090246595	332,047.30	242.12	0.072917
Summary	0090246834	313,820.04	653.79	0.208333
Summary	0090247205	368,382.97	383.73	0.104166
Summary	0090247207	304,344.75	297.25	0.097669
Summary	0090247265	317,974.41	463.71	0.145832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090247459	252,634.34	440.19	0.174240
Summary	0090247921	282,197.16	352.75	0.125001
Summary	0090247933	122,512.63	114.86	0.093754
Summary	0090248046	338,222.58	525.65	0.155415
Summary	0090248187	172,654.46	215.82	0.125001
Summary	0090248191	327,704.46	443.77	0.135418
Summary	0090248461	228,583.58	261.92	0.114584
Summary	0090248695	264,874.82	34.18	0.012904
Summary	0090248991	279,385.74	174.62	0.062501
Summary	0090249259	205,177.72	235.10	0.114584
Summary	0090249587	449,076.51	608.12	0.135416
Summary	0090249608	414,838.88	561.76	0.135416
Summary	0090249621	123,723.18	154.65	0.124997
Summary	0090249733	365,752.71	342.89	0.093749
Summary	0090249860	442,699.61	553.37	0.124999
Summary	0090250288	213,883.87	267.35	0.124998
Summary	0090250319	133,202.65	194.25	0.145830
Summary	0090250534	487,396.68	379.76	0.077916
Summary	0090250981	228,794.45	262.16	0.114583
Summary	0090251184	81,048.83	17.94	0.022135
Summary	0090251788	77,191.33	152.77	0.197911
Summary	0090251894	77,261.99	25.50	0.033005
Summary	0090251921	294,277.29	518.66	0.176249
Summary	0090252060	311,112.20	154.48	0.049654
Summary	0090252563	104,809.53	31.12	0.029692
Summary	0090252668	240,804.78	200.67	0.083333
Summary	0090252870	309,724.51	423.34	0.136683
Summary	0090253124	248,353.15	407.01	0.163884
Summary	0090253179	435,996.57	317.91	0.072916
Summary	0090253311	244,626.06	72.48	0.029629
Summary	0090253580	172,154.22	240.63	0.139776
Summary	0090253765	264,463.86	275.48	0.104165
Summary	0090253903	340,745.20	532.41	0.156249
Summary	0090254285	396,637.13	601.98	0.151771

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090254544	240,598.08	223.56	0.092918
Summary	0090254831	202,057.74	156.26	0.077334
Summary	0090254914	348,349.50	145.15	0.041668
Summary	0090254915	288,942.49	361.18	0.125001
Summary	0090255002	301,839.23	408.74	0.135416
Summary	0090255509	404,938.98	759.26	0.187500
Summary	0090255734	102,914.04	85.76	0.083332
Summary	0090255797	235,740.26	339.06	0.143828
Summary	0090256109	164,562.22	90.39	0.054928
Summary	0090256639	170,713.37	44.93	0.026319
Summary	0090256788	244,731.04	305.91	0.124998
Summary	0090257345	186,272.01	21.87	0.011741
Summary	0090257421	284,580.31	383.00	0.134584
Summary	0090258367	422,347.49	571.93	0.135417
Summary	0090258756	166,393.55	70.86	0.042586
Summary	0090259395	296,333.11	432.15	0.145833
Summary	0090260003	142,475.02	54.71	0.038400
Summary	0090260044	119,735.64	149.67	0.125000
Summary	0090260237	294,887.77	153.59	0.052084
Summary	0090260955	464,199.27	628.60	0.135416
Summary	0090261628	115,057.11	119.85	0.104166
Summary	0090262201	104,779.05	170.96	0.163162
Summary	0090262782	239,818.14	499.62	0.208333
Summary	0090263325	147,609.75	169.14	0.114586
Summary	0090263416	251,670.69	209.73	0.083335
Summary	0090263571	117,872.79	135.06	0.114581
Summary	0090263786	341,099.78	390.84	0.114582
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	342,834.53	138.57	0.040419
Summary	0090264607	143,174.91	119.31	0.083332
Summary	0090264801	289,455.61	271.36	0.093748
Summary	0090264999	164,463.48	331.91	0.201814
Summary	0090265118	365,791.58	304.83	0.083334
Summary	0090265154	438,023.08	684.41	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090265164	142,521.07	296.92	0.208334
Summary	0090265201	426,303.46	169.08	0.039662
Summary	0090265232	113,115.86	156.55	0.138398
Summary	0090265315	404,703.47	577.78	0.142766
Summary	0090265392	367,104.94	305.92	0.083333
Summary	0090265562	115,182.75	94.27	0.081844
Summary	0090265733	89,114.93	102.11	0.114582
Summary	0090266377	341,407.50	177.82	0.052084
Summary	0090266521	120,160.50	49.07	0.040837
Summary	0090266684	203,943.44	212.44	0.104166
Summary	0090266806	381,083.20	274.61	0.072060
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267523	329,895.01	211.75	0.064187
Summary	0090267550	271,200.23	226.00	0.083333
Summary	0090267845	261,721.71	190.84	0.072917
Summary	0090268015	220,156.65	343.99	0.156248
Summary	0090268101	190,623.89	50.14	0.026303
Summary	0090268114	338,767.49	247.02	0.072917
Summary	0090268220	370,266.07	382.61	0.103334
Summary	0090268292	171,565.81	178.45	0.104013
Summary	0090269392	355,787.43	148.24	0.041665
Summary	0090269494	230,239.71	94.40	0.041001
Summary	0090269591	221,259.34	299.62	0.135416
Summary	0090269638	381,476.61	336.35	0.088171
Summary	0090269728	260,357.63	325.45	0.125001
Summary	0090269823	347,956.61	107.11	0.030783
Summary	0090269888	318,678.92	431.54	0.135415
Summary	0090270029	131,394.68	51.39	0.039111
Summary	0090270462	101,230.80	52.72	0.052079
Summary	0090270858	172,113.35	96.21	0.055899
Summary	0090271445	528,501.87	613.83	0.116145
Summary	0090271469	168,241.45	122.68	0.072919
Summary	0090271506	387,967.59	484.96	0.125000
Summary	0090271653	225,001.60	328.13	0.145835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090271718	88,084.25	55.05	0.062497
Summary	0090271799	403,563.21	230.89	0.057213
Summary	0090271935	425,907.13	665.48	0.156250
Summary	0090272228	494,609.17	618.26	0.125000
Summary	0090272294	163,729.57	119.39	0.072919
Summary	0090272367	147,840.18	292.60	0.197916
Summary	0090272790	187,647.03	312.75	0.166669
Summary	0090273057	230,777.63	240.39	0.104165
Summary	0090273234	387,487.55	484.36	0.125000
Summary	0090273651	266,200.93	554.59	0.208335
Summary	0090273705	100,397.31	135.95	0.135412
Summary	0090273750	133,793.39	78.07	0.058351
Summary	0090273803	286,450.83	347.32	0.121249
Summary	0090273804	357,375.80	549.50	0.153760
Summary	0090274114	183,549.89	114.72	0.062501
Summary	0090274189	546,630.52	590.58	0.108040
Summary	0090274357	144,334.97	72.86	0.050480
Summary	0090274976	283,658.82	81.16	0.028612
Summary	0090275483	335,640.80	454.51	0.135416
Summary	0090275873	212,974.91	231.61	0.108750
Summary	0090275969	262,834.86	191.65	0.072917
Summary	0090276734	443,149.74	236.41	0.053348
Summary	0090276795	283,725.12	29.55	0.010415
Summary	0090277080	252,482.95	499.71	0.197918
Summary	0090277123	390,233.08	609.74	0.156250
Summary	0090277433	237,976.06	130.24	0.054728
Summary	0090277532	224,432.61	233.78	0.104165
Summary	0090277855	147,095.29	199.19	0.135416
Summary	0090279076	140,231.70	58.39	0.041638
Summary	0090279308	345,736.58	360.14	0.104166
Summary	0090279513	67,072.09	101.29	0.151017
Summary	0090279690	98,448.32	112.81	0.114588
Summary	0090279777	192,023.39	360.04	0.187498
Summary	0090280137	229,987.61	167.70	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090280806	145,315.59	166.51	0.114585
Summary	0090281259	327,981.70	273.32	0.083334
Summary	0090281272	367,792.87	421.43	0.114584
Summary	0090281633	342,255.91	213.91	0.062500
Summary	0090281729	431,864.46	674.79	0.156250
Summary	0090282141	158,809.06	115.80	0.072918
Summary	0090282209	157,115.80	212.76	0.135416
Summary	0090282286	262,520.48	437.53	0.166665
Summary	0090282411	228,762.22	262.12	0.114582
Summary	0090282412	175,329.46	85.30	0.048651
Summary	0090282503	168,205.57	245.71	0.146077
Summary	0090282926	149,074.75	124.23	0.083334
Summary	0090283529	612,600.20	574.31	0.093750
Summary	0090283705	292,004.64	182.50	0.062499
Summary	0090283789	163,799.14	358.31	0.218750
Summary	0090283984	555,926.80	568.14	0.102197
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284536	149,901.10	88.91	0.059312
Summary	0090284993	215,333.59	232.07	0.107772
Summary	0090285036	228,263.38	261.55	0.114583
Summary	0090285447	213,769.33	217.52	0.101755
Summary	0090285733	128,891.56	119.76	0.092915
Summary	0090286161	258,509.53	242.35	0.093749
Summary	0090286194	170,859.69	266.97	0.156251
Summary	0090286377	233,182.94	461.51	0.197918
Summary	0090286980	335,093.23	279.24	0.083332
Summary	0090287025	360,590.48	340.11	0.094320
Summary	0090287275	394,111.89	410.53	0.104166
Summary	0090287307	328,182.88	304.94	0.092918
Summary	0090287503	422,597.13	357.70	0.084643
Summary	0090287674	143,161.39	149.13	0.104169
Summary	0090287740	287,972.28	599.94	0.208333
Summary	0090287743	387,624.63	282.64	0.072916
Summary	0090288052	94,758.48	39.48	0.041664

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090288445	406,186.61	465.42	0.114583
Summary	0090288885	527,070.63	768.64	0.145832
Summary	0090289623	549,098.05	686.37	0.125000
Summary	0090289822	255,510.38	212.93	0.083335
Summary	0090289860	439,727.67	412.24	0.093749
Summary	0090290043	242,124.47	85.56	0.035337
Summary	0090290298	234,888.29	122.34	0.052084
Summary	0090290426	162,132.35	202.67	0.125003
Summary	0090290801	71,850.58	11.27	0.015685
Summary	0090290851	308,982.37	386.23	0.125001
Summary	0090290995	287,485.24	359.36	0.125001
Summary	0090291024	325,182.42	406.48	0.125001
Summary	0090291213	148,582.58	232.16	0.156250
Summary	0090291329	288,030.96	210.02	0.072916
Summary	0090291381	185,776.19	193.52	0.104168
Summary	0090291432	427,429.10	623.22	0.145807
Summary	0090291442	412,815.06	301.01	0.072916
Summary	0090292361	149,185.07	170.94	0.114583
Summary	0090292495	326,908.89	188.80	0.057753
Summary	0090292556	278,955.71	232.46	0.083332
Summary	0090293071	94,573.35	33.63	0.035560
Summary	0090293134	131,338.27	177.85	0.135414
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293936	122,991.11	128.12	0.104170
Summary	0090293994	328,897.53	342.60	0.104166
Summary	0090295155	324,463.12	405.58	0.125000
Summary	0090295671	355,573.59	485.44	0.136523
Summary	0090295727	379,786.89	356.05	0.093750
Summary	0090296101	257,024.68	133.87	0.052084
Summary	0090296707	274,923.94	171.83	0.062501
Summary	0090296711	129,832.82	62.57	0.048193
Summary	0090296944	192,056.56	208.68	0.108655
Summary	0090297480	114,538.89	47.72	0.041663
Summary	0090297503	406,898.75	635.78	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090297532	365,845.07	724.07	0.197917
Summary	0090297649	287,191.70	104.40	0.036352
Summary	0090298094	139,508.18	130.79	0.093751
Summary	0090299051	283,645.85	363.33	0.128093
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299483	338,850.62	352.97	0.104167
Summary	0090299529	335,703.42	489.57	0.145834
Summary	0090299629	355,295.98	251.67	0.070834
Summary	0090299892	224,446.79	374.08	0.166668
Summary	0090300049	170,916.41	213.65	0.125003
Summary	0090300238	615,700.60	384.81	0.062500
Summary	0090300239	368,890.91	537.97	0.145834
Summary	0090300618	380,687.74	475.86	0.125000
Summary	0090300653	365,433.09	418.73	0.114585
Summary	0090301132	271,043.21	342.64	0.126415
Summary	0090301487	318,870.63	265.73	0.083335
Summary	0090301671	101,418.38	147.90	0.145832
Summary	0090302103	439,810.27	366.51	0.083334
Summary	0090302203	414,751.75	273.17	0.065863
Summary	0090302633	214,529.96	245.82	0.114585
Summary	0090302753	166,924.04	156.49	0.093749
Summary	0090303136	294,428.66	122.68	0.041667
Summary	0090303262	317,044.21	429.33	0.135416
Summary	0090303296	138,833.51	101.78	0.073311
Summary	0090303349	552,038.16	460.03	0.083333
Summary	0090303995	225,370.60	211.28	0.093748
Summary	0090304031	128,977.06	188.09	0.145832
Summary	0090304334	513,387.48	802.17	0.156250
Summary	0090304624	266,081.24	102.61	0.038563
Summary	0090304806	303,189.44	189.49	0.062499
Summary	0090305455	150,844.51	188.56	0.125003
Summary	0090306836	176,030.28	18.34	0.010419
Summary	0090307127	308,882.51	77.31	0.025029
Summary	0090307432	438,511.14	365.43	0.083334

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Connecticut Avenue Securities

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090308197	305,834.94	414.15	0.135416
Summary	0090308474	325,580.87	339.15	0.104168
Summary	0090308673	358,800.63	299.00	0.083333
Summary	0090308919	85,725.76	14.44	0.016844
Summary	0090309137	137,193.63	108.47	0.079063
Summary	0090309716	441,536.58	781.89	0.177084
Summary	0090309896	381,347.02	556.13	0.145833
Summary	0090310322	372,281.73	620.47	0.166667
Summary	0090310385	191,123.78	199.09	0.104168
Summary	0090310395	501,606.58	925.36	0.184479
Summary	0090310460	483,493.08	265.08	0.054826
Summary	0090310523	270,949.12	86.46	0.031910
Summary	0090311050	292,890.20	335.60	0.114582
Summary	0090311322	149,917.49	281.10	0.187503
Summary	0090311336	124,199.52	90.56	0.072915
Summary	0090312137	262,943.72	301.29	0.114583
Summary	0090312149	172,445.92	89.82	0.052086
Summary	0090312287	322,902.35	235.45	0.072917
Summary	0090312432	213,710.06	343.84	0.160891
Summary	0090313130	151,421.55	141.96	0.093752
Summary	0090313200	217,092.76	203.52	0.093748
Summary	0090313552	178,789.74	148.99	0.083333
Summary	0090313614	317,224.84	264.79	0.083471
Summary	0090314417	369,405.28	307.84	0.083334
Summary	0090314570	308,099.56	90.09	0.029241
Summary	0090314758	296,315.11	339.53	0.114584
Summary	0090315037	224,769.90	187.31	0.083334
Summary	0090315404	182,674.21	228.34	0.124998
Summary	0090316014	200,146.76	123.80	0.061855
Summary	0090316380	274,336.06	285.77	0.104168
Summary	0090316706	248,669.34	492.16	0.197917
Summary	0090316747	289,059.02	270.99	0.093749
Summary	0090316781	90,939.58	57.02	0.062701
Summary	0090317033	177,349.92	240.16	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090317144	136,493.51	110.08	0.080649
Summary	0090317689	58,503.32	51.62	0.088234
Summary	0090317739	133,415.77	166.77	0.125000
Summary	0090317764	485,276.91	808.79	0.166666
Summary	0090318787	258,469.19	484.63	0.187500
Summary	0090319654	131,419.12	109.52	0.083336
Summary	0090319985	257,446.48	375.44	0.145832
Summary	0090320116	145,978.33	121.65	0.083334
Summary	0090320366	317,661.63	231.63	0.072917
Summary	0090320451	100,049.08	72.95	0.072914
Summary	0090320611	433,147.48	220.22	0.050842
Summary	0090320683	340,737.07	567.90	0.166668
Summary	0090320694	135,310.92	239.61	0.177081
Summary	0090320955	55,605.54	63.71	0.114575
Summary	0090321188	187,272.13	52.64	0.028109
Summary	0090321199	100,994.72	47.92	0.047448
Summary	0090321913	121,822.33	48.57	0.039870
Summary	0090321940	627,622.73	583.17	0.092917
Summary	0090322342	198,501.32	206.77	0.104166
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	392,806.99	572.84	0.145832
Summary	0090322850	213,341.22	244.45	0.114582
Summary	0090323507	87,598.63	156.17	0.178279
Summary	0090323608	253,118.72	290.03	0.114583
Summary	0090323679	389,424.25	324.52	0.083333
Summary	0090323790	184,625.83	115.39	0.062499
Summary	0090323993	383,937.34	519.92	0.135418
Summary	0090324365	198,534.03	169.58	0.085416
Summary	0090324470	282,263.54	117.61	0.041667
Summary	0090324586	327,854.49	375.67	0.114584
Summary	0090324649	238,745.53	304.74	0.127642
Summary	0090324846	115,990.32	120.82	0.104164
Summary	0090325980	283,120.02	265.43	0.093752
Summary	0090326004	370,965.30	425.06	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090326091	306,615.39	511.03	0.166668
Summary	0090326124	179,574.88	56.12	0.031252
Summary	0090326160	237,811.77	322.04	0.135418
Summary	0090326474	425,357.89	398.77	0.093749
Summary	0090326719	104,061.40	59.41	0.057091
Summary	0090326968	375,639.54	123.34	0.032835
Summary	0090326972	287,576.48	580.14	0.201734
Summary	0090327030	167,167.15	348.26	0.208330
Summary	0090327560	264,093.91	302.61	0.114584
Summary	0090327768	346,431.17	141.46	0.040834
Summary	0090328154	257,645.99	161.03	0.062500
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	375,263.99	184.82	0.049251
Summary	0090328612	289,319.39	452.06	0.156249
Summary	0090329052	221,602.56	161.59	0.072919
Summary	0090329238	144,132.23	210.19	0.145831
Summary	0090329353	69,270.53	108.24	0.156257
Summary	0090329501	233,232.71	48.59	0.020833
Summary	0090329608	143,389.96	111.90	0.078039
Summary	0090330357	276,169.08	504.55	0.182696
Summary	0090330429	158,042.53	181.09	0.114583
Summary	0090330855	375,315.19	430.05	0.114584
Summary	0090331177	314,391.09	253.48	0.080626
Summary	0090331206	150,781.64	91.40	0.060617
Summary	0090331818	471,508.33	785.85	0.166667
Summary	0090331954	380,821.92	555.37	0.145835
Summary	0090332217	381,503.83	476.88	0.125000
Summary	0090333231	250,161.09	338.76	0.135417
Summary	0090333645	264,558.43	248.02	0.093749
Summary	0090334645	367,352.65	459.19	0.125000
Summary	0090334737	294,829.45	368.54	0.125001
Summary	0090335099	175,013.52	218.77	0.125002
Summary	0090335160	328,546.23	308.01	0.093749
Summary	0090335259	173,209.68	252.60	0.145835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090335267	278,850.57	319.52	0.114585
Summary	0090335339	164,216.89	29.10	0.017720
Summary	0090335725	157,236.15	42.37	0.026947
Summary	0090335940	255,338.12	237.25	0.092916
Summary	0090336263	248,031.86	180.86	0.072918
Summary	0090336428	200,791.99	271.91	0.135419
Summary	0090336430	309,465.19	524.69	0.169547
Summary	0090336490	140,019.28	175.02	0.124997
Summary	0090336536	186,160.81	252.09	0.135415
Summary	0090336554	70,344.39	95.26	0.135419
Summary	0090336600	336,533.50	280.44	0.083332
Summary	0090336877	323,260.13	303.06	0.093751
Summary	0090337040	204,238.13	322.87	0.158085
Summary	0090337084	297,726.43	124.05	0.041666
Summary	0090337325	595,374.88	930.27	0.156249
Summary	0090338070	426,050.39	116.15	0.027262
Summary	0090338343	299,754.56	187.35	0.062501
Summary	0090338445	183,373.18	210.12	0.114586
Summary	0090338579	278,703.94	319.35	0.114584
Summary	0090338629	305,411.40	115.89	0.037946
Summary	0090338768	276,316.72	345.40	0.125001
Summary	0090338852	183,693.22	67.43	0.036708
Summary	0090339280	445,598.34	557.00	0.125000
Summary	0090339862	172,245.90	45.76	0.026567
Summary	0090340023	319,460.53	199.66	0.062499
Summary	0090340167	136,728.48	213.64	0.156251
Summary	0090340289	611,212.97	827.68	0.135416
Summary	0090340553	78,019.56	32.05	0.041079
Summary	0090340931	565,261.24	706.58	0.125001
Summary	0090340964	291,707.34	334.25	0.114584
Summary	0090340984	218,102.37	363.50	0.166665
Summary	0090341401	191,944.68	359.90	0.187502
Summary	0090341593	240,835.45	357.06	0.148259
Summary	0090341617	233,590.40	95.66	0.040952

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090341885	367,585.69	344.61	0.093750
Summary	0090342211	160,641.08	167.33	0.104164
Summary	0090342442	70,146.21	58.46	0.083340
Summary	0090342724	229,193.06	358.11	0.156248
Summary	0090342879	218,305.23	250.14	0.114583
Summary	0090343181	82,405.29	68.67	0.083332
Summary	0090344069	159,557.77	232.69	0.145834
Summary	0090344942	201,317.30	230.68	0.114585
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345301	205,362.45	278.09	0.135414
Summary	0090345446	166,602.86	47.44	0.028475
Summary	0090345572	97,688.92	77.67	0.079507
Summary	0090345656	305,183.43	540.43	0.177084
Summary	0090345668	60,908.90	76.14	0.125006
Summary	0090346313	334,999.19	558.33	0.166666
Summary	0090346396	92,141.48	61.27	0.066496
Summary	0090346812	217,257.60	294.20	0.135415
Summary	0090347278	154,625.73	177.18	0.114586
Summary	0090347418	407,612.81	89.86	0.022045
Summary	0090347462	424,631.96	455.59	0.107291

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	422,268.85	22,418.59	5.309

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090243011	140,839.44	15,037.92	10.677
0090273789	73,259.28	(6,353.28)	(8.672)
0090286482	208,170.13	13,733.95	6.597

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	660,660.91	(144,976.69)	71,870.80	10.879

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090221268	111,915.09	(125.00)	40,203.25	35.923
0090221292	202,802.04	14,881.99	13,731.86	6.771
0090251230	189,916.71	22,182.00	7,038.27	3.706
0090328654	156,027.07	(181,915.68)	10,897.42	6.984

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
140	27,428,253.00	124,566.85	0.454

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
0090221268	111,915.09	40,203.25	35.923
0090221292	202,802.04	13,731.86	6.771
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
0090223399	64,057.49	43,512.94	67.928
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	6,091.40	1.837
0090233035	104,161.11	2,325.42	2.233

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	38,409.93	9.924
0090238057	184,892.44	40,177.17	21.730
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
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)
0090243011	140,839.44	15,037.92	10.677
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)
0090251230	189,916.71	7,038.27	3.706

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090258573	71,743.31	(40,716.83)	(56.753)
0090259058	38,539.01	415.05	1.077
0090260209	339,878.89	(977.25)	(0.288)
0090260902	231,233.18	19,802.98	8.564
0090261688	339,262.26	(135,351.51)	(39.896)
0090263130	196,445.47	4,107.25	2.091
0090264361	114,714.07	10,686.80	9.316
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
0090273789	73,259.28	(6,353.28)	(8.672)
0090274833	53,974.13	512.42	0.949
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090285655	517,964.96	11,596.07	2.239
0090286060	374,007.53	(5,589.61)	(1.495)
0090286482	208,170.13	13,733.95	6.597
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090290518	243,245.99	(64,702.70)	(26.600)
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	23,588.75	22.502
0090293122	116,098.06	(2,132.72)	(1.837)
0090293461	49,848.08	9,439.16	18.936
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	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
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)

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 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2022
 10-Oct-2022 8:21:47 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0090318544	369,604.61	(88,350.93)	(23.904)
0090321227	382,030.53	(81,989.09)	(21.461)
0090321729	273,288.97	10,617.04	3.885
0090322256	75,441.83	42,212.11	55.953
0090322616	122,197.47	(1,437.90)	(1.177)
0090325915	127,782.00	5,858.07	4.584
0090328654	156,027.07	10,897.42	6.984
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Oct-2022
10-Oct-2022 8:21:47 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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: 25-Oct-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	1,082,929.76	(122,558.10)	(0.002 %)	0	0.00	0.00	0.000 %	7	1,082,929.76	(122,558.10)	(0.002 %)

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	0090221268	114,000.00	4.500 %	IL	95.00	360	111,915.09	07/31/2022	(125.00)	40,203.25
Summary	0090221292	207,000.00	4.500 %	OH	90.00	360	202,802.04	04/30/2022	14,881.99	13,731.86
Summary	0090243011	147,000.00	4.500 %	MS	97.00	360	140,839.44	09/30/2022	15,037.92	15,037.92
Summary	0090251230	199,000.00	4.250 %	OK	95.00	360	189,916.71	08/31/2022	22,182.00	7,038.27
Summary	0090273789	78,000.00	4.250 %	TN	97.00	360	73,259.28	09/30/2022	(6,353.28)	(6,353.28)
Summary	0090286482	214,000.00	4.375 %	MA	95.00	360	208,170.13	09/30/2022	13,733.95	13,733.95
Summary	0090328654	156,000.00	4.250 %	KY	85.00	360	156,027.07	05/31/2022	(181,915.68)	10,897.42

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

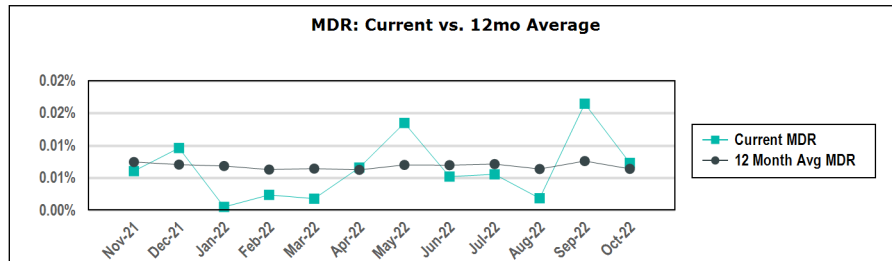
Distribution Date: 25-Oct-2022
 10-Oct-2022 8:21:59 AM

Realized Loss Report - Collateral

Summary

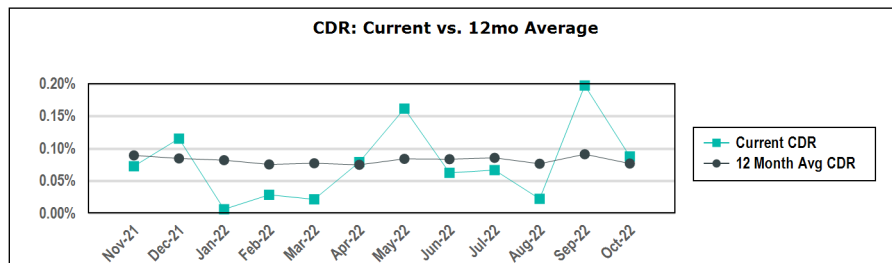
MDR

Current Month 0.007 %
 3 Month Average 0.009 %
 12 Month Average 0.006 %



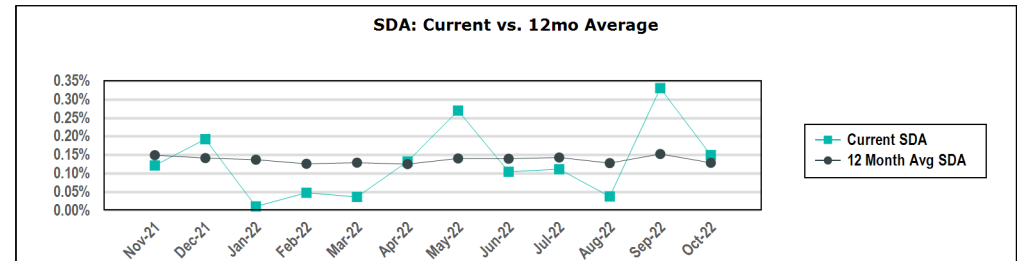
CDR

Current Month 0.088 %
 3 Month Average 0.103 %
 12 Month Average 0.077 %



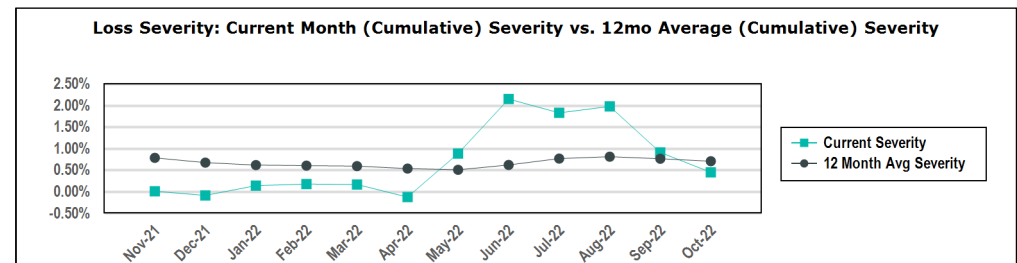
SDA

Current Month 0.150 %
 3 Month Average 0.173 %
 12 Month Average 0.129 %



Loss Severity

Current Month (Cumulative) 0.454 %
 3 Month Average (Cumulative) 1.118 %
 12 Month Average (Cumulative) 0.712 %



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

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Distribution Date: 25-Oct-2022
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Prepayment Rates

Summary

SMM

Current Month	1.208 %
3 Month Average	1.470 %
12 Month Average	2.533 %

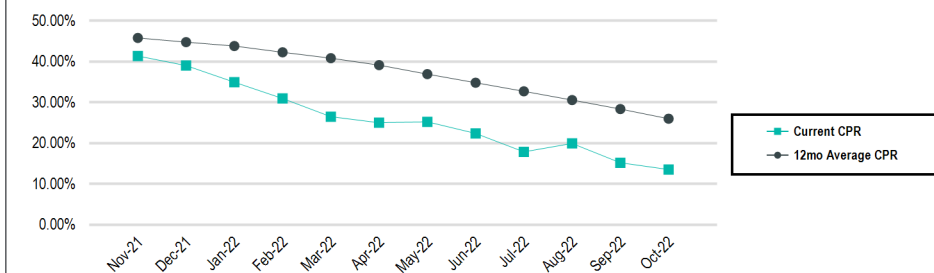
CPR

Current Month	13.567 %
3 Month Average	16.246 %
12 Month Average	26.018 %

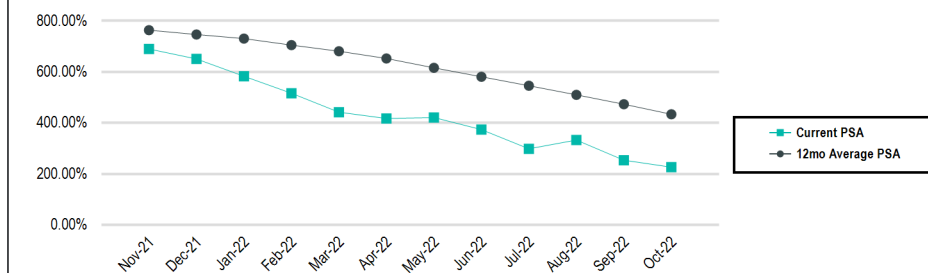
PSA

Current Month	226.113 %
3 Month Average	270.761 %
12 Month Average	433.635 %

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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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Oct-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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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

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2022
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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.