

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Jul-2026
 08-Jul-2026 2:55:41 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		07/24/2026	0.00000%	3,520,510,228.87	0.00	28,734,792.10	0.00	3,491,775,436.77	28,734,792.10	0.00
2M-1	30711XC28	07/24/2026	4.39224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	07/24/2026	5.94224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	07/24/2026	5.94224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		07/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XC77	07/24/2026	5.94224%	12,719,707.47	67,185.38	288,292.95	0.00	12,431,414.53	355,478.33	0.00
2M-CH		07/24/2026	0.00000%	144,090,897.56	0.00	3,265,828.99	0.00	140,825,068.58	3,265,828.99	0.00
2M-2	30711XC36	07/24/2026	5.94224%	12,719,707.47	67,185.38	288,292.95	0.00	12,431,414.53	355,478.33	0.00
2M-2H		07/24/2026	0.00000%	144,090,897.56	0.00	3,265,828.99	0.00	140,825,068.58	3,265,828.99	0.00
2B-1	30711XC44	07/24/2026	7.74224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		07/24/2026	0.00000%	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		07/24/2026	0.00000%	125,178,842.72	0.00	0.00	135,676.65	125,043,166.07	0.00	7,460,254.93
2A-I1	30711XC93	07/24/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	07/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	07/24/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	07/24/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	07/24/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	30711XE34	07/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XE59	07/24/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XH98	07/24/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XE83	07/24/2026	1.70000%	0.00	19,220.89	0.00	0.00	0.00	19,220.89	0.00
2C-I2	30711XF25	07/24/2026	1.30000%	0.00	14,698.33	0.00	0.00	0.00	14,698.33	0.00
2C-I3	30711XF41	07/24/2026	0.90000%	0.00	10,175.77	0.00	0.00	0.00	10,175.77	0.00

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Distribution Date: 27-Jul-2026
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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
2C-I4	30711XF66	07/24/2026	0.50000%	0.00	5,653.20	0.00	0.00	0.00	5,653.20	0.00
2E-A1	30711XC85	07/24/2026	4.24224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	07/24/2026	4.64224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	07/24/2026	5.04224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	07/24/2026	5.44224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	07/24/2026	4.24224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XE26	07/24/2026	4.64224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XE42	07/24/2026	5.04224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XE67	07/24/2026	5.44224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XE75	07/24/2026	4.24224%	12,719,707.47	47,964.49	288,292.95	0.00	12,431,414.53	336,257.44	0.00
2E-C2	30711XE91	07/24/2026	4.64224%	12,719,707.47	52,487.05	288,292.95	0.00	12,431,414.53	340,780.00	0.00
2E-C3	30711XF33	07/24/2026	5.04224%	12,719,707.47	57,009.62	288,292.95	0.00	12,431,414.53	345,302.57	0.00
2E-C4	30711XF58	07/24/2026	5.44224%	12,719,707.47	61,532.18	288,292.95	0.00	12,431,414.53	349,825.13	0.00
2E-D1	30711XF74	07/24/2026	4.24224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XF82	07/24/2026	4.64224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XF90	07/24/2026	5.04224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XG24	07/24/2026	5.44224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XG32	07/24/2026	5.94224%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XG40	07/24/2026	4.24224%	12,719,707.47	47,964.49	288,292.95	0.00	12,431,414.53	336,257.44	0.00
2E-F2	30711XG57	07/24/2026	4.64224%	12,719,707.47	52,487.05	288,292.95	0.00	12,431,414.53	340,780.00	0.00
2E-F3	30711XG65	07/24/2026	5.04224%	12,719,707.47	57,009.62	288,292.95	0.00	12,431,414.53	345,302.57	0.00
2E-F4	30711XG73	07/24/2026	5.44224%	12,719,707.47	61,532.18	288,292.95	0.00	12,431,414.53	349,825.13	0.00
2E-F5	30711XG81	07/24/2026	5.94224%	12,719,707.47	67,185.38	288,292.95	0.00	12,431,414.53	355,478.33	0.00
2X-1	30711XG99	07/24/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XH23	07/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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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
2X-3	30711XH31	07/24/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XH49	07/24/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XH56	07/24/2026	1.70000%	0.00	19,220.89	0.00	0.00	0.00	19,220.89	0.00
2Y-2	30711XH64	07/24/2026	1.30000%	0.00	14,698.33	0.00	0.00	0.00	14,698.33	0.00
2Y-3	30711XH72	07/24/2026	0.90000%	0.00	10,175.77	0.00	0.00	0.00	10,175.77	0.00
2Y-4	30711XH80	07/24/2026	0.50000%	0.00	5,653.20	0.00	0.00	0.00	5,653.20	0.00
Totals				4,232,791,751.88	739,039.20	38,437,672.53	135,676.65	4,194,218,402.83	39,176,711.73	7,460,254.93

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

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

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

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Distribution Date: 27-Jul-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	3,520,510,228.87	8,779,767.04	19,955,025.06	0.00	0.00	28,734,792.10	3,491,775,436.77	0.13797038	28,734,792.10
2M-1	188,817,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	9,938,129.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	18,988,182.33	12,719,707.47	89,209.54	199,083.40	0.00	0.00	288,292.95	12,431,414.53	0.65469218	288,292.95
2M-CH	215,101,191.67	144,090,897.56	1,010,580.09	2,255,248.90	0.00	0.00	3,265,828.99	140,825,068.58	0.65469218	3,265,828.99
2M-2	56,964,547.00	12,719,707.47	89,209.54	199,083.40	0.00	0.00	288,292.95	12,431,414.53	0.21823073	288,292.95
2M-2H	645,303,575.00	144,090,897.56	1,010,580.09	2,255,248.90	0.00	0.00	3,265,828.99	140,825,068.58	0.21823073	3,265,828.99
2B-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-1H	159,004,103.00	159,004,103.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00	1.00000000	0.00
2B-2H	132,503,421.00	125,178,842.72	0.00	0.00	0.00	135,676.65	135,676.65	125,043,166.07	0.94369764	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

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Distribution Date: 27-Jul-2026
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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
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	18,988,182.33	12,719,707.47	89,209.54	199,083.40	0.00	0.00	288,292.95	12,431,414.53	0.65469218	288,292.95
2E-C2	18,988,182.33	12,719,707.47	89,209.54	199,083.40	0.00	0.00	288,292.95	12,431,414.53	0.65469218	288,292.95
2E-C3	18,988,182.33	12,719,707.47	89,209.54	199,083.40	0.00	0.00	288,292.95	12,431,414.53	0.65469218	288,292.95
2E-C4	18,988,182.33	12,719,707.47	89,209.54	199,083.40	0.00	0.00	288,292.95	12,431,414.53	0.65469218	288,292.95
2E-D1	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	37,976,364.67	12,719,707.47	89,209.54	199,083.40	0.00	0.00	288,292.95	12,431,414.53	0.32734609	288,292.95
2E-F2	37,976,364.67	12,719,707.47	89,209.54	199,083.40	0.00	0.00	288,292.95	12,431,414.53	0.32734609	288,292.95
2E-F3	37,976,364.67	12,719,707.47	89,209.54	199,083.40	0.00	0.00	288,292.95	12,431,414.53	0.32734609	288,292.95
2E-F4	37,976,364.67	12,719,707.47	89,209.54	199,083.40	0.00	0.00	288,292.95	12,431,414.53	0.32734609	288,292.95
2E-F5	37,976,364.67	12,719,707.47	89,209.54	199,083.40	0.00	0.00	288,292.95	12,431,414.53	0.32734609	288,292.95
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

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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
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	27,810,573,848.66	4,232,791,751.88	11,782,232.16	26,655,440.26	0.00	135,676.65	38,573,349.18	4,194,218,402.83	0.15081380	38,437,672.53

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

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	139.105774040	0.346914569	0.788482074	0.000000000	0.000000000	1.135396643	137.970377397	0.137970377	1.135396643
2M-1	188,817,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-1H	9,938,129.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2A	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-AH	215,101,191.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2B	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-BH	215,101,191.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2C	18,988,182.33	669.874938472	4.698161122	10.484594920	0.000000000	0.000000000	15.182756569	654.692182430	0.654692182	15.182756569
2M-CH	215,101,191.67	669.874938587	4.698161280	10.484595099	0.000000000	0.000000000	15.182756379	654.692182255	0.654692182	15.182756379
2M-2	56,964,547.00	223.291646118	1.566053707	3.494864973	0.000000000	0.000000000	5.060918855	218.230727438	0.218230727	5.060918855
2M-2H	645,303,575.00	223.291646199	1.566053760	3.494865033	0.000000000	0.000000000	5.060918793	218.230727422	0.218230727	5.060918793
2B-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-1H	159,004,103.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2B-2H	132,503,421.00	944.721591150	0.000000000	0.000000000	0.000000000	1.023948280	1.023948280	943.697642871	0.943697643	0.000000000
2A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Jul-2026
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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
2C-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A1	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A2	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A3	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A4	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B1	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B2	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B3	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B4	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C1	18,988,182.33	669.874938472	4.698161122	10.484594920	0.000000000	0.000000000	15.182756569	654.692182430	0.654692182	15.182756569
2E-C2	18,988,182.33	669.874938472	4.698161122	10.484594920	0.000000000	0.000000000	15.182756569	654.692182430	0.654692182	15.182756569
2E-C3	18,988,182.33	669.874938472	4.698161122	10.484594920	0.000000000	0.000000000	15.182756569	654.692182430	0.654692182	15.182756569
2E-C4	18,988,182.33	669.874938472	4.698161122	10.484594920	0.000000000	0.000000000	15.182756569	654.692182430	0.654692182	15.182756569
2E-D1	37,976,364.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D2	37,976,364.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D3	37,976,364.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D4	37,976,364.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D5	37,976,364.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F1	37,976,364.67	334.937469148	2.349080560	5.242297459	0.000000000	0.000000000	7.591378282	327.346091129	0.327346091	7.591378282
2E-F2	37,976,364.67	334.937469148	2.349080560	5.242297459	0.000000000	0.000000000	7.591378282	327.346091129	0.327346091	7.591378282
2E-F3	37,976,364.67	334.937469148	2.349080560	5.242297459	0.000000000	0.000000000	7.591378282	327.346091129	0.327346091	7.591378282
2E-F4	37,976,364.67	334.937469148	2.349080560	5.242297459	0.000000000	0.000000000	7.591378282	327.346091129	0.327346091	7.591378282
2E-F5	37,976,364.67	334.937469148	2.349080560	5.242297459	0.000000000	0.000000000	7.591378282	327.346091129	0.327346091	7.591378282
2X-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Distribution Date: 27-Jul-2026
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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
2X-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 27-Jul-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	3,520,510,228.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,491,775,436.77
2M-1	N/A	N/A	4.39224 %	0.00	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	0.00
2M-2A	N/A	N/A	5.94224 %	0.00	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	0.00
2M-2B	N/A	N/A	5.94224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	06/25/26 - 07/26/26	32	5.94224 %	12,719,707.47	67,185.38	0.00	0.00	0.00	0.00	67,185.38	0.00	0.00	12,431,414.53
2M-CH	N/A	N/A	0.00000 %	144,090,897.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	140,825,068.58
2M-2	06/25/26 - 07/26/26	32	5.94224 %	12,719,707.47	67,185.38	0.00	0.00	0.00	0.00	67,185.38	0.00	0.00	12,431,414.53
2M-2H	N/A	N/A	0.00000 %	144,090,897.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	140,825,068.58
2B-1	N/A	N/A	7.74224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H	N/A	N/A	0.00000 %	159,004,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00
2B-2H	N/A	N/A	0.00000 %	125,178,842.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	125,043,166.07
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	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	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	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	0.00
2B-I1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	06/25/26 - 07/26/26	32	1.70000 %	12,719,707.47	19,220.89	0.00	0.00	0.00	0.00	19,220.89	0.00	0.00	12,431,414.53
2C-I2	06/25/26 - 07/26/26	32	1.30000 %	12,719,707.47	14,698.33	0.00	0.00	0.00	0.00	14,698.33	0.00	0.00	12,431,414.53
2C-I3	06/25/26 - 07/26/26	32	0.90000 %	12,719,707.47	10,175.77	0.00	0.00	0.00	0.00	10,175.77	0.00	0.00	12,431,414.53

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Jul-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2C-I4	06/25/26 - 07/26/26	32	0.50000 %	12,719,707.47	5,653.20	0.00	0.00	0.00	0.00	5,653.20	0.00	0.00	12,431,414.53
2E-A1	N/A	N/A	4.24224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.64224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.04224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.44224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.24224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	4.64224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.04224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.44224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	06/25/26 - 07/26/26	32	4.24224 %	12,719,707.47	47,964.49	0.00	0.00	0.00	0.00	47,964.49	0.00	0.00	12,431,414.53
2E-C2	06/25/26 - 07/26/26	32	4.64224 %	12,719,707.47	52,487.05	0.00	0.00	0.00	0.00	52,487.05	0.00	0.00	12,431,414.53
2E-C3	06/25/26 - 07/26/26	32	5.04224 %	12,719,707.47	57,009.62	0.00	0.00	0.00	0.00	57,009.62	0.00	0.00	12,431,414.53
2E-C4	06/25/26 - 07/26/26	32	5.44224 %	12,719,707.47	61,532.18	0.00	0.00	0.00	0.00	61,532.18	0.00	0.00	12,431,414.53
2E-D1	N/A	N/A	4.24224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	4.64224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.04224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.44224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	5.94224 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	06/25/26 - 07/26/26	32	4.24224 %	12,719,707.47	47,964.49	0.00	0.00	0.00	0.00	47,964.49	0.00	0.00	12,431,414.53
2E-F2	06/25/26 - 07/26/26	32	4.64224 %	12,719,707.47	52,487.05	0.00	0.00	0.00	0.00	52,487.05	0.00	0.00	12,431,414.53
2E-F3	06/25/26 - 07/26/26	32	5.04224 %	12,719,707.47	57,009.62	0.00	0.00	0.00	0.00	57,009.62	0.00	0.00	12,431,414.53
2E-F4	06/25/26 - 07/26/26	32	5.44224 %	12,719,707.47	61,532.18	0.00	0.00	0.00	0.00	61,532.18	0.00	0.00	12,431,414.53
2E-F5	06/25/26 - 07/26/26	32	5.94224 %	12,719,707.47	67,185.38	0.00	0.00	0.00	0.00	67,185.38	0.00	0.00	12,431,414.53
2X-1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Distribution Date: 27-Jul-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2X-3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	06/25/26 - 07/26/26	32	1.70000 %	12,719,707.48	19,220.89	0.00	0.00	0.00	0.00	19,220.89	0.00	0.00	12,431,414.53
2Y-2	06/25/26 - 07/26/26	32	1.30000 %	12,719,707.48	14,698.33	0.00	0.00	0.00	0.00	14,698.33	0.00	0.00	12,431,414.53
2Y-3	06/25/26 - 07/26/26	32	0.90000 %	12,719,707.48	10,175.77	0.00	0.00	0.00	0.00	10,175.77	0.00	0.00	12,431,414.53
2Y-4	06/25/26 - 07/26/26	32	0.50000 %	12,719,707.48	5,653.20	0.00	0.00	0.00	0.00	5,653.20	0.00	0.00	12,431,414.53
Totals					739,039.20	0.00	0.00	0.00	0.00	739,039.20	0.00	0.00	

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

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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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2A-H	25,308,153,117.00	0.00000 %	139.105774040	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	137.970377397
2M-1	188,817,000.00	4.39224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-1H	9,938,129.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2A	18,988,182.33	5.94224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-AH	215,101,191.67	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2B	18,988,182.33	5.94224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-BH	215,101,191.67	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2C	18,988,182.33	5.94224 %	669.874938472	3.538273376	0.000000000	0.000000000	0.000000000	0.000000000	3.538273376	0.000000000	0.000000000	654.692182430
2M-CH	215,101,191.67	0.00000 %	669.874938587	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	654.692182255
2M-2	56,964,547.00	5.94224 %	223.291646118	1.179424459	0.000000000	0.000000000	0.000000000	0.000000000	1.179424459	0.000000000	0.000000000	218.230727438
2M-2H	645,303,575.00	0.00000 %	223.291646199	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	218.230727422
2B-1	0.00	7.74224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-1H	159,004,103.00	0.00000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
2B-2H	132,503,421.00	0.00000 %	944.721591150	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	943.697642871
2A-I1	0.00	1.70000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I2	0.00	1.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I3	0.00	0.90000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I4	0.00	0.50000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I1	0.00	1.70000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I2	0.00	1.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I3	0.00	0.90000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I4	0.00	0.50000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I1	0.00	1.70000 %	669.874938472	1.012255395	0.000000000	0.000000000	0.000000000	0.000000000	1.012255395	0.000000000	0.000000000	654.692182430
2C-I2	0.00	1.30000 %	669.874938472	0.774077779	0.000000000	0.000000000	0.000000000	0.000000000	0.774077779	0.000000000	0.000000000	654.692182430
2C-I3	0.00	0.90000 %	669.874938472	0.535900163	0.000000000	0.000000000	0.000000000	0.000000000	0.535900163	0.000000000	0.000000000	654.692182430

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Interest Distribution Factors Statement

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2C-I4	0.00	0.50000 %	669.874938472	0.297722020	0.000000000	0.000000000	0.000000000	0.000000000	0.297722020	0.000000000	0.000000000	654.692182430
2E-A1	18,988,182.33	4.24224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A2	18,988,182.33	4.64224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A3	18,988,182.33	5.04224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A4	18,988,182.33	5.44224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B1	18,988,182.33	4.24224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B2	18,988,182.33	4.64224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B3	18,988,182.33	5.04224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B4	18,988,182.33	5.44224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C1	18,988,182.33	4.24224 %	669.874938472	2.526017981	0.000000000	0.000000000	0.000000000	0.000000000	2.526017981	0.000000000	0.000000000	654.692182430
2E-C2	18,988,182.33	4.64224 %	669.874938472	2.764195597	0.000000000	0.000000000	0.000000000	0.000000000	2.764195597	0.000000000	0.000000000	654.692182430
2E-C3	18,988,182.33	5.04224 %	669.874938472	3.002373740	0.000000000	0.000000000	0.000000000	0.000000000	3.002373740	0.000000000	0.000000000	654.692182430
2E-C4	18,988,182.33	5.44224 %	669.874938472	3.240551356	0.000000000	0.000000000	0.000000000	0.000000000	3.240551356	0.000000000	0.000000000	654.692182430
2E-D1	37,976,364.67	4.24224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D2	37,976,364.67	4.64224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D3	37,976,364.67	5.04224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D4	37,976,364.67	5.44224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D5	37,976,364.67	5.94224 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F1	37,976,364.67	4.24224 %	334.937469148	1.263008990	0.000000000	0.000000000	0.000000000	0.000000000	1.263008990	0.000000000	0.000000000	327.346091129
2E-F2	37,976,364.67	4.64224 %	334.937469148	1.382097798	0.000000000	0.000000000	0.000000000	0.000000000	1.382097798	0.000000000	0.000000000	327.346091129
2E-F3	37,976,364.67	5.04224 %	334.937469148	1.501186870	0.000000000	0.000000000	0.000000000	0.000000000	1.501186870	0.000000000	0.000000000	327.346091129
2E-F4	37,976,364.67	5.44224 %	334.937469148	1.620275678	0.000000000	0.000000000	0.000000000	0.000000000	1.620275678	0.000000000	0.000000000	327.346091129
2E-F5	37,976,364.67	5.94224 %	334.937469148	1.769136688	0.000000000	0.000000000	0.000000000	0.000000000	1.769136688	0.000000000	0.000000000	327.346091129
2X-1	0.00	1.70000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-2	0.00	1.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Interest Distribution Factors Statement

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2X-3	0.00	0.90000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-4	0.00	0.50000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-1	0.00	1.70000 %	334.937469411	0.506127697	0.000000000	0.000000000	0.000000000	0.000000000	0.506127697	0.000000000	0.000000000	327.346091129
2Y-2	0.00	1.30000 %	334.937469411	0.387038889	0.000000000	0.000000000	0.000000000	0.000000000	0.387038889	0.000000000	0.000000000	327.346091129
2Y-3	0.00	0.90000 %	334.937469411	0.267950081	0.000000000	0.000000000	0.000000000	0.000000000	0.267950081	0.000000000	0.000000000	327.346091129
2Y-4	0.00	0.50000 %	334.937469411	0.148861010	0.000000000	0.000000000	0.000000000	0.000000000	0.148861010	0.000000000	0.000000000	327.346091129

(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	510,321.64
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(135,676.65)
Total Deposits	374,644.99
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	355,478.33
Total Withdrawals (Pool Distribution Amount)	374,644.99
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL

Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES

Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	32,424,590.68
Total Principal Reduction Cumulative	22,571,604,703.91
Scheduled Principal Current	9,879,556.67
Scheduled Principal Cumulative	1,935,340,334.24
Unscheduled Principal Current	22,409,357.36
Unscheduled Principal Cumulative	20,628,804,113.82
Senior Reduction Amount	28,734,792.10
Subordinate Reduction Amount	3,554,121.93
Calculated Tranche Write-down Amount	135,676.65
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	132,564.72
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	661,281.28
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	24840
Period Reference Pool Removal Loan Count	145
Period Ending Loan Count	24695
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	3,929,079,189.02
Period PIF Loan Count Current	142
PIF Loan Count Cumulative	86955
Period PIF Loan UPB Current	19,782,723.12
PIF Loan UPB Cumulative	20,137,767,902.70
Period Partial Prepayment Amount	2,327,387.96
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	154
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,714,974.23
Credit Event Amount Current	497,440.18
Credit Event Amount Cumulative	58,493,331.87
Total Active Modified Loan Count	978
Total Active Modified Loan UPB	217,420,525.63
Adjusted SOFR	3.742240%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.868027%
Subordinate Percentage	11.131973%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.500000 %	11.130000 %	11.130000 %
2M-1	0.00	0.00	3.750000 %	11.130000 %	11.130000 %
2M-1H	0.00	0.00	3.750000 %	11.130000 %	11.130000 %
2M-2A	0.00	0.00	2.870000 %	11.130000 %	11.130000 %
2M-2B	0.00	0.00	1.980000 %	11.130000 %	11.130000 %
2M-2C	0.00	0.00	1.100000 %	7.170000 %	7.230000 %
2M-2	0.00	0.00	1.100000 %	7.170000 %	7.230000 %
2M-2H	0.00	0.00	1.100000 %	7.170000 %	7.230000 %
2B-1	0.00	0.00	0.500000 %	3.160000 %	3.180000 %
2B-1H	0.00	0.00	0.500000 %	3.160000 %	3.180000 %
2B-2H	135,676.65	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	494	86,557,696.26	2.000405 %	2.203002 %
60 Days	135	23,332,790.80	0.546669 %	0.593849 %
90 Days	52	9,977,860.51	0.210569 %	0.253949 %
120 Days	32	5,981,627.18	0.129581 %	0.152240 %
150 Days	32	6,109,757.47	0.129581 %	0.155501 %
180+ Days	142	29,150,060.96	0.575015 %	0.741906 %
Totals	887	161,109,793.18	3.591820 %	4.100447 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	534	130,391,053.16	132,564.72	0.101667

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	150,892.92	157.18	0.104167
Summary	0090214675	213,576.93	266.97	0.124999
Summary	0090214693	403,611.98	404.97	0.100336
Summary	0090215245	98,127.83	47.04	0.047937
Summary	0090215258	225,817.39	211.70	0.093748
Summary	0090215621	396,979.18	372.17	0.093751
Summary	0090215691	172,326.86	166.04	0.096352
Summary	0090215723	369,038.20	499.74	0.135417
Summary	0090216141	309,743.80	727.73	0.234946
Summary	0090216543	202,446.86	145.93	0.072083
Summary	0090216868	201,935.00	145.56	0.072083
Summary	0090216889	135,395.56	84.62	0.062498
Summary	0090216903	202,983.25	253.73	0.125000
Summary	0090216958	126,191.28	157.74	0.125001
Summary	0090217605	392,082.99	304.09	0.077558
Summary	0090217621	351,570.21	409.14	0.116375
Summary	0090217638	230,598.01	10.39	0.004506
Summary	0090217648	228,882.12	160.02	0.069914
Summary	0090217688	239,047.20	107.70	0.045054
Summary	0090217882	415,937.88	126.29	0.030363
Summary	0090218066	208,217.13	261.46	0.125571
Summary	0090218935	263,467.84	33.77	0.012818
Summary	0090219262	180,110.68	120.78	0.067059
Summary	0090219293	169,337.34	246.95	0.145833
Summary	0090219840	184,451.15	134.50	0.072919

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219896	333,240.75	694.25	0.208333
Summary	0090219968	137,735.68	4.81	0.003492
Summary	0090220107	111,113.37	57.87	0.052082
Summary	0090220188	374,478.18	780.16	0.208333
Summary	0090220322	286,294.58	273.57	0.095555
Summary	0090220417	266,967.59	250.28	0.093749
Summary	0090220470	394,668.02	452.22	0.114582
Summary	0090221111	409,932.69	131.66	0.032117
Summary	0090221174	154,232.01	89.80	0.058224
Summary	0090221834	155,850.47	275.99	0.177086
Summary	0090221941	324,857.06	372.23	0.114583
Summary	0090222064	442,426.22	460.86	0.104167
Summary	0090222107	118,781.41	148.48	0.125003
Summary	0090222200	135,958.09	76.70	0.056414
Summary	0090222714	197,554.38	297.00	0.150338
Summary	0090222855	412,774.31	300.98	0.072916
Summary	0090223201	314,991.99	426.55	0.135416
Summary	0090223213	166,703.92	42.93	0.025752
Summary	0090223460	169,404.08	194.11	0.114584
Summary	0090223706	205,980.50	389.45	0.189071
Summary	0090223719	413,506.65	775.32	0.187499
Summary	0090223735	184,798.27	18.88	0.010217
Summary	0090223840	254,161.17	177.54	0.069853
Summary	0090223903	66,112.30	55.09	0.083328
Summary	0090224377	177,578.55	262.47	0.147805
Summary	0090224881	141,492.02	177.61	0.125527
Summary	0090225252	120,546.62	9.73	0.008072
Summary	0090225915	109,710.67	137.14	0.125002
Summary	0090225924	196,135.21	304.83	0.155418
Summary	0090226076	167,446.34	47.99	0.028660
Summary	0090226077	188,343.99	424.16	0.225205
Summary	0090226539	220,002.51	252.09	0.114585
Summary	0090227022	121,703.42	12.68	0.010419
Summary	0090227067	134,703.64	98.22	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090227329	191,391.12	193.79	0.101253
Summary	0090227676	622,396.52	145.36	0.023355
Summary	0090227873	355,793.74	33.80	0.009500
Summary	0090228006	148,921.51	201.66	0.135414
Summary	0090228048	165,293.21	223.83	0.135414
Summary	0090228235	147,514.91	104.78	0.071030
Summary	0090228260	192,108.07	220.12	0.114581
Summary	0090228868	656,530.12	1,245.71	0.189741
Summary	0090228871	244,001.91	244.64	0.100262
Summary	0090229046	220,493.75	205.09	0.093014
Summary	0090229095	278,569.41	203.12	0.072915
Summary	0090229165	206,761.30	344.60	0.166666
Summary	0090229768	210,923.66	257.43	0.122049
Summary	0090230067	391,538.38	268.36	0.068540
Summary	0090230204	218,373.44	168.26	0.077051
Summary	0090230739	112,074.30	151.77	0.135419
Summary	0090230864	173,305.19	76.89	0.044367
Summary	0090230911	240,563.66	41.27	0.017156
Summary	0090230932	213,824.24	147.91	0.069174
Summary	0090231384	211,385.62	144.80	0.068500
Summary	0090231533	178,726.69	9.52	0.005327
Summary	0090231554	76,348.23	127.25	0.166671
Summary	0090231693	370,348.38	382.69	0.103332
Summary	0090231859	110,884.67	92.40	0.083330
Summary	0090232483	139,316.90	174.15	0.125003
Summary	0090232655	599,412.21	472.90	0.078894
Summary	0090232800	327,653.29	477.83	0.145834
Summary	0090233039	153,384.62	74.51	0.048577
Summary	0090233421	239,435.74	23.10	0.009648
Summary	0090233491	357,269.19	148.86	0.041666
Summary	0090233560	576,618.65	840.90	0.145833
Summary	0090233642	110,309.89	120.62	0.109346
Summary	0090233832	361,254.02	562.55	0.155721
Summary	0090234041	178,143.67	42.82	0.024037

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090234156	114,479.43	252.62	0.220668
Summary	0090235100	229,826.40	119.70	0.052083
Summary	0090235156	176,470.17	170.73	0.096747
Summary	0090235302	308,336.75	224.83	0.072917
Summary	0090235617	127,363.92	172.47	0.135415
Summary	0090235628	232,263.28	409.36	0.176248
Summary	0090236080	366,854.27	379.08	0.103333
Summary	0090236523	119,365.46	121.00	0.101369
Summary	0090236659	172,377.78	66.87	0.038793
Summary	0090237010	396,929.61	471.35	0.118749
Summary	0090237386	249,382.96	337.71	0.135418
Summary	0090237466	383,299.12	558.98	0.145834
Summary	0090237996	402,128.71	314.04	0.078094
Summary	0090239050	396,219.42	495.27	0.124999
Summary	0090239065	340,064.05	247.96	0.072916
Summary	0090239193	203,907.15	285.06	0.139799
Summary	0090239356	149,155.13	49.52	0.033200
Summary	0090239376	56,524.69	52.99	0.093747
Summary	0090239739	125,758.99	21.21	0.016866
Summary	0090239968	214,025.48	73.23	0.034216
Summary	0090240191	277,376.90	266.49	0.096075
Summary	0090240373	297,148.75	588.11	0.197918
Summary	0090240915	163,821.69	187.71	0.114582
Summary	0090241200	212,409.29	89.39	0.042084
Summary	0090241532	634,287.58	594.64	0.093749
Summary	0090241557	157,830.18	64.22	0.040689
Summary	0090241630	172,523.21	251.60	0.145835
Summary	0090241846	180,315.61	187.83	0.104167
Summary	0090242269	401,265.92	459.78	0.114582
Summary	0090242560	75,265.22	94.08	0.124998
Summary	0090242572	170,472.08	90.59	0.053141
Summary	0090242661	331,071.98	206.92	0.062500
Summary	0090242707	412,032.98	416.52	0.101089
Summary	0090242997	393,335.18	409.72	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090243069	99,720.30	22.62	0.022683
Summary	0090243396	316,651.16	329.84	0.104165
Summary	0090243477	93,960.95	107.66	0.114580
Summary	0090243658	413,732.49	603.36	0.145833
Summary	0090243679	318,772.17	476.28	0.149411
Summary	0090243681	227,515.50	142.20	0.062501
Summary	0090244155	125,921.35	61.04	0.048475
Summary	0090244444	160,228.50	9.58	0.005979
Summary	0090244637	130,946.12	5.97	0.004559
Summary	0090244990	98,207.42	99.90	0.101723
Summary	0090245010	175,946.23	114.63	0.065151
Summary	0090245579	275,488.86	217.55	0.078969
Summary	0090245849	146,934.45	68.95	0.046926
Summary	0090245857	240,767.79	239.68	0.099548
Summary	0090246594	117,227.42	75.74	0.064609
Summary	0090246834	296,504.40	617.72	0.208334
Summary	0090247139	55,224.70	61.92	0.112124
Summary	0090247207	288,921.40	282.91	0.097919
Summary	0090247265	300,121.39	437.68	0.145834
Summary	0090247738	612,784.10	700.41	0.114300
Summary	0090247921	266,983.31	333.73	0.125000
Summary	0090247933	109,469.10	102.63	0.093752
Summary	0090248191	309,197.72	418.71	0.135418
Summary	0090248334	336,988.90	304.98	0.090501
Summary	0090248419	297,329.44	216.80	0.072916
Summary	0090248457	196,004.61	113.30	0.057805
Summary	0090248461	225,032.21	257.85	0.114584
Summary	0090248642	93,358.51	118.45	0.126876
Summary	0090248695	252,402.82	34.18	0.013542
Summary	0090249019	306,982.00	7.59	0.002472
Summary	0090249259	194,322.70	222.66	0.114583
Summary	0090249608	407,890.34	717.12	0.175812
Summary	0090249837	287,218.51	323.14	0.112507
Summary	0090250319	125,569.73	183.12	0.145831

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090250534	464,528.43	361.95	0.077918
Summary	0090251104	200,791.52	202.63	0.100916
Summary	0090251184	77,400.88	17.94	0.023178
Summary	0090251894	72,382.06	24.99	0.034525
Summary	0090252563	100,950.58	31.12	0.030827
Summary	0090252668	214,409.13	178.67	0.083331
Summary	0090253124	236,268.64	390.64	0.165337
Summary	0090253179	412,573.78	300.84	0.072918
Summary	0090253311	266,606.90	311.28	0.116756
Summary	0090253580	163,919.69	230.34	0.140520
Summary	0090253903	335,905.41	524.85	0.156249
Summary	0090254285	394,536.32	599.36	0.151915
Summary	0090254544	222,224.16	206.48	0.092915
Summary	0090254831	188,720.33	150.70	0.079854
Summary	0090254914	330,716.38	137.80	0.041667
Summary	0090254915	273,362.30	341.70	0.124999
Summary	0090255002	285,245.70	386.27	0.135417
Summary	0090255509	407,236.97	857.95	0.210676
Summary	0090255797	236,018.63	339.35	0.143781
Summary	0090256057	96,537.22	90.40	0.093643
Summary	0090256109	122,499.10	68.48	0.055902
Summary	0090256176	249,985.76	95.51	0.038206
Summary	0090256306	242,791.87	175.01	0.072082
Summary	0090256324	158,098.00	162.10	0.102531
Summary	0090256434	252,119.25	265.76	0.105410
Summary	0090256756	218,404.21	246.84	0.113020
Summary	0090256758	97,317.53	81.05	0.083284
Summary	0090256788	231,537.23	289.42	0.124999
Summary	0090257307	170,050.52	300.56	0.176747
Summary	0090257412	299,468.01	343.14	0.114583
Summary	0090258673	173,581.56	22.77	0.013118
Summary	0090258756	160,670.53	70.86	0.044103
Summary	0090259395	280,409.20	408.93	0.145833
Summary	0090259832	57,852.54	77.03	0.133149

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090260237	279,625.76	145.64	0.052084
Summary	0090261628	109,005.34	113.55	0.104169
Summary	0090262201	99,037.15	161.99	0.163565
Summary	0090262572	147,831.98	49.36	0.033389
Summary	0090262782	246,634.84	513.82	0.208332
Summary	0090263325	139,249.70	159.56	0.114586
Summary	0090263416	244,907.60	204.09	0.083333
Summary	0090263571	110,663.22	126.80	0.114582
Summary	0090263786	322,228.86	369.22	0.114583
Summary	0090264295	352,830.68	421.57	0.119482
Summary	0090264607	135,864.62	113.22	0.083333
Summary	0090264801	274,832.15	257.66	0.093752
Summary	0090265118	347,379.31	289.48	0.083333
Summary	0090265154	444,164.12	969.83	0.218349
Summary	0090265164	135,043.71	281.34	0.208333
Summary	0090265232	107,806.50	150.46	0.139565
Summary	0090265315	392,242.84	563.51	0.143664
Summary	0090265392	347,243.52	289.37	0.083333
Summary	0090265733	84,346.10	96.65	0.114587
Summary	0090265863	192,963.20	261.30	0.135414
Summary	0090266092	236,471.30	4.53	0.001916
Summary	0090266377	327,205.43	170.42	0.052083
Summary	0090266521	117,153.45	75.49	0.064437
Summary	0090266684	192,880.93	200.92	0.104168
Summary	0090266806	428,672.40	638.50	0.148948
Summary	0090266892	187,028.64	233.79	0.125002
Summary	0090267138	115,052.83	124.31	0.108046
Summary	0090268015	208,287.52	325.45	0.156250
Summary	0090268101	183,067.08	50.14	0.027389
Summary	0090268220	349,116.85	360.75	0.103332
Summary	0090268292	210,727.27	408.84	0.194014
Summary	0090269303	101,401.64	107.75	0.106261
Summary	0090269336	152,658.53	173.52	0.113665
Summary	0090269392	324,893.04	135.37	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090269494	219,843.14	92.24	0.041957
Summary	0090269591	208,367.52	282.16	0.135415
Summary	0090269638	367,181.53	325.92	0.088763
Summary	0090269728	247,156.09	308.95	0.125002
Summary	0090269823	333,240.56	107.11	0.032142
Summary	0090270169	200,905.53	99.40	0.049476
Summary	0090270435	192,873.27	203.66	0.105593
Summary	0090270462	96,405.02	50.21	0.052082
Summary	0090270597	410,075.74	120.37	0.029353
Summary	0090270858	196,280.94	265.24	0.135133
Summary	0090271253	304,624.82	137.05	0.044990
Summary	0090271653	220,575.68	321.67	0.145832
Summary	0090271718	83,073.33	51.92	0.062499
Summary	0090271935	402,864.30	629.48	0.156251
Summary	0090272228	473,434.46	591.79	0.124999
Summary	0090272294	147,108.80	107.27	0.072919
Summary	0090272367	139,495.01	276.08	0.197914
Summary	0090272790	208,210.92	412.49	0.198112
Summary	0090273057	218,336.00	227.43	0.104165
Summary	0090273651	251,880.38	524.75	0.208333
Summary	0090273705	106,146.79	221.94	0.209088
Summary	0090273750	127,824.79	75.59	0.059136
Summary	0090273803	271,061.90	328.66	0.121249
Summary	0090273804	347,535.16	537.20	0.154574
Summary	0090273854	210,394.08	258.84	0.123026
Summary	0090273917	164,799.42	10.47	0.006353
Summary	0090274189	515,679.81	558.34	0.108273
Summary	0090274976	264,014.65	77.07	0.029192
Summary	0090275485	101,064.73	65.27	0.064582
Summary	0090275969	248,067.56	180.88	0.072916
Summary	0090276313	212,761.03	228.05	0.107186
Summary	0090276734	425,147.37	228.91	0.053843
Summary	0090277080	238,871.12	472.77	0.197918
Summary	0090277194	161,911.09	220.42	0.136136

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090277532	219,498.95	228.64	0.104165
Summary	0090277855	178,927.67	369.51	0.206514
Summary	0090279076	134,668.40	58.39	0.043358
Summary	0090279308	326,959.45	340.58	0.104166
Summary	0090279513	71,051.56	130.71	0.183965
Summary	0090279690	106,827.86	198.45	0.185766
Summary	0090279774	89,755.82	149.59	0.166663
Summary	0090279777	177,402.27	332.63	0.187500
Summary	0090280456	158,167.36	307.22	0.194237
Summary	0090280806	137,481.24	157.53	0.114583
Summary	0090281259	302,637.63	252.20	0.083334
Summary	0090281272	333,072.63	381.65	0.114585
Summary	0090281349	264,297.95	121.51	0.045975
Summary	0090281450	182,238.44	13.92	0.007638
Summary	0090282141	150,815.31	109.97	0.072917
Summary	0090282209	149,466.75	202.40	0.135415
Summary	0090282253	357,976.19	399.52	0.111605
Summary	0090282286	248,367.14	413.95	0.166669
Summary	0090282411	216,385.66	247.94	0.114582
Summary	0090282412	168,065.43	83.03	0.049403
Summary	0090282503	162,067.02	241.87	0.149241
Summary	0090282926	142,143.32	118.45	0.083331
Summary	0090283086	837,732.18	449.56	0.053664
Summary	0090283529	583,304.91	546.85	0.093750
Summary	0090283601	235,539.46	199.45	0.084678
Summary	0090283705	276,069.57	172.54	0.062499
Summary	0090283984	529,308.97	543.19	0.102622
Summary	0090284478	114,063.67	35.64	0.031246
Summary	0090284536	143,063.37	85.35	0.059659
Summary	0090285036	216,764.56	248.38	0.114585
Summary	0090285134	116,592.90	114.22	0.097965
Summary	0090285382	182,070.56	81.39	0.044702
Summary	0090285447	203,101.31	217.52	0.107099
Summary	0090286161	265,202.49	379.58	0.143128

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090286194	161,795.62	252.81	0.156253
Summary	0090286215	508,812.75	514.75	0.101167
Summary	0090286377	249,102.08	557.50	0.223804
Summary	0090286925	132,493.39	134.80	0.101741
Summary	0090286980	342,163.44	500.84	0.146374
Summary	0090287025	341,853.97	328.40	0.096064
Summary	0090287275	373,423.51	388.98	0.104166
Summary	0090287307	310,427.02	288.44	0.092917
Summary	0090287317	475,797.97	468.87	0.098544
Summary	0090287503	403,039.75	343.44	0.085212
Summary	0090287611	95,533.20	101.82	0.106581
Summary	0090287674	135,470.33	141.11	0.104163
Summary	0090287704	442,951.90	469.24	0.105935
Summary	0090287743	366,672.78	267.37	0.072918
Summary	0090288052	90,742.11	37.81	0.041668
Summary	0090288129	188,863.50	64.94	0.034385
Summary	0090288408	145,617.33	60.67	0.041664
Summary	0090288445	422,371.12	756.79	0.179177
Summary	0090288885	497,567.67	725.62	0.145833
Summary	0090289138	313,650.83	98.02	0.031251
Summary	0090289229	324,340.25	124.47	0.038376
Summary	0090289517	400,757.29	48.70	0.012152
Summary	0090289623	480,162.99	600.20	0.124999
Summary	0090289728	290,121.98	289.28	0.099710
Summary	0090289822	244,833.44	204.03	0.083334
Summary	0090289860	417,512.28	391.42	0.093751
Summary	0090290043	231,155.00	85.56	0.037014
Summary	0090290851	293,045.70	366.31	0.125001
Summary	0090290995	273,198.63	341.50	0.125001
Summary	0090291000	228,904.16	88.75	0.038772
Summary	0090291213	147,533.74	230.52	0.156249
Summary	0090291329	269,105.11	196.22	0.072916
Summary	0090291381	162,191.66	168.95	0.104167
Summary	0090291432	418,651.94	866.84	0.207055

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 27-Jul-2026
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090291737	129,894.29	50.99	0.039255
Summary	0090291924	225,448.73	52.67	0.023362
Summary	0090292068	134,361.71	69.98	0.052083
Summary	0090292495	312,940.13	181.53	0.058008
Summary	0090292556	264,065.87	220.05	0.083331
Summary	0090293045	432,390.33	153.11	0.035410
Summary	0090293071	90,532.83	33.21	0.036683
Summary	0090293134	124,138.98	168.10	0.135413
Summary	0090293339	106,810.35	114.81	0.107490
Summary	0090293348	472,834.42	692.82	0.146525
Summary	0090293936	121,167.35	126.22	0.104170
Summary	0090294205	144,597.54	45.19	0.031252
Summary	0090295155	306,908.85	383.64	0.125001
Summary	0090295357	374,330.41	157.71	0.042131
Summary	0090295671	364,993.30	559.19	0.153206
Summary	0090295727	344,785.68	323.24	0.093751
Summary	0090296707	269,696.45	168.56	0.062500
Summary	0090297475	167,091.62	41.71	0.024962
Summary	0090297480	109,230.77	45.51	0.041664
Summary	0090297532	344,091.72	681.01	0.197915
Summary	0090297649	273,701.21	100.18	0.036602
Summary	0090299051	269,173.77	345.24	0.128259
Summary	0090299088	356,525.54	349.91	0.098144
Summary	0090299448	135,841.22	165.38	0.121745
Summary	0090299483	322,371.96	335.80	0.104165
Summary	0090299529	314,826.74	459.12	0.145833
Summary	0090299629	336,678.63	238.48	0.070833
Summary	0090299892	214,051.08	356.75	0.166666
Summary	0090300049	167,054.05	208.82	0.125001
Summary	0090300181	181,059.41	211.87	0.117017
Summary	0090300238	582,863.83	364.29	0.062500
Summary	0090300239	348,828.72	508.71	0.145834
Summary	0090300653	345,563.25	395.96	0.114584
Summary	0090300866	423,047.91	414.43	0.097963

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090301132	256,379.17	324.11	0.126418
Summary	0090301487	301,320.00	251.10	0.083333
Summary	0090301671	95,964.89	139.95	0.145835
Summary	0090302103	418,492.75	348.74	0.083332
Summary	0090302203	403,115.19	267.11	0.066261
Summary	0090302769	94,136.69	0.67	0.000712
Summary	0090303136	301,112.95	378.81	0.125803
Summary	0090303262	298,993.37	404.89	0.135418
Summary	0090303296	131,943.66	96.76	0.073334
Summary	0090303548	410,720.60	101.38	0.024683
Summary	0090304031	122,425.65	178.54	0.145835
Summary	0090304495	194,200.34	262.98	0.135417
Summary	0090304624	296,037.04	227.62	0.076889
Summary	0090306836	168,431.81	17.54	0.010414
Summary	0090306956	146,443.73	38.37	0.026201
Summary	0090307127	295,522.21	77.31	0.026160
Summary	0090307248	254,129.47	229.63	0.090359
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090307754	313,460.22	71.12	0.022689
Summary	0090308282	290,818.47	333.23	0.114584
Summary	0090308673	339,783.77	283.15	0.083332
Summary	0090309137	130,976.62	104.58	0.079846
Summary	0090309384	131,458.41	143.21	0.108939
Summary	0090310306	121,280.62	176.87	0.145835
Summary	0090310322	353,542.01	589.24	0.166668
Summary	0090310385	182,458.70	190.06	0.104166
Summary	0090310460	531,097.01	722.89	0.136113
Summary	0090310554	133,243.35	154.54	0.115983
Summary	0090311022	175,936.31	33.76	0.019189
Summary	0090311050	277,099.70	317.51	0.114583
Summary	0090311322	145,781.38	273.34	0.187500
Summary	0090311336	118,179.71	86.17	0.072914
Summary	0090311530	199,795.10	189.60	0.094897
Summary	0090312149	159,746.93	83.20	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090312287	305,937.11	223.08	0.072917
Summary	0090312432	206,271.26	336.87	0.163314
Summary	0090313200	205,880.42	193.01	0.093749
Summary	0090313552	169,016.02	140.85	0.083335
Summary	0090314417	354,552.07	295.46	0.083333
Summary	0090314737	159,733.45	198.44	0.124232
Summary	0090314758	280,340.20	321.22	0.114582
Summary	0090315187	284,694.28	273.41	0.096036
Summary	0090315404	173,205.29	216.51	0.125002
Summary	0090316380	256,455.06	267.14	0.104166
Summary	0090316671	422,938.28	404.62	0.095669
Summary	0090316706	234,230.19	463.58	0.197916
Summary	0090316781	100,456.18	133.27	0.132665
Summary	0090317033	168,120.57	227.66	0.135415
Summary	0090317144	154,314.17	258.23	0.167340
Summary	0090317689	54,126.27	47.97	0.088626
Summary	0090317739	125,997.38	157.50	0.125003
Summary	0090318046	374,177.80	293.33	0.078393
Summary	0090318093	148,623.45	87.18	0.058658
Summary	0090318787	246,118.28	461.47	0.187499
Summary	0090319358	135,216.13	110.50	0.081721
Summary	0090319519	224,222.72	162.08	0.072285
Summary	0090319654	137,655.02	114.71	0.083332
Summary	0090319985	243,218.31	354.69	0.145832
Summary	0090320366	328,876.30	515.98	0.156892
Summary	0090320451	94,859.54	69.17	0.072918
Summary	0090320683	323,848.77	539.75	0.166667
Summary	0090320694	124,904.59	221.19	0.177087
Summary	0090320955	52,596.91	60.27	0.114588
Summary	0090321060	155,485.40	155.86	0.100241
Summary	0090321199	101,196.24	135.98	0.134373
Summary	0090321268	404,843.42	42.17	0.010416
Summary	0090321913	125,081.57	49.25	0.039374
Summary	0090321940	255,099.16	237.03	0.092917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090322342	187,837.41	195.66	0.104165
Summary	0090322438	383,119.53	558.72	0.145834
Summary	0090322850	201,525.98	230.92	0.114586
Summary	0090323396	181,923.60	31.75	0.017452
Summary	0090323608	239,855.53	274.83	0.114581
Summary	0090323679	367,651.45	306.38	0.083334
Summary	0090323790	181,964.93	113.73	0.062501
Summary	0090323838	237,590.66	257.21	0.108258
Summary	0090323993	364,180.11	493.16	0.135417
Summary	0090323996	454,535.44	406.20	0.089366
Summary	0090324027	350,741.92	184.66	0.052648
Summary	0090324365	196,180.22	167.57	0.085416
Summary	0090324470	270,303.06	112.63	0.041668
Summary	0090324586	309,188.84	354.28	0.114584
Summary	0090325187	131,126.96	4.87	0.003714
Summary	0090325980	267,740.53	251.01	0.093751
Summary	0090326004	348,409.90	399.22	0.114583
Summary	0090326051	411,634.24	611.04	0.148442
Summary	0090326091	289,994.60	483.32	0.166665
Summary	0090326160	224,643.59	304.20	0.135415
Summary	0090326267	103,182.70	61.53	0.059632
Summary	0090326719	99,120.17	56.84	0.057345
Summary	0090327091	164,837.39	178.07	0.108028
Summary	0090327235	228,785.36	222.43	0.097222
Summary	0090327560	248,727.30	285.00	0.114583
Summary	0090327768	331,071.71	135.19	0.040834
Summary	0090328120	114,178.45	51.31	0.044938
Summary	0090328154	239,718.40	149.82	0.062498
Summary	0090328327	355,437.95	176.56	0.049674
Summary	0090328376	292,575.85	68.72	0.023488
Summary	0090328612	263,874.28	412.30	0.156249
Summary	0090329000	300,178.94	67.23	0.022397
Summary	0090329052	210,650.25	153.60	0.072917
Summary	0090329238	136,796.83	199.50	0.145837

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090329501	245,864.63	190.17	0.077347
Summary	0090329608	138,030.03	109.67	0.079454
Summary	0090330115	154,660.18	208.53	0.134831
Summary	0090330305	90,817.30	43.55	0.047953
Summary	0090330357	263,874.59	486.62	0.184413
Summary	0090330920	420,719.04	245.39	0.058326
Summary	0090331177	300,187.83	244.60	0.081482
Summary	0090331206	130,756.31	83.06	0.063523
Summary	0090331818	446,857.50	744.76	0.166666
Summary	0090331954	389,941.62	753.98	0.193357
Summary	0090332217	361,625.74	452.03	0.124999
Summary	0090333231	230,039.24	311.51	0.135416
Summary	0090333645	250,291.64	234.65	0.093751
Summary	0090334138	421,977.38	66.51	0.015762
Summary	0090334318	73,681.17	46.05	0.062499
Summary	0090334645	347,356.52	434.20	0.125001
Summary	0090335259	165,769.46	241.75	0.145835
Summary	0090335339	156,567.80	29.10	0.018586
Summary	0090335725	172,484.79	159.41	0.092420
Summary	0090335940	241,558.39	224.45	0.092917
Summary	0090336263	236,216.03	172.24	0.072916
Summary	0090336430	301,882.46	663.67	0.219844
Summary	0090336443	158,768.67	161.88	0.101960
Summary	0090336490	119,305.50	149.13	0.124998
Summary	0090336536	175,835.97	238.11	0.135416
Summary	0090336600	318,169.12	265.14	0.083333
Summary	0090336877	305,709.10	286.60	0.093749
Summary	0090337040	194,151.98	308.71	0.159004
Summary	0090337325	563,276.98	880.12	0.156250
Summary	0090337476	205,541.91	253.63	0.123396
Summary	0090338070	478,143.44	596.63	0.124781
Summary	0090338343	286,528.83	179.08	0.062500
Summary	0090338445	177,866.63	203.81	0.114586
Summary	0090338449	189,183.74	206.57	0.109190

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090338579	263,678.52	302.13	0.114583
Summary	0090338629	302,175.78	271.51	0.089852
Summary	0090338768	261,012.77	326.27	0.125002
Summary	0090338852	174,875.37	64.67	0.036981
Summary	0090339282	229,881.65	134.33	0.058434
Summary	0090339862	161,927.76	45.76	0.028260
Summary	0090340023	303,356.74	189.60	0.062501
Summary	0090340167	130,215.94	203.46	0.156248
Summary	0090340289	576,718.76	780.97	0.135416
Summary	0090340964	306,456.38	460.32	0.150207
Summary	0090340984	206,617.65	344.36	0.166665
Summary	0090341401	182,212.20	341.65	0.187501
Summary	0090341527	452,932.52	1,049.38	0.231686
Summary	0090341583	212,245.90	229.53	0.108143
Summary	0090341593	232,696.09	352.05	0.151292
Summary	0090341617	225,207.95	94.78	0.042086
Summary	0090342211	152,443.07	158.79	0.104163
Summary	0090342724	216,880.24	338.88	0.156252
Summary	0090342879	203,514.66	233.19	0.114581
Summary	0090343382	316,533.11	110.60	0.034941
Summary	0090344700	58,422.60	103.46	0.177089
Summary	0090344942	189,770.71	217.45	0.114586
Summary	0090345301	190,740.61	258.29	0.135414
Summary	0090345446	158,727.34	47.44	0.029888
Summary	0090345656	289,765.58	513.13	0.177085
Summary	0090345668	57,160.09	71.45	0.125000
Summary	0090345728	112,113.62	22.01	0.019632
Summary	0090346396	86,077.09	58.12	0.067521
Summary	0090346709	410,337.00	39.32	0.009582
Summary	0090346812	210,083.90	284.49	0.135417
Summary	0090347096	59,479.58	17.55	0.029506
Summary	0090347278	152,442.46	174.67	0.114581
Summary	0090347418	390,848.66	89.86	0.022991

Connecticut Avenue Securities

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	497,440.18	145,011.09	29.151

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090262088	130,621.55	150,931.54	115.549
0090295422	67,957.57	(4,023.35)	(5.920)
0090317560	298,861.06	(1,897.10)	(0.635)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	212,498.91	(9,334.44)	11,520.41	5.421

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090276221	127,340.23	(6,179.24)	(127.01)	(0.100)
0090318243	51,462.91	(165.10)	8,256.06	16.043
0090329826	33,695.77	(2,990.10)	3,391.36	10.065

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
329	58,493,331.87	7,460,255.86	12.754

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090214899	78,875.02	2,484.82	3.150
0090215050	59,092.76	14,320.56	24.234
0090215284	112,988.78	(3,581.51)	(3.170)
0090216310	190,454.98	76,735.48	40.291
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,367.73	6.848
0090217980	260,882.64	36,342.51	13.931
0090218568	67,411.87	70,849.07	105.099
0090219432	161,770.76	2,018.63	1.248
0090219607	218,553.36	(27,660.04)	(12.656)
0090219765	172,197.92	111,801.02	64.926
0090220111	283,197.98	10,740.53	3.793
0090221268	111,915.09	40,377.25	36.078
0090221292	202,802.04	(10,187.65)	(5.023)
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222004	76,875.97	202,379.02	263.254
0090222213	208,513.28	3,775.89	1.811
0090222699	174,779.19	1,501.50	0.859
0090222777	83,389.49	1,681.25	2.016
0090223197	180,435.84	33,295.59	18.453
0090223399	64,057.49	43,512.94	67.928

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090223539	281,180.88	44,676.08	15.889
0090223681	186,321.09	42,282.42	22.693
0090223792	246,104.63	146,195.36	59.404
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226645	88,116.87	2,775.44	3.150
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090227542	279,595.06	7,631.03	2.729
0090227895	183,180.91	2,906.67	1.587
0090227949	276,958.33	29,234.22	10.555
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	6,551.87	1.597
0090228536	136,139.74	(7,937.71)	(5.831)
0090229422	60,470.95	11,615.39	19.208
0090229873	114,538.66	32,967.82	28.783
0090231119	92,112.85	1,710.20	1.857
0090231422	89,193.69	15,368.44	17.230
0090231522	88,033.12	27,393.93	31.118
0090231812	184,662.05	3,097.41	1.677
0090232286	184,431.65	20,123.40	10.911
0090232989	331,531.66	6,091.40	1.837
0090233035	104,161.11	1,021.53	0.981
0090233234	138,568.62	29,983.62	21.638
0090233716	397,519.86	16,220.51	4.080
0090233755	113,800.66	946.03	0.831
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090234719	418,921.67	136,563.72	32.599
0090234809	113,334.26	6,632.75	5.852
0090234938	132,735.43	15,335.21	11.553
0090235082	72,878.16	52,753.15	72.385
0090235197	387,059.97	38,409.93	9.924
0090236358	93,118.52	(1,740.71)	(1.869)
0090236624	102,039.20	10,564.52	10.353
0090237416	250,434.93	147,581.24	58.930
0090237557	67,865.91	4,618.72	6.806
0090237593	541,019.66	148,966.84	27.534
0090238057	184,892.44	40,177.17	21.730
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090239441	279,709.82	89,371.27	31.951
0090239592	184,980.13	38,184.35	20.642
0090239872	72,271.05	23,275.37	32.206
0090240665	160,094.01	(15,995.67)	(9.991)
0090240774	148,127.63	115,332.36	77.860
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090242783	128,339.62	32,360.46	25.215
0090242834	336,593.68	(61,936.75)	(18.401)
0090243011	140,839.44	14,249.88	10.118
0090243035	387,422.79	86,588.77	22.350
0090243212	116,190.02	(26,042.99)	(22.414)
0090243994	87,648.58	1,419.34	1.619
0090244178	174,815.22	2,543.77	1.455
0090244665	39,843.90	59,947.90	150.457

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 27-Jul-2026
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090245076	129,135.09	15.95	0.012
0090245363	151,450.01	2,566.97	1.695
0090245716	93,404.91	19,639.89	21.027
0090245925	230,035.10	16,805.60	7.306
0090245957	70,065.14	589.45	0.841
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	1,860.27	1.629
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247292	50,199.68	10,995.12	21.903
0090247581	70,708.37	83,541.18	118.149
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(6,881.12)	(8.231)
0090249039	146,551.68	1,558.79	1.064
0090250263	206,335.18	897.78	0.435
0090250264	111,974.93	2,771.61	2.475
0090250349	115,377.48	749.47	0.650
0090250478	116,751.81	3,330.71	2.853
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251230	189,916.71	7,038.27	3.706
0090251628	82,366.19	1,349.29	1.638
0090252870	303,837.10	792.11	0.261
0090253363	74,782.98	32,064.95	42.877
0090253680	79,809.20	6,277.60	7.866
0090253924	181,774.20	19,776.08	10.879
0090254189	296,415.43	99,855.75	33.688
0090255037	70,103.89	4,197.59	5.988
0090255889	348,326.16	46,995.22	13.492

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090256585	245,369.62	65,589.29	26.731
0090256761	147,217.39	(23,062.43)	(15.666)
0090257223	38,176.80	24,809.35	64.985
0090257524	317,042.70	(3,134.58)	(0.989)
0090257525	130,411.26	(5,410.37)	(4.149)
0090257623	207,925.94	12,638.02	6.078
0090257761	129,207.95	16,941.66	13.112
0090258108	227,122.05	25,637.48	11.288
0090258573	71,743.31	(40,716.83)	(56.753)
0090258985	146,904.14	17,436.15	11.869
0090259058	38,539.01	415.05	1.077
0090259063	381,371.71	(9,845.37)	(2.582)
0090260209	339,878.89	(977.25)	(0.288)
0090260902	231,233.18	15,862.13	6.860
0090260955	452,555.80	12,492.17	2.760
0090261688	339,262.26	(135,351.51)	(39.896)
0090262088	130,621.55	150,931.54	115.549
0090262444	204,919.64	45,936.17	22.417
0090262771	255,513.70	123,784.39	48.445
0090263130	196,445.47	4,107.25	2.091
0090263475	109,859.57	3,559.63	3.240
0090263850	115,652.04	4,091.91	3.538
0090264027	144,668.01	66,433.68	45.921
0090264361	114,714.07	10,761.80	9.381
0090265138	81,403.02	183.69	0.226
0090265807	164,432.19	13,081.23	7.955
0090266084	63,005.51	15,971.58	25.349
0090266457	154,869.97	103,458.07	66.803
0090267275	72,788.07	7,059.72	9.699

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090267692	102,052.78	79,481.67	77.883
0090268024	97,982.17	178,182.70	181.852
0090268469	69,818.93	5,074.12	7.268
0090268906	124,707.06	3,057.37	2.452
0090270252	386,393.52	(3,895.17)	(1.008)
0090271494	44,450.77	(1,007.81)	(2.267)
0090271799	403,563.21	(2,039.97)	(0.505)
0090272135	272,899.67	50,134.33	18.371
0090272314	216,794.55	(35,028.00)	(16.157)
0090272346	97,172.85	(6,600.18)	(6.792)
0090272857	120,309.48	1,015.94	0.844
0090273622	143,089.64	25,184.47	17.600
0090273696	63,506.62	11,159.55	17.572
0090273789	73,259.28	852.97	1.164
0090274528	193,636.60	(3,650.24)	(1.885)
0090274833	53,974.13	512.42	0.949
0090276055	51,808.21	80,276.45	154.949
0090276221	127,340.23	(127.01)	(0.100)
0090276273	83,979.99	5,641.96	6.718
0090277582	284,510.10	7,955.38	2.796
0090278722	62,388.58	901.09	1.444
0090279429	45,049.95	6,612.48	14.678
0090279439	58,860.89	37.52	0.064
0090280042	119,315.40	(3,386.11)	(2.838)
0090280154	301,729.26	70,863.74	23.486
0090280203	225,775.10	(66,527.68)	(29.466)
0090281475	69,794.15	9,290.27	13.311
0090281604	115,481.48	(1,450.91)	(1.256)
0090281661	319,642.16	61,502.80	19.241

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090281676	85,699.20	50,260.04	58.647
0090281765	84,815.28	12,351.86	14.563
0090281984	64,495.30	9,794.01	15.186
0090282561	221,416.73	4,212.90	1.903
0090282975	143,114.23	(19,199.49)	(13.416)
0090283314	208,720.28	58,652.60	28.101
0090283336	128,504.28	(956.10)	(0.744)
0090283361	57,687.31	235,879.34	408.893
0090283438	151,364.02	8,405.62	5.553
0090283652	121,053.02	66,360.70	54.820
0090284110	156,899.03	31,461.63	20.052
0090284925	96,805.02	301,921.36	311.886
0090285007	330,630.27	15,479.52	4.682
0090285500	99,522.86	(920.31)	(0.925)
0090285655	517,964.96	(4,436.42)	(0.857)
0090286060	374,007.53	(5,589.61)	(1.495)
0090286482	208,170.13	13,733.95	6.597
0090286531	86,336.05	3,563.39	4.127
0090286753	439,965.26	(2,364.74)	(0.537)
0090286770	68,942.41	30,268.78	43.904
0090286775	88,346.79	520.66	0.589
0090287217	315,813.78	730.30	0.231
0090288375	137,614.56	13,758.69	9.998
0090289516	84,116.81	49,083.94	58.352
0090289619	150,879.43	19,872.43	13.171
0090289639	269,506.13	3,325.90	1.234
0090290518	243,245.99	(64,702.70)	(26.600)
0090290607	121,308.06	58,980.18	48.620
0090290761	277,010.24	28,684.87	10.355

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 27-Jul-2026
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090290826	242,259.39	60,480.01	24.965
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090291421	165,645.89	14,473.41	8.738
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	13,155.48	12.549
0090293084	342,208.30	415,187.55	121.326
0090293122	116,098.06	(2,132.72)	(1.837)
0090293461	49,848.08	18,056.01	36.222
0090294461	199,430.03	7,290.53	3.656
0090295246	153,962.42	6,556.61	4.259
0090295422	67,957.57	(4,023.35)	(5.920)
0090295447	63,195.49	620.61	0.982
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(39,766.55)	(14.265)
0090296956	97,477.94	1,191.68	1.223
0090297343	48,753.02	(134.57)	(0.276)
0090297568	370,795.26	11,586.24	3.125
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090299105	253,813.97	20,690.23	8.152
0090299365	265,498.42	14,554.05	5.482
0090299655	281,724.37	45,129.63	16.019
0090299841	82,053.99	(6,589.26)	(8.030)
0090300302	242,480.60	(49,163.76)	(20.275)
0090300519	318,216.06	85,935.39	27.005
0090300585	115,060.39	123,418.27	107.264
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090301248	428,104.34	51,473.59	12.024
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
0090301588	125,512.30	10,738.36	8.556
0090301885	107,711.99	(1,740.57)	(1.616)
0090302037	177,041.62	100,615.67	56.832
0090302544	257,693.56	(10,026.63)	(3.891)
0090302688	39,624.84	12,160.36	30.689
0090302709	143,299.69	8,063.90	5.627
0090302819	135,434.31	43,150.40	31.861
0090305410	321,401.68	6,827.75	2.124
0090306620	73,323.25	6,800.91	9.275
0090306783	278,037.92	(8,252.41)	(2.968)
0090306831	59,708.86	36,973.14	61.922
0090307224	70,962.94	541.82	0.764
0090307567	327,169.37	71,420.47	21.830
0090307581	223,959.93	12,701.17	5.671
0090308562	59,299.20	(177.35)	(0.299)
0090308948	58,983.77	18,866.98	31.987
0090309101	96,228.51	5,797.30	6.025
0090310430	228,342.33	13,993.40	6.128
0090310475	209,227.85	1,308.62	0.625
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(17,081.13)	(5.154)
0090312519	81,986.74	27,477.14	33.514
0090316378	69,540.82	39,326.00	56.551
0090316730	392,045.98	14,134.63	3.605
0090316925	80,186.61	(245.76)	(0.306)

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090317560	298,861.06	(1,897.10)	(0.635)
0090317845	271,686.51	78,263.67	28.807
0090318216	685,946.83	(18,453.06)	(2.690)
0090318243	51,462.91	8,256.06	16.043
0090318544	369,604.61	(88,350.93)	(23.904)
0090319340	68,596.11	1,041.36	1.518
0090319698	137,323.62	20,645.08	15.034
0090320408	51,439.60	33,633.56	65.385
0090320611	441,247.97	60,696.59	13.756
0090321227	382,030.53	(81,989.09)	(21.461)
0090321385	72,841.61	5,177.53	7.108
0090321729	273,288.97	10,617.04	3.885
0090322256	75,441.83	42,298.11	56.067
0090322413	99,099.72	20,835.40	21.025
0090322562	51,367.18	83,319.60	162.204
0090322616	122,197.47	(1,350.90)	(1.106)
0090322931	266,238.36	79,985.98	30.043
0090322973	149,729.97	10,457.13	6.984
0090323507	87,598.63	68,700.06	78.426
0090324066	408,187.04	15,760.15	3.861
0090324232	152,181.17	46,924.18	30.834
0090324511	119,290.64	15,573.53	13.055
0090325915	127,782.00	5,858.07	4.584
0090326262	193,764.72	40,275.14	20.786
0090327344	178,533.03	65,805.25	36.859
0090328171	399,262.69	183,701.68	46.010
0090328654	156,027.07	9,594.77	6.149
0090329180	29,962.97	216,642.72	723.035
0090329777	196,683.22	(2,821.77)	(1.435)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090329826	33,695.77	3,391.36	10.065
0090330110	228,926.81	(24,304.95)	(10.617)
0090330153	60,083.68	(1,529.44)	(2.546)
0090330259	336,798.63	3,222.82	0.957
0090330345	141,787.24	57,277.09	40.397
0090332242	112,435.16	12,684.26	11.281
0090332316	106,646.92	3,352.41	3.143
0090332343	106,479.90	3,322.47	3.120
0090332370	203,980.03	23,495.09	11.518
0090333051	118,277.13	(17,983.10)	(15.204)
0090333124	316,629.71	10,152.20	3.206
0090333568	105,284.85	(22,617.81)	(21.482)
0090333706	143,237.05	16,693.50	11.654
0090334031	174,464.39	(41,430.84)	(23.747)
0090335071	151,550.50	6,802.98	4.489
0090335646	127,034.67	90,758.41	71.444
0090335732	59,702.57	16,825.23	28.182
0090335881	151,288.96	207,924.33	137.435
0090336909	63,959.49	1,376.73	2.153
0090337803	140,942.79	60,694.17	43.063
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090339394	102,765.95	26,763.54	26.043
0090340553	96,665.94	29,580.19	30.600
0090341325	32,021.19	16,046.07	50.111
0090341605	67,677.22	19,767.19	29.208
0090341611	161,096.49	8,016.71	4.976
0090342295	88,283.85	193,057.18	218.678
0090342600	158,560.15	(39,763.51)	(25.078)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090342760	118,022.30	67,547.69	57.233
0090343131	129,943.53	(10,141.30)	(7.804)
0090343511	110,819.62	(21,751.23)	(19.628)
0090343760	88,246.62	35,691.28	40.445
0090343964	61,658.90	4,386.86	7.115
0090344113	275,230.99	53,558.00	19.459
0090344274	371,042.80	(3,962.09)	(1.068)
0090344479	233,905.10	15,750.53	6.734
0090344961	287,929.42	21,989.06	7.637
0090345528	194,641.72	649.95	0.334
0090345572	97,688.92	4,914.82	5.031
0090345856	83,242.91	4,879.02	5.861
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090346866	130,495.37	6,032.91	4.623
0090347217	122,470.08	(19,559.36)	(15.971)
0090347559	244,816.40	15,681.38	6.405

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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	6	709,939.09	135,676.65	0.003 %	0	0.00	0.00	0.000 %	6	709,939.09	135,676.65	0.003 %

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	0090262088	140,000.00	4.750 %	TX	97.00	360	130,621.55	06/30/2026	150,931.54	150,931.54
Summary	0090276221	132,000.00	4.125 %	LA	97.00	360	127,340.23	10/31/2022	(6,179.24)	(127.01)
Summary	0090295422	79,000.00	4.875 %	OH	97.00	360	67,957.57	06/30/2026	(4,023.35)	(4,023.35)
Summary	0090317560	271,000.00	4.000 %	CA	91.00	360	298,861.06	06/30/2026	(1,897.10)	(1,897.10)
Summary	0090318243	59,000.00	4.560 %	OH	95.00	360	51,462.91	05/31/2025	(165.10)	8,256.06
Summary	0090329826	39,000.00	4.375 %	OH	90.00	360	33,695.77	01/31/2026	(2,990.10)	3,391.36

Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities
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Series 2018-C02



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Realized Loss Report - Collateral

Summary

MDR

Current Month0.013 %

3 Month Average0.006 %

12 Month Average0.012 %

MDR: Current vs. 12mo Average

SDA

Current Month0.935 %

3 Month Average0.428 %

12 Month Average0.655 %

SDA: Current vs. 12mo Average

CDR

Current Month0.151 %

3 Month Average0.071 %

12 Month Average0.142 %

CDR: Current vs. 12mo Average

Loss Severity

Current Month (Cumulative)12.754 %

3 Month Average (Cumulative)12.676 %

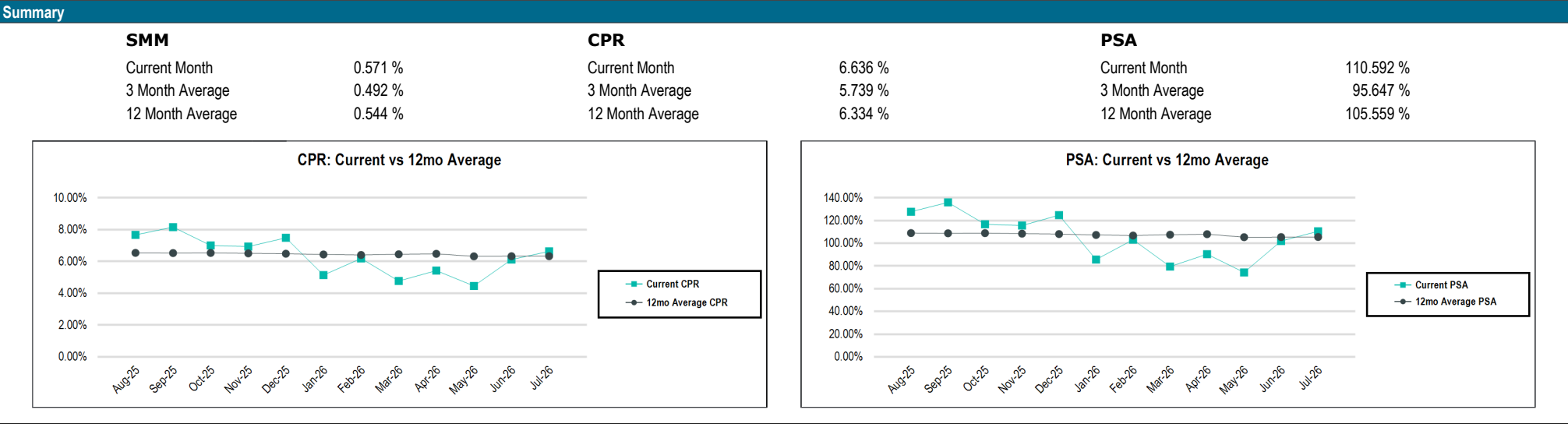
12 Month Average (Cumulative)11.481 %

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

Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$
Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

Contact:
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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
154	29,714,974.23

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Accrual Period

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

Business Day

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

Closing Date

March 14, 2018

Bond Retirement Detail – Effective November 2021

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

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

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XC44	151,053,000	151,053,000	0.00
2B-1H	N/A	7,951,103	(151,053,000)	159,004,103

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes>

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Supplemental Reporting

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