

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-May-2023
 11-May-2023 2:59:29 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		05/24/2023	0.00000 %	4,762,436,577.55	0.00	41,516,903.52	0.00	4,720,919,674.02	41,516,903.52	0.00
2M-1	30711XC28	05/24/2023	5.67043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/24/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	05/24/2023	7.22043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		05/24/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	05/24/2023	7.22043 %	6,252,671.70	37,622.48	418,154.22	0.00	5,834,517.47	455,776.70	0.00
2M-BH		05/24/2023	0.00000 %	70,831,273.36	0.00	4,736,918.48	0.00	66,094,354.87	4,736,918.48	0.00
2M-2C	30711XC77	05/24/2023	7.22043 %	18,988,182.33	114,252.37	0.00	0.00	18,988,182.33	114,252.37	0.00
2M-CH		05/24/2023	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	05/24/2023	7.22043 %	25,240,854.03	151,874.85	418,154.22	0.00	24,822,699.80	570,029.07	0.00
2M-2H		05/24/2023	0.00000 %	285,932,465.03	0.00	4,736,918.48	0.00	281,195,546.54	4,736,918.48	0.00
2B-1	30711XC44	05/24/2023	9.02043 %	151,053,000.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		05/24/2023	0.00000 %	7,951,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		05/24/2023	0.00000 %	130,836,410.45	0.00	0.00	130,452.72	130,705,957.73	0.00	1,797,463.27
2A-I1	30711XC93	05/24/2023	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	05/24/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	05/24/2023	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	05/24/2023	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	05/24/2023	1.70000 %	0.00	8,857.95	0.00	0.00	0.00	8,857.95	0.00
2B-I2	30711XE34	05/24/2023	1.30000 %	0.00	6,773.73	0.00	0.00	0.00	6,773.73	0.00
2B-I3	30711XE59	05/24/2023	0.90000 %	0.00	4,689.50	0.00	0.00	0.00	4,689.50	0.00
2B-I4	30711XH98	05/24/2023	0.50000 %	0.00	2,605.28	0.00	0.00	0.00	2,605.28	0.00
2C-I1	30711XE83	05/24/2023	1.70000 %	0.00	26,899.92	0.00	0.00	0.00	26,899.92	0.00
2C-I2	30711XF25	05/24/2023	1.30000 %	0.00	20,570.53	0.00	0.00	0.00	20,570.53	0.00
2C-I3	30711XF41	05/24/2023	0.90000 %	0.00	14,241.14	0.00	0.00	0.00	14,241.14	0.00
2C-I4	30711XF66	05/24/2023	0.50000 %	0.00	7,911.74	0.00	0.00	0.00	7,911.74	0.00
2E-A1	30711XC85	05/24/2023	5.52043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	05/24/2023	5.92043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	05/24/2023	6.32043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	05/24/2023	6.72043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	05/24/2023	5.52043 %	6,252,671.70	28,764.53	418,154.22	0.00	5,834,517.47	446,918.75	0.00

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Series 2018-C02



Distribution Date: 25-May-2023
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XE26	05/24/2023	5.92043 %	6,252,671.70	30,848.75	418,154.22	0.00	5,834,517.47	449,002.97	0.00
2E-B3	30711XE42	05/24/2023	6.32043 %	6,252,671.70	32,932.98	418,154.22	0.00	5,834,517.47	451,087.20	0.00
2E-B4	30711XE67	05/24/2023	6.72043 %	6,252,671.70	35,017.20	418,154.22	0.00	5,834,517.47	453,171.42	0.00
2E-C1	30711XE75	05/24/2023	5.52043 %	18,988,182.33	87,352.44	0.00	0.00	18,988,182.33	87,352.44	0.00
2E-C2	30711XE91	05/24/2023	5.92043 %	18,988,182.33	93,681.84	0.00	0.00	18,988,182.33	93,681.84	0.00
2E-C3	30711XF33	05/24/2023	6.32043 %	18,988,182.33	100,011.23	0.00	0.00	18,988,182.33	100,011.23	0.00
2E-C4	30711XF58	05/24/2023	6.72043 %	18,988,182.33	106,340.63	0.00	0.00	18,988,182.33	106,340.63	0.00
2E-D1	30711XF74	05/24/2023	5.52043 %	6,252,671.70	28,764.53	418,154.22	0.00	5,834,517.47	446,918.75	0.00
2E-D2	30711XF82	05/24/2023	5.92043 %	6,252,671.70	30,848.75	418,154.22	0.00	5,834,517.47	449,002.97	0.00
2E-D3	30711XF90	05/24/2023	6.32043 %	6,252,671.70	32,932.98	418,154.22	0.00	5,834,517.47	451,087.20	0.00
2E-D4	30711XG24	05/24/2023	6.72043 %	6,252,671.70	35,017.20	418,154.22	0.00	5,834,517.47	453,171.42	0.00
2E-D5	30711XG32	05/24/2023	7.22043 %	6,252,671.70	37,622.48	418,154.22	0.00	5,834,517.47	455,776.70	0.00
2E-F1	30711XG40	05/24/2023	5.52043 %	25,240,854.03	116,116.97	418,154.22	0.00	24,822,699.80	534,271.19	0.00
2E-F2	30711XG57	05/24/2023	5.92043 %	25,240,854.03	124,530.59	418,154.22	0.00	24,822,699.80	542,684.81	0.00
2E-F3	30711XG65	05/24/2023	6.32043 %	25,240,854.03	132,944.21	418,154.22	0.00	24,822,699.80	551,098.43	0.00
2E-F4	30711XG73	05/24/2023	6.72043 %	25,240,854.03	141,357.83	418,154.22	0.00	24,822,699.80	559,512.05	0.00
2E-F5	30711XG81	05/24/2023	7.22043 %	25,240,854.03	151,874.85	418,154.22	0.00	24,822,699.80	570,029.07	0.00
2X-1	30711XG99	05/24/2023	1.70000 %	0.00	8,857.95	0.00	0.00	0.00	8,857.95	0.00
2X-2	30711XH23	05/24/2023	1.30000 %	0.00	6,773.73	0.00	0.00	0.00	6,773.73	0.00
2X-3	30711XH31	05/24/2023	0.90000 %	0.00	4,689.50	0.00	0.00	0.00	4,689.50	0.00
2X-4	30711XH49	05/24/2023	0.50000 %	0.00	2,605.28	0.00	0.00	0.00	2,605.28	0.00
2Y-1	30711XH56	05/24/2023	1.70000 %	0.00	35,757.88	0.00	0.00	0.00	35,757.88	0.00
2Y-2	30711XH64	05/24/2023	1.30000 %	0.00	27,344.26	0.00	0.00	0.00	27,344.26	0.00
2Y-3	30711XH72	05/24/2023	0.90000 %	0.00	18,930.64	0.00	0.00	0.00	18,930.64	0.00
2Y-4	30711XH80	05/24/2023	0.50000 %	0.00	10,517.02	0.00	0.00	0.00	10,517.02	0.00
Totals				5,933,054,773.89	1,858,735.74	57,681,208.00	130,452.72	5,875,243,112.98	59,539,943.74	1,797,463.27

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

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

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-May-2023
11-May-2023 2:59:29 PM

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

NOTE: Ending Balances 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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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-May-2023
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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	4,762,436,577.55	9,832,935.99	31,683,967.53	0.00	0.00	41,516,903.52	4,720,919,674.02	0.18653750	41,516,903.52
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	6,252,671.70	100,656.12	317,498.11	0.00	0.00	418,154.22	5,834,517.47	0.30727098	418,154.22
2M-BH	215,101,191.67	70,831,273.36	1,140,248.71	3,596,669.77	0.00	0.00	4,736,918.48	66,094,354.87	0.30727098	4,736,918.48
2M-2C	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2M-CH	215,101,191.67	215,101,191.67	0.00	0.00	0.00	0.00	0.00	215,101,191.67	1.00000000	0.00
2M-2	56,964,547.00	25,240,854.03	100,656.12	317,498.11	0.00	0.00	418,154.22	24,822,699.80	0.43575699	418,154.22
2M-2H	645,303,575.00	285,932,465.03	1,140,248.71	3,596,669.77	0.00	0.00	4,736,918.48	281,195,546.54	0.43575699	4,736,918.48
2B-1	0.00	151,053,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-1H	159,004,103.00	7,951,103.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00	1.00000000	0.00
2B-2H	132,503,421.00	130,836,410.45	0.00	0.00	0.00	130,452.72	130,452.72	130,705,957.73	0.98643459	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	18,988,182.33	6,252,671.70	100,656.12	317,498.11	0.00	0.00	418,154.22	5,834,517.47	0.30727098	418,154.22
2E-B2	18,988,182.33	6,252,671.70	100,656.12	317,498.11	0.00	0.00	418,154.22	5,834,517.47	0.30727098	418,154.22
2E-B3	18,988,182.33	6,252,671.70	100,656.12	317,498.11	0.00	0.00	418,154.22	5,834,517.47	0.30727098	418,154.22

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Series 2018-C02



Distribution Date: 25-May-2023
11-May-2023 2:59:29 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	18,988,182.33	6,252,671.70	100,656.12	317,498.11	0.00	0.00	418,154.22	5,834,517.47	0.30727098	418,154.22
2E-C1	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C2	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C3	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C4	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-D1	37,976,364.67	6,252,671.70	100,656.12	317,498.11	0.00	0.00	418,154.22	5,834,517.47	0.15363549	418,154.22
2E-D2	37,976,364.67	6,252,671.70	100,656.12	317,498.11	0.00	0.00	418,154.22	5,834,517.47	0.15363549	418,154.22
2E-D3	37,976,364.67	6,252,671.70	100,656.12	317,498.11	0.00	0.00	418,154.22	5,834,517.47	0.15363549	418,154.22
2E-D4	37,976,364.67	6,252,671.70	100,656.12	317,498.11	0.00	0.00	418,154.22	5,834,517.47	0.15363549	418,154.22
2E-D5	37,976,364.67	6,252,671.70	100,656.12	317,498.11	0.00	0.00	418,154.22	5,834,517.47	0.15363549	418,154.22
2E-F1	37,976,364.67	25,240,854.03	100,656.12	317,498.11	0.00	0.00	418,154.22	24,822,699.80	0.65363549	418,154.22
2E-F2	37,976,364.67	25,240,854.03	100,656.12	317,498.11	0.00	0.00	418,154.22	24,822,699.80	0.65363549	418,154.22
2E-F3	37,976,364.67	25,240,854.03	100,656.12	317,498.11	0.00	0.00	418,154.22	24,822,699.80	0.65363549	418,154.22
2E-F4	37,976,364.67	25,240,854.03	100,656.12	317,498.11	0.00	0.00	418,154.22	24,822,699.80	0.65363549	418,154.22
2E-F5	37,976,364.67	25,240,854.03	100,656.12	317,498.11	0.00	0.00	418,154.22	24,822,699.80	0.65363549	418,154.22
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	27,810,573,848.66	5,933,054,773.89	13,723,931.33	43,957,276.83	0.00	130,452.72	57,811,660.72	5,875,243,112.98	0.21125933	57,681,208.00

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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Series 2018-C02



Distribution Date: 25-May-2023
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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	188.17795813	0.38852839	1.25192729	0.00000000	0.00000000	1.64045568	186.53750245	0.18653750	1.64045568
2M-1	188,817,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	329.29279861	5.30098765	16.72082691	0.00000000	0.00000000	22.02181403	307.27098406	0.30727098	22.02181403
2M-BH	215,101,191.67	329.29279847	5.30098742	16.72082680	0.00000000	0.00000000	22.02181421	307.27098421	0.30727098	22.02181421
2M-2C	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	215,101,191.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	56,964,547.00	443.09759946	1.76699588	5.57360897	0.00000000	0.00000000	7.34060467	435.75699461	0.43575699	7.34060467
2M-2H	645,303,575.00	443.09759950	1.76699581	5.57360893	0.00000000	0.00000000	7.34060474	435.75699474	0.43575699	7.34060474
2B-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	159,004,103.00	50.00564671	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	987.41911313	0.00000000	0.00000000	0.00000000	0.98452341	0.98452341	986.43458972	0.98643459	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	329.29279861	5.30098765	16.72082691	0.00000000	0.00000000	22.02181403	307.27098406	0.30727098	22.02181403
2E-B2	18,988,182.33	329.29279861	5.30098765	16.72082691	0.00000000	0.00000000	22.02181403	307.27098406	0.30727098	22.02181403
2E-B3	18,988,182.33	329.29279861	5.30098765	16.72082691	0.00000000	0.00000000	22.02181403	307.27098406	0.30727098	22.02181403

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-May-2023
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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
2E-B4	18,988,182.33	329.29279861	5.30098765	16.72082691	0.00000000	0.00000000	22.02181403	307.27098406	0.30727098	22.02181403
2E-C1	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	37,976,364.67	164.64639926	2.65049382	8.36041345	0.00000000	0.00000000	11.01090701	153.63549199	0.15363549	11.01090701
2E-D2	37,976,364.67	164.64639926	2.65049382	8.36041345	0.00000000	0.00000000	11.01090701	153.63549199	0.15363549	11.01090701
2E-D3	37,976,364.67	164.64639926	2.65049382	8.36041345	0.00000000	0.00000000	11.01090701	153.63549199	0.15363549	11.01090701
2E-D4	37,976,364.67	164.64639926	2.65049382	8.36041345	0.00000000	0.00000000	11.01090701	153.63549199	0.15363549	11.01090701
2E-D5	37,976,364.67	164.64639926	2.65049382	8.36041345	0.00000000	0.00000000	11.01090701	153.63549199	0.15363549	11.01090701
2E-F1	37,976,364.67	664.64639913	2.65049382	8.36041345	0.00000000	0.00000000	11.01090701	653.63549186	0.65363549	11.01090701
2E-F2	37,976,364.67	664.64639913	2.65049382	8.36041345	0.00000000	0.00000000	11.01090701	653.63549186	0.65363549	11.01090701
2E-F3	37,976,364.67	664.64639913	2.65049382	8.36041345	0.00000000	0.00000000	11.01090701	653.63549186	0.65363549	11.01090701
2E-F4	37,976,364.67	664.64639913	2.65049382	8.36041345	0.00000000	0.00000000	11.01090701	653.63549186	0.65363549	11.01090701
2E-F5	37,976,364.67	664.64639913	2.65049382	8.36041345	0.00000000	0.00000000	11.01090701	653.63549186	0.65363549	11.01090701
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-May-2023
 11-May-2023 2:59:30 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	4,762,436,577.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,720,919,674.02
2M-1	N/A	N/A	5.67043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.22043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	04/25/23 - 05/24/23	30	7.22043 %	6,252,671.70	37,622.48	0.00	0.00	0.00	0.00	37,622.48	0.00	5,834,517.47
2M-BH	N/A	N/A	0.00000 %	70,831,273.36	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,094,354.87
2M-2C	04/25/23 - 05/24/23	30	7.22043 %	18,988,182.33	114,252.37	0.00	0.00	0.00	0.00	114,252.37	0.00	18,988,182.33
2M-CH	N/A	N/A	0.00000 %	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,101,191.67
2M-2	04/25/23 - 05/24/23	30	7.22043 %	25,240,854.03	151,874.85	0.00	0.00	0.00	0.00	151,874.85	0.00	24,822,699.80
2M-2H	N/A	N/A	0.00000 %	285,932,465.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	281,195,546.54
2B-1	N/A	N/A	9.02043 %	151,053,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H	N/A	N/A	0.00000 %	7,951,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00
2B-2H	N/A	N/A	0.00000 %	130,836,410.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	130,705,957.73
2A-I1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	04/25/23 - 05/24/23	30	1.70000 %	6,252,671.70	8,857.95	0.00	0.00	0.00	0.00	8,857.95	0.00	5,834,517.47
2B-I2	04/25/23 - 05/24/23	30	1.30000 %	6,252,671.70	6,773.73	0.00	0.00	0.00	0.00	6,773.73	0.00	5,834,517.47
2B-I3	04/25/23 - 05/24/23	30	0.90000 %	6,252,671.70	4,689.50	0.00	0.00	0.00	0.00	4,689.50	0.00	5,834,517.47
2B-I4	04/25/23 - 05/24/23	30	0.50000 %	6,252,671.70	2,605.28	0.00	0.00	0.00	0.00	2,605.28	0.00	5,834,517.47
2C-I1	04/25/23 - 05/24/23	30	1.70000 %	18,988,182.33	26,899.92	0.00	0.00	0.00	0.00	26,899.92	0.00	18,988,182.33
2C-I2	04/25/23 - 05/24/23	30	1.30000 %	18,988,182.33	20,570.53	0.00	0.00	0.00	0.00	20,570.53	0.00	18,988,182.33
2C-I3	04/25/23 - 05/24/23	30	0.90000 %	18,988,182.33	14,241.14	0.00	0.00	0.00	0.00	14,241.14	0.00	18,988,182.33
2C-I4	04/25/23 - 05/24/23	30	0.50000 %	18,988,182.33	7,911.74	0.00	0.00	0.00	0.00	7,911.74	0.00	18,988,182.33
2E-A1	N/A	N/A	5.52043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.92043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.32043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.72043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	04/25/23 - 05/24/23	30	5.52043 %	6,252,671.70	28,764.53	0.00	0.00	0.00	0.00	28,764.53	0.00	5,834,517.47
2E-B2	04/25/23 - 05/24/23	30	5.92043 %	6,252,671.70	30,848.75	0.00	0.00	0.00	0.00	30,848.75	0.00	5,834,517.47

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-May-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	04/25/23 - 05/24/23	30	6.32043 %	6,252,671.70	32,932.98	0.00	0.00	0.00	0.00	32,932.98	0.00	5,834,517.47
2E-B4	04/25/23 - 05/24/23	30	6.72043 %	6,252,671.70	35,017.20	0.00	0.00	0.00	0.00	35,017.20	0.00	5,834,517.47
2E-C1	04/25/23 - 05/24/23	30	5.52043 %	18,988,182.33	87,352.44	0.00	0.00	0.00	0.00	87,352.44	0.00	18,988,182.33
2E-C2	04/25/23 - 05/24/23	30	5.92043 %	18,988,182.33	93,681.84	0.00	0.00	0.00	0.00	93,681.84	0.00	18,988,182.33
2E-C3	04/25/23 - 05/24/23	30	6.32043 %	18,988,182.33	100,011.23	0.00	0.00	0.00	0.00	100,011.23	0.00	18,988,182.33
2E-C4	04/25/23 - 05/24/23	30	6.72043 %	18,988,182.33	106,340.63	0.00	0.00	0.00	0.00	106,340.63	0.00	18,988,182.33
2E-D1	04/25/23 - 05/24/23	30	5.52043 %	6,252,671.70	28,764.53	0.00	0.00	0.00	0.00	28,764.53	0.00	5,834,517.47
2E-D2	04/25/23 - 05/24/23	30	5.92043 %	6,252,671.70	30,848.75	0.00	0.00	0.00	0.00	30,848.75	0.00	5,834,517.47
2E-D3	04/25/23 - 05/24/23	30	6.32043 %	6,252,671.70	32,932.98	0.00	0.00	0.00	0.00	32,932.98	0.00	5,834,517.47
2E-D4	04/25/23 - 05/24/23	30	6.72043 %	6,252,671.70	35,017.20	0.00	0.00	0.00	0.00	35,017.20	0.00	5,834,517.47
2E-D5	04/25/23 - 05/24/23	30	7.22043 %	6,252,671.70	37,622.48	0.00	0.00	0.00	0.00	37,622.48	0.00	5,834,517.47
2E-F1	04/25/23 - 05/24/23	30	5.52043 %	25,240,854.03	116,116.97	0.00	0.00	0.00	0.00	116,116.97	0.00	24,822,699.80
2E-F2	04/25/23 - 05/24/23	30	5.92043 %	25,240,854.03	124,530.59	0.00	0.00	0.00	0.00	124,530.59	0.00	24,822,699.80
2E-F3	04/25/23 - 05/24/23	30	6.32043 %	25,240,854.03	132,944.21	0.00	0.00	0.00	0.00	132,944.21	0.00	24,822,699.80
2E-F4	04/25/23 - 05/24/23	30	6.72043 %	25,240,854.03	141,357.83	0.00	0.00	0.00	0.00	141,357.83	0.00	24,822,699.80
2E-F5	04/25/23 - 05/24/23	30	7.22043 %	25,240,854.03	151,874.85	0.00	0.00	0.00	0.00	151,874.85	0.00	24,822,699.80
2X-1	04/25/23 - 05/24/23	30	1.70000 %	6,252,671.70	8,857.95	0.00	0.00	0.00	0.00	8,857.95	0.00	5,834,517.47
2X-2	04/25/23 - 05/24/23	30	1.30000 %	6,252,671.70	6,773.73	0.00	0.00	0.00	0.00	6,773.73	0.00	5,834,517.47
2X-3	04/25/23 - 05/24/23	30	0.90000 %	6,252,671.70	4,689.50	0.00	0.00	0.00	0.00	4,689.50	0.00	5,834,517.47
2X-4	04/25/23 - 05/24/23	30	0.50000 %	6,252,671.70	2,605.28	0.00	0.00	0.00	0.00	2,605.28	0.00	5,834,517.47
2Y-1	04/25/23 - 05/24/23	30	1.70000 %	25,240,854.03	35,757.88	0.00	0.00	0.00	0.00	35,757.88	0.00	24,822,699.81
2Y-2	04/25/23 - 05/24/23	30	1.30000 %	25,240,854.03	27,344.26	0.00	0.00	0.00	0.00	27,344.26	0.00	24,822,699.81
2Y-3	04/25/23 - 05/24/23	30	0.90000 %	25,240,854.03	18,930.64	0.00	0.00	0.00	0.00	18,930.64	0.00	24,822,699.81
2Y-4	04/25/23 - 05/24/23	30	0.50000 %	25,240,854.03	10,517.02	0.00	0.00	0.00	0.00	10,517.02	0.00	24,822,699.81
Totals					1,858,735.74	0.00	0.00	0.00	0.00	1,858,735.74	0.00	

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

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-May-2023
11-May-2023 2:59:30 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	25,308,153,117.00	0.00000 %	188.17795813	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	186.53750245
2M-1	188,817,000.00	5.67043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	18,988,182.33	7.22043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	7.22043 %	329.29279861	1.98136290	0.00000000	0.00000000	0.00000000	0.00000000	1.98136290	0.00000000	307.27098406
2M-BH	215,101,191.67	0.00000 %	329.29279847	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	307.27098421
2M-2C	18,988,182.33	7.22043 %	1000.00000000	6.01702512	0.00000000	0.00000000	0.00000000	0.00000000	6.01702512	0.00000000	1000.00000000
2M-CH	215,101,191.67	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	56,964,547.00	7.22043 %	443.09759946	2.66612934	0.00000000	0.00000000	0.00000000	0.00000000	2.66612934	0.00000000	435.75699461
2M-2H	645,303,575.00	0.00000 %	443.09759950	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	435.75699474
2B-1	0.00	9.02043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	159,004,103.00	0.00000 %	50.00564671	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	132,503,421.00	0.00000 %	987.41911313	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	986.43458972
2A-I1	0.00	1.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.90000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.70000 %	329.29279861	0.46649805	0.00000000	0.00000000	0.00000000	0.00000000	0.46649805	0.00000000	307.27098406
2B-I2	0.00	1.30000 %	329.29279861	0.35673399	0.00000000	0.00000000	0.00000000	0.00000000	0.35673399	0.00000000	307.27098406
2B-I3	0.00	0.90000 %	329.29279861	0.24696940	0.00000000	0.00000000	0.00000000	0.00000000	0.24696940	0.00000000	307.27098406
2B-I4	0.00	0.50000 %	329.29279861	0.13720534	0.00000000	0.00000000	0.00000000	0.00000000	0.13720534	0.00000000	307.27098406
2C-I1	0.00	1.70000 %	1000.00000000	1.41666641	0.00000000	0.00000000	0.00000000	0.00000000	1.41666641	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.08333329	0.00000000	0.00000000	0.00000000	0.00000000	1.08333329	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.75000017	0.00000000	0.00000000	0.00000000	0.00000000	0.75000017	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.41666653	0.00000000	0.00000000	0.00000000	0.00000000	0.41666653	0.00000000	1000.00000000
2E-A1	18,988,182.33	5.52043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	5.92043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	6.32043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	18,988,182.33	6.72043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	5.52043 %	329.29279861	1.51486485	0.00000000	0.00000000	0.00000000	0.00000000	1.51486485	0.00000000	307.27098406
2E-B2	18,988,182.33	5.92043 %	329.29279861	1.62462891	0.00000000	0.00000000	0.00000000	0.00000000	1.62462891	0.00000000	307.27098406
2E-B3	18,988,182.33	6.32043 %	329.29279861	1.73439350	0.00000000	0.00000000	0.00000000	0.00000000	1.73439350	0.00000000	307.27098406
2E-B4	18,988,182.33	6.72043 %	329.29279861	1.84415756	0.00000000	0.00000000	0.00000000	0.00000000	1.84415756	0.00000000	307.27098406
2E-C1	18,988,182.33	5.52043 %	1000.00000000	4.60035818	0.00000000	0.00000000	0.00000000	0.00000000	4.60035818	0.00000000	1000.00000000
2E-C2	18,988,182.33	5.92043 %	1000.00000000	4.93369183	0.00000000	0.00000000	0.00000000	0.00000000	4.93369183	0.00000000	1000.00000000
2E-C3	18,988,182.33	6.32043 %	1000.00000000	5.26702495	0.00000000	0.00000000	0.00000000	0.00000000	5.26702495	0.00000000	1000.00000000
2E-C4	18,988,182.33	6.72043 %	1000.00000000	5.60035859	0.00000000	0.00000000	0.00000000	0.00000000	5.60035859	0.00000000	1000.00000000
2E-D1	37,976,364.67	5.52043 %	164.64639926	0.75743243	0.00000000	0.00000000	0.00000000	0.00000000	0.75743243	0.00000000	153.63549199
2E-D2	37,976,364.67	5.92043 %	164.64639926	0.81231446	0.00000000	0.00000000	0.00000000	0.00000000	0.81231446	0.00000000	153.63549199
2E-D3	37,976,364.67	6.32043 %	164.64639926	0.86719675	0.00000000	0.00000000	0.00000000	0.00000000	0.86719675	0.00000000	153.63549199
2E-D4	37,976,364.67	6.72043 %	164.64639926	0.92207878	0.00000000	0.00000000	0.00000000	0.00000000	0.92207878	0.00000000	153.63549199
2E-D5	37,976,364.67	7.22043 %	164.64639926	0.99068145	0.00000000	0.00000000	0.00000000	0.00000000	0.99068145	0.00000000	153.63549199
2E-F1	37,976,364.67	5.52043 %	664.64639913	3.05761152	0.00000000	0.00000000	0.00000000	0.00000000	3.05761152	0.00000000	653.63549186
2E-F2	37,976,364.67	5.92043 %	664.64639913	3.27916037	0.00000000	0.00000000	0.00000000	0.00000000	3.27916037	0.00000000	653.63549186
2E-F3	37,976,364.67	6.32043 %	664.64639913	3.50070922	0.00000000	0.00000000	0.00000000	0.00000000	3.50070922	0.00000000	653.63549186
2E-F4	37,976,364.67	6.72043 %	664.64639913	3.72225807	0.00000000	0.00000000	0.00000000	0.00000000	3.72225807	0.00000000	653.63549186
2E-F5	37,976,364.67	7.22043 %	664.64639913	3.99919401	0.00000000	0.00000000	0.00000000	0.00000000	3.99919401	0.00000000	653.63549186
2X-1	0.00	1.70000 %	164.64639926	0.23324902	0.00000000	0.00000000	0.00000000	0.00000000	0.23324902	0.00000000	153.63549199
2X-2	0.00	1.30000 %	164.64639926	0.17836699	0.00000000	0.00000000	0.00000000	0.00000000	0.17836699	0.00000000	153.63549199
2X-3	0.00	0.90000 %	164.64639926	0.12348470	0.00000000	0.00000000	0.00000000	0.00000000	0.12348470	0.00000000	153.63549199
2X-4	0.00	0.50000 %	164.64639926	0.06860267	0.00000000	0.00000000	0.00000000	0.00000000	0.06860267	0.00000000	153.63549199
2Y-1	0.00	1.70000 %	664.64639913	0.94158249	0.00000000	0.00000000	0.00000000	0.00000000	0.94158249	0.00000000	653.63549212
2Y-2	0.00	1.30000 %	664.64639913	0.72003364	0.00000000	0.00000000	0.00000000	0.00000000	0.72003364	0.00000000	653.63549212
2Y-3	0.00	0.90000 %	664.64639913	0.49848479	0.00000000	0.00000000	0.00000000	0.00000000	0.49848479	0.00000000	653.63549212
2Y-4	0.00	0.50000 %	664.64639913	0.27693593	0.00000000	0.00000000	0.00000000	0.00000000	0.27693593	0.00000000	653.63549212

(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	719,648.45
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(130,452.72)
Total Deposits	589,195.73
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	570,029.07
Total Withdrawals (Pool Distribution Amount)	589,195.73
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	46,802,428.95
Total Principal Reduction Cumulative	21,184,035,911.78
Scheduled Principal Current	11,073,840.82
Scheduled Principal Cumulative	1,547,268,460.43
Unscheduled Principal Current	35,598,135.41
Unscheduled Principal Cumulative	19,634,969,987.16
Senior Reduction Amount	41,516,903.52
Subordinate Reduction Amount	5,155,072.71
Calculated Tranche Write-down Amount	130,452.72
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	149,906.60
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	94,345.02
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	30832
Period Reference Pool Removal Loan Count	189
Period Ending Loan Count	30643
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	5,316,647,981.15
Period PIF Loan Count Current	184
PIF Loan Count Cumulative	81153
Period PIF Loan UPB Current	31,256,026.19
PIF Loan UPB Cumulative	19,251,429,953.53
Period Partial Prepayment Amount	3,800,856.00
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	150
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,138,536.46
Credit Event Amount Current	798,534.65
Credit Event Amount Cumulative	36,090,494.57
Total Active Modified Loan Count	844
Total Active Modified Loan UPB	203,744,991.67
Libor Rate	5.020430%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.794269%
Subordinate Percentage	11.205731%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.500000 %	11.210000 %	11.200000 %
2M-1	0.00	0.00	3.750000 %	11.210000 %	11.200000 %
2M-1H	0.00	0.00	3.750000 %	11.210000 %	11.200000 %
2M-2A	0.00	0.00	2.870000 %	11.210000 %	11.200000 %
2M-2B	0.00	0.00	1.980000 %	9.770000 %	9.850000 %
2M-2C	0.00	0.00	1.100000 %	5.400000 %	5.450000 %
2M-2	0.00	0.00	1.100000 %	5.400000 %	5.450000 %
2M-2H	0.00	0.00	1.100000 %	5.400000 %	5.450000 %
2B-1	0.00	0.00	0.500000 %	2.440000 %	2.460000 %
2B-1H	0.00	0.00	0.500000 %	2.440000 %	2.460000 %
2B-2H	130,452.72	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	445	82,340,315.75	1.452208 %	1.548726 %
60 Days	134	25,835,623.65	0.437294 %	0.485938 %
90 Days	72	14,208,966.31	0.234964 %	0.267254 %
120 Days	43	8,973,925.33	0.140326 %	0.168789 %
150 Days	29	5,198,850.98	0.094638 %	0.097784 %
180+ Days	290	54,503,792.16	0.946383 %	1.025153 %
Totals	1013	191,061,474.18	3.305812 %	3.593645 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	566	144,637,149.50	149,906.60	0.103643

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	157,819.29	164.40	0.104170
Summary	0090214675	218,628.81	273.29	0.125002
Summary	0090214693	419,845.13	420.18	0.100080
Summary	0090215245	101,682.25	47.41	0.046626
Summary	0090215258	243,582.92	228.36	0.093750
Summary	0090215621	397,818.69	372.96	0.093751
Summary	0090215714	421,265.54	394.94	0.093751
Summary	0090215723	387,628.30	524.91	0.135416
Summary	0090216012	333,073.48	309.48	0.092916
Summary	0090216141	302,137.84	566.51	0.187501
Summary	0090216543	215,273.65	155.18	0.072085
Summary	0090216868	211,733.42	152.62	0.072081
Summary	0090216889	136,102.58	87.93	0.064606
Summary	0090216903	213,905.51	267.38	0.124999
Summary	0090216958	132,287.10	165.36	0.125001
Summary	0090217505	414,461.32	129.52	0.031250
Summary	0090217638	240,286.63	10.39	0.004324
Summary	0090217648	238,004.11	165.72	0.069629
Summary	0090217688	249,017.85	111.85	0.044916
Summary	0090217928	299,191.73	186.99	0.062498
Summary	0090217980	256,012.90	160.01	0.062501
Summary	0090218066	207,908.96	261.27	0.125666
Summary	0090218935	272,053.04	33.77	0.012413
Summary	0090219266	172,261.78	172.07	0.099889
Summary	0090219293	182,055.21	265.50	0.145835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219305	325,583.99	474.81	0.145833
Summary	0090219840	192,775.42	140.57	0.072919
Summary	0090219896	349,776.45	728.70	0.208333
Summary	0090220107	115,944.47	60.39	0.052085
Summary	0090220188	392,882.86	818.51	0.208334
Summary	0090220321	208,868.14	326.36	0.156252
Summary	0090220417	269,992.26	253.12	0.093751
Summary	0090220470	419,128.05	480.25	0.114583
Summary	0090221111	428,115.42	137.34	0.032080
Summary	0090221174	136,631.66	89.80	0.065724
Summary	0090221834	166,916.52	295.58	0.177083
Summary	0090221888	71,269.51	103.93	0.145827
Summary	0090221941	340,736.73	390.43	0.114584
Summary	0090222064	450,745.08	469.53	0.104168
Summary	0090222107	124,343.68	155.43	0.125000
Summary	0090222200	142,518.52	80.40	0.056414
Summary	0090222714	192,505.20	240.63	0.124999
Summary	0090222855	432,913.79	315.67	0.072918
Summary	0090223201	333,785.12	452.00	0.135416
Summary	0090223213	169,141.67	43.44	0.025683
Summary	0090223460	177,580.35	203.48	0.114585
Summary	0090223681	186,321.09	49.62	0.026631
Summary	0090223694	109,006.70	113.55	0.104168
Summary	0090223706	196,670.64	245.84	0.125001
Summary	0090223719	433,182.99	812.22	0.187500
Summary	0090223903	72,143.28	60.12	0.083334
Summary	0090224377	167,309.42	156.85	0.093748
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224881	138,755.78	43.36	0.031249
Summary	0090225915	114,873.93	143.59	0.124998
Summary	0090225924	204,837.67	318.35	0.155416
Summary	0090226077	178,106.56	352.50	0.197915
Summary	0090226539	229,759.49	263.27	0.114585
Summary	0090226843	241,033.87	326.40	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090227022	125,865.12	13.11	0.010416
Summary	0090227067	140,446.92	102.41	0.072917
Summary	0090227219	361,593.93	376.66	0.104167
Summary	0090228006	148,952.01	201.71	0.135419
Summary	0090228048	173,428.82	234.85	0.135416
Summary	0090228235	152,929.65	107.60	0.070359
Summary	0090228260	201,734.95	231.15	0.114581
Summary	0090228676	320,354.08	333.70	0.104166
Summary	0090228868	668,293.33	1,260.41	0.188601
Summary	0090229095	296,244.35	216.01	0.072916
Summary	0090229165	216,392.12	360.65	0.166665
Summary	0090229212	229,127.28	150.15	0.065531
Summary	0090229562	440,303.53	488.88	0.111032
Summary	0090229768	189,952.60	82.67	0.043521
Summary	0090230204	227,707.86	175.07	0.076884
Summary	0090230573	209,186.89	261.48	0.124998
Summary	0090230739	117,155.31	158.65	0.135419
Summary	0090230781	154,938.58	95.66	0.061741
Summary	0090230815	157,599.97	147.75	0.093750
Summary	0090230864	180,866.03	80.04	0.044254
Summary	0090230911	251,190.28	42.38	0.016872
Summary	0090231111	111,700.41	27.69	0.024790
Summary	0090231384	219,854.46	148.32	0.067463
Summary	0090231554	80,080.47	133.47	0.166670
Summary	0090231693	385,717.49	395.50	0.102536
Summary	0090231859	116,784.95	97.32	0.083333
Summary	0090232058	428,217.50	133.82	0.031250
Summary	0090232111	157,026.55	102.65	0.065371
Summary	0090232180	170,684.34	45.08	0.026411
Summary	0090232293	50,135.12	94.00	0.187493
Summary	0090232483	139,444.20	174.31	0.125003
Summary	0090232752	318,658.86	265.55	0.083334
Summary	0090232800	344,346.08	502.17	0.145833
Summary	0090232860	126,690.75	131.97	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090233039	158,347.35	75.02	0.047377
Summary	0090233491	372,497.79	155.21	0.041667
Summary	0090233560	611,427.77	891.67	0.145834
Summary	0090233832	353,082.81	441.35	0.124999
Summary	0090233914	179,033.37	317.04	0.177084
Summary	0090234156	107,471.42	177.66	0.165309
Summary	0090234414	135,638.80	113.03	0.083332
Summary	0090234671	215,044.27	108.23	0.050329
Summary	0090235100	240,209.01	125.11	0.052084
Summary	0090235302	319,946.10	233.29	0.072915
Summary	0090235541	261,714.92	245.36	0.093751
Summary	0090235617	123,938.85	167.83	0.135414
Summary	0090235628	243,957.30	429.97	0.176248
Summary	0090236080	382,804.07	395.56	0.103332
Summary	0090236659	173,549.09	66.87	0.038531
Summary	0090237010	416,341.37	494.41	0.118751
Summary	0090237386	261,076.25	353.54	0.135416
Summary	0090237466	404,122.84	589.35	0.145834
Summary	0090237769	440,906.63	247.04	0.056030
Summary	0090237942	364,484.06	417.64	0.114584
Summary	0090237996	417,845.77	323.86	0.077507
Summary	0090238418	292,884.75	122.04	0.041668
Summary	0090238794	173,058.99	162.24	0.093748
Summary	0090238939	138,577.45	158.79	0.114586
Summary	0090239050	425,475.53	531.84	0.124999
Summary	0090239065	356,536.68	259.97	0.072915
Summary	0090239193	207,719.43	287.04	0.138186
Summary	0090239356	154,485.58	49.52	0.032055
Summary	0090239376	59,109.47	55.42	0.093758
Summary	0090239554	230,767.10	192.31	0.083335
Summary	0090239580	148,050.62	154.22	0.104167
Summary	0090239739	131,122.57	21.21	0.016176
Summary	0090240181	135,219.47	183.11	0.135417
Summary	0090240191	288,550.25	272.31	0.094372

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090240373	311,565.75	616.64	0.197916
Summary	0090240649	146,862.01	137.68	0.093748
Summary	0090240879	402,907.81	419.70	0.104168
Summary	0090240915	173,892.05	199.25	0.114583
Summary	0090241200	227,994.26	95.95	0.042084
Summary	0090241532	660,671.47	619.38	0.093750
Summary	0090241630	180,405.12	263.09	0.145833
Summary	0090241846	188,715.63	196.58	0.104167
Summary	0090241928	93,200.22	145.63	0.156255
Summary	0090242090	405,370.01	380.03	0.093749
Summary	0090242269	419,056.79	480.17	0.114584
Summary	0090242442	157,136.41	180.05	0.114582
Summary	0090242469	163,007.00	237.72	0.145834
Summary	0090242560	77,325.24	96.66	0.125004
Summary	0090242572	196,989.36	90.59	0.045987
Summary	0090242661	346,478.74	216.55	0.062500
Summary	0090242835	407,546.33	594.34	0.145834
Summary	0090242997	411,237.43	428.37	0.104166
Summary	0090243396	328,355.28	342.04	0.104168
Summary	0090243477	106,336.64	121.84	0.114580
Summary	0090243658	433,881.20	632.74	0.145833
Summary	0090243679	335,694.49	500.96	0.149231
Summary	0090243681	230,918.28	144.32	0.062498
Summary	0090244155	130,307.11	61.50	0.047196
Summary	0090245010	181,864.52	117.09	0.064383
Summary	0090245579	287,496.21	226.30	0.078714
Summary	0090245610	115,249.22	144.06	0.124999
Summary	0090245849	152,723.46	70.76	0.046332
Summary	0090246595	329,546.24	240.29	0.072915
Summary	0090246834	311,226.21	648.39	0.208334
Summary	0090247205	365,363.69	380.59	0.104167
Summary	0090247207	302,071.69	295.13	0.097702
Summary	0090247265	315,327.23	459.85	0.145833
Summary	0090247921	279,936.82	349.92	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090247933	120,974.45	113.41	0.093747
Summary	0090248046	336,778.62	523.41	0.155417
Summary	0090248187	171,466.33	214.33	0.124998
Summary	0090248191	324,978.49	440.08	0.135418
Summary	0090248419	312,195.84	227.64	0.072916
Summary	0090248461	227,001.13	260.11	0.114585
Summary	0090248695	263,051.57	34.18	0.012994
Summary	0090249259	203,534.25	233.22	0.114585
Summary	0090249587	446,181.57	604.20	0.135416
Summary	0090249608	411,504.38	557.25	0.135418
Summary	0090249621	122,730.04	153.41	0.124998
Summary	0090249733	362,838.54	340.16	0.093750
Summary	0090249860	439,365.75	549.21	0.125001
Summary	0090250288	212,164.66	265.21	0.125002
Summary	0090250319	132,108.99	192.66	0.145834
Summary	0090250534	484,040.04	377.15	0.077917
Summary	0090250981	227,324.92	260.48	0.114585
Summary	0090251184	80,581.33	17.94	0.022263
Summary	0090251788	76,575.25	151.56	0.197923
Summary	0090251894	76,707.78	25.44	0.033165
Summary	0090251921	291,915.66	514.50	0.176250
Summary	0090252060	309,110.35	153.85	0.049772
Summary	0090252563	104,207.75	31.12	0.029863
Summary	0090252668	237,123.00	197.60	0.083332
Summary	0090252870	306,242.11	419.71	0.137052
Summary	0090253124	246,554.13	404.57	0.164090
Summary	0090253179	432,516.61	315.38	0.072917
Summary	0090253311	271,208.45	312.24	0.115129
Summary	0090253580	170,770.51	238.91	0.139901
Summary	0090253765	262,798.24	273.75	0.104167
Summary	0090253903	338,013.63	528.15	0.156251
Summary	0090254285	395,836.92	600.98	0.151825
Summary	0090254544	238,590.10	221.69	0.092917
Summary	0090254831	200,878.53	155.77	0.077544

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090254914	345,773.68	144.07	0.041666
Summary	0090254915	286,627.72	358.28	0.124998
Summary	0090254994	197,386.50	41.12	0.020832
Summary	0090255002	299,233.67	405.21	0.135416
Summary	0090255509	424,305.04	889.95	0.209743
Summary	0090255734	102,147.00	85.12	0.083331
Summary	0090255775	362,458.08	82.42	0.022739
Summary	0090255797	234,224.01	337.48	0.144084
Summary	0090255889	348,577.55	104.58	0.030002
Summary	0090256057	98,573.05	90.40	0.091709
Summary	0090256109	163,418.56	89.79	0.054945
Summary	0090256306	258,472.04	186.32	0.072085
Summary	0090256639	168,133.00	44.93	0.026723
Summary	0090256788	243,334.23	304.17	0.125001
Summary	0090257412	312,942.82	358.58	0.114583
Summary	0090257421	282,284.73	379.91	0.134584
Summary	0090258367	419,140.54	567.59	0.135418
Summary	0090258756	165,478.61	70.86	0.042821
Summary	0090259395	293,967.27	428.70	0.145833
Summary	0090260003	141,781.39	54.49	0.038432
Summary	0090260044	118,773.21	148.47	0.125003
Summary	0090260237	292,303.41	152.24	0.052083
Summary	0090260955	460,729.04	623.90	0.135416
Summary	0090261628	114,034.36	118.79	0.104170
Summary	0090262201	103,924.41	169.63	0.163224
Summary	0090262782	245,085.41	510.59	0.208331
Summary	0090263325	146,173.74	167.49	0.114583
Summary	0090263416	248,982.25	207.49	0.083335
Summary	0090263571	116,674.55	133.69	0.114584
Summary	0090263786	338,241.66	387.57	0.114584
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	340,741.58	137.91	0.040473
Summary	0090264607	142,093.18	118.41	0.083333
Summary	0090264801	287,291.73	269.34	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090265118	363,067.06	302.56	0.083334
Summary	0090265154	434,539.21	678.97	0.156251
Summary	0090265164	141,383.50	294.55	0.208334
Summary	0090265232	112,333.39	155.65	0.138561
Summary	0090265315	401,587.43	574.21	0.142985
Summary	0090265392	364,154.10	303.46	0.083333
Summary	0090265562	114,040.91	93.80	0.082251
Summary	0090265733	88,169.92	101.03	0.114586
Summary	0090265863	201,512.23	272.88	0.135416
Summary	0090266377	339,279.65	176.71	0.052084
Summary	0090266521	119,178.54	48.76	0.040913
Summary	0090266684	202,303.18	210.73	0.104165
Summary	0090266806	436,229.61	648.73	0.148713
Summary	0090266892	177,030.04	221.29	0.125001
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267523	327,917.38	210.72	0.064260
Summary	0090267550	278,283.96	231.90	0.083332
Summary	0090268015	218,393.24	341.24	0.156250
Summary	0090268101	189,439.90	50.14	0.026467
Summary	0090268114	335,618.40	244.72	0.072916
Summary	0090268220	367,117.57	379.35	0.103332
Summary	0090268292	171,270.94	178.20	0.104046
Summary	0090269392	350,371.39	145.99	0.041667
Summary	0090269494	228,940.29	94.13	0.041116
Summary	0090269591	219,560.34	297.32	0.135416
Summary	0090269638	379,381.66	334.82	0.088254
Summary	0090269728	258,404.15	323.01	0.125002
Summary	0090269823	345,819.26	107.11	0.030973
Summary	0090270029	130,567.27	51.21	0.039221
Summary	0090270462	100,524.88	52.36	0.052087
Summary	0090270858	197,134.43	265.47	0.134664
Summary	0090271445	524,760.36	609.94	0.116232
Summary	0090271469	167,160.86	121.89	0.072918
Summary	0090271506	385,465.80	481.83	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090271653	230,368.90	335.95	0.145831
Summary	0090271718	87,423.32	54.64	0.062500
Summary	0090271799	403,563.21	230.89	0.057213
Summary	0090271935	422,483.62	660.13	0.156250
Summary	0090272228	490,633.47	613.29	0.125000
Summary	0090272294	161,215.98	117.55	0.072915
Summary	0090272367	146,313.96	289.58	0.197917
Summary	0090272790	187,647.03	312.75	0.166669
Summary	0090273057	228,929.16	238.47	0.104168
Summary	0090273234	384,372.90	480.47	0.125001
Summary	0090273651	264,073.95	550.15	0.208332
Summary	0090273705	99,541.54	134.80	0.135421
Summary	0090273750	132,915.35	77.71	0.058466
Summary	0090273803	284,164.48	344.55	0.121250
Summary	0090273804	354,614.44	546.05	0.153984
Summary	0090274114	182,136.81	113.84	0.062502
Summary	0090274189	542,192.56	585.96	0.108072
Summary	0090274357	143,596.64	72.78	0.050684
Summary	0090274976	282,619.64	80.94	0.028639
Summary	0090275485	105,629.03	68.22	0.064585
Summary	0090275873	211,268.98	229.76	0.108752
Summary	0090275969	260,167.00	189.71	0.072919
Summary	0090276734	440,724.80	235.40	0.053412
Summary	0090276795	281,750.91	29.35	0.010417
Summary	0090277080	250,460.63	495.70	0.197915
Summary	0090277123	388,013.62	606.27	0.156250
Summary	0090277433	237,264.87	129.94	0.054766
Summary	0090277532	222,996.25	232.29	0.104168
Summary	0090277855	162,304.67	219.79	0.135418
Summary	0090279076	139,424.99	58.39	0.041879
Summary	0090279308	342,977.07	357.27	0.104167
Summary	0090279513	66,010.03	99.74	0.151098
Summary	0090279690	97,923.97	112.20	0.114579
Summary	0090279774	93,952.38	156.59	0.166670

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090279777	188,849.32	354.09	0.187499
Summary	0090280456	156,312.89	227.96	0.145836
Summary	0090280806	143,983.74	164.98	0.114582
Summary	0090281259	325,131.24	270.94	0.083333
Summary	0090281272	362,644.82	415.53	0.114583
Summary	0090281633	339,697.17	212.31	0.062500
Summary	0090282141	157,455.45	114.81	0.072916
Summary	0090282209	155,995.33	211.24	0.135414
Summary	0090282286	260,417.71	434.03	0.166667
Summary	0090282411	226,923.42	260.02	0.114585
Summary	0090282412	175,329.46	85.30	0.048651
Summary	0090282503	167,217.93	245.09	0.146569
Summary	0090282926	148,055.28	123.38	0.083334
Summary	0090283529	607,953.47	569.96	0.093751
Summary	0090283705	289,821.70	181.14	0.062500
Summary	0090283789	162,487.15	355.44	0.218750
Summary	0090283984	551,893.22	564.36	0.102259
Summary	0090284478	118,305.57	36.97	0.031250
Summary	0090284536	148,873.04	88.37	0.059359
Summary	0090284993	214,005.45	231.24	0.108053
Summary	0090285036	226,555.08	259.59	0.114581
Summary	0090285447	212,219.27	217.52	0.102498
Summary	0090286161	256,501.56	240.47	0.093750
Summary	0090286194	169,404.63	264.69	0.156247
Summary	0090286377	232,917.09	460.98	0.197916
Summary	0090286980	333,017.46	277.51	0.083332
Summary	0090287025	357,474.80	338.17	0.094600
Summary	0090287275	390,887.38	407.17	0.104166
Summary	0090287307	325,544.88	302.49	0.092918
Summary	0090287503	419,738.07	355.61	0.084722
Summary	0090287674	142,018.71	147.94	0.104169
Summary	0090287740	286,006.29	595.85	0.208335
Summary	0090287743	384,863.63	280.63	0.072917
Summary	0090287833	237,357.16	1.70	0.000716

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090288052	94,171.32	39.24	0.041669
Summary	0090288408	165,275.64	68.86	0.041664
Summary	0090288445	404,353.62	463.32	0.114583
Summary	0090288885	522,875.11	762.53	0.145834
Summary	0090289138	324,073.29	101.27	0.031249
Summary	0090289623	544,886.28	681.11	0.125000
Summary	0090289822	254,275.53	211.90	0.083335
Summary	0090289860	436,440.38	409.16	0.093749
Summary	0090290043	240,892.25	85.56	0.035518
Summary	0090290298	233,131.81	121.42	0.052082
Summary	0090290426	160,838.24	201.05	0.125001
Summary	0090290801	71,410.27	11.27	0.015782
Summary	0090290851	306,498.48	383.12	0.124999
Summary	0090290995	285,942.88	357.43	0.125000
Summary	0090291024	320,956.92	401.20	0.125001
Summary	0090291213	147,211.18	230.02	0.156252
Summary	0090291329	285,569.04	208.23	0.072918
Summary	0090291381	182,376.26	189.98	0.104169
Summary	0090291432	424,371.54	619.08	0.145882
Summary	0090291442	409,729.01	298.76	0.072916
Summary	0090292068	137,579.62	71.66	0.052086
Summary	0090292361	147,857.55	169.42	0.114583
Summary	0090292495	324,926.82	187.77	0.057788
Summary	0090292556	277,160.97	230.97	0.083334
Summary	0090293071	93,988.90	33.57	0.035717
Summary	0090293134	130,270.82	176.41	0.135418
Summary	0090293348	451,174.79	502.94	0.111473
Summary	0090293936	122,009.42	127.09	0.104164
Summary	0090293994	340,155.49	354.33	0.104167
Summary	0090294205	149,401.60	46.69	0.031251
Summary	0090295155	321,855.05	402.32	0.125000
Summary	0090295357	387,972.39	157.71	0.040650
Summary	0090295671	353,483.43	483.70	0.136838
Summary	0090295727	373,144.44	349.82	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090296707	272,868.69	170.54	0.062499
Summary	0090296711	129,073.25	62.26	0.048236
Summary	0090297480	113,758.18	47.40	0.041667
Summary	0090297503	403,343.70	630.22	0.156249
Summary	0090297532	362,468.33	717.39	0.197918
Summary	0090297649	285,219.42	103.78	0.036386
Summary	0090298094	138,730.03	130.06	0.093750
Summary	0090299051	281,553.50	360.72	0.128118
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299483	336,660.40	350.69	0.104167
Summary	0090299529	332,848.22	485.40	0.145832
Summary	0090299629	352,546.67	249.72	0.070833
Summary	0090299892	223,138.15	371.90	0.166668
Summary	0090300049	169,634.00	212.04	0.124999
Summary	0090300238	611,432.43	382.15	0.062501
Summary	0090300239	365,910.24	533.62	0.145834
Summary	0090300653	362,411.15	415.26	0.114583
Summary	0090301132	268,864.55	339.89	0.126417
Summary	0090301487	316,268.36	263.56	0.083334
Summary	0090301671	100,608.15	146.72	0.145833
Summary	0090302103	436,687.60	363.91	0.083334
Summary	0090302203	411,822.16	271.65	0.065963
Summary	0090302753	165,582.27	155.23	0.093748
Summary	0090303136	292,319.02	121.80	0.041667
Summary	0090303262	314,356.97	425.69	0.135416
Summary	0090303296	138,134.69	101.28	0.073320
Summary	0090303349	546,173.54	455.14	0.083332
Summary	0090304031	128,007.63	186.68	0.145835
Summary	0090304495	202,973.44	274.86	0.135417
Summary	0090304624	266,081.24	102.61	0.038563
Summary	0090304806	300,893.61	188.06	0.062500
Summary	0090305455	149,981.88	187.48	0.125002
Summary	0090306836	175,064.36	18.24	0.010419
Summary	0090307127	306,937.31	77.31	0.025188

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-May-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308197	302,493.91	409.63	0.135418
Summary	0090308282	304,981.38	349.46	0.114584
Summary	0090308474	323,146.90	336.61	0.104166
Summary	0090308673	356,396.76	297.00	0.083334
Summary	0090308919	85,174.54	14.44	0.016953
Summary	0090309137	136,198.81	107.84	0.079178
Summary	0090309716	438,011.46	775.65	0.177084
Summary	0090309896	378,494.22	551.97	0.145833
Summary	0090310306	127,916.32	186.54	0.145830
Summary	0090310322	369,508.81	615.85	0.166667
Summary	0090310385	189,671.72	197.57	0.104164
Summary	0090310395	497,925.17	919.22	0.184610
Summary	0090310460	481,339.77	263.96	0.054839
Summary	0090310523	268,656.35	86.46	0.032182
Summary	0090311050	290,544.19	332.92	0.114585
Summary	0090311322	148,545.73	278.52	0.187498
Summary	0090311336	123,317.71	89.92	0.072917
Summary	0090311530	204,326.14	191.01	0.093483
Summary	0090312137	260,953.52	299.01	0.114584
Summary	0090312149	169,325.87	88.19	0.052083
Summary	0090312287	320,495.13	233.69	0.072915
Summary	0090312432	212,267.13	342.49	0.161349
Summary	0090313130	151,037.21	141.60	0.093752
Summary	0090313200	215,367.97	201.91	0.093751
Summary	0090313552	177,340.57	147.78	0.083331
Summary	0090313614	314,109.11	262.20	0.083474
Summary	0090314417	366,663.14	305.55	0.083333
Summary	0090314570	306,291.86	90.09	0.029413
Summary	0090314737	146,064.32	30.43	0.020833
Summary	0090314758	293,599.40	336.42	0.114585
Summary	0090315037	222,717.15	185.60	0.083334
Summary	0090315187	291,411.60	273.41	0.093823
Summary	0090315404	181,273.06	226.59	0.124999

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Distribution Date: 25-May-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090316014	198,956.70	123.30	0.061973
Summary	0090316380	270,964.73	282.25	0.104165
Summary	0090316706	246,296.63	487.46	0.197916
Summary	0090316747	288,396.80	270.37	0.093749
Summary	0090316781	90,576.52	57.02	0.062952
Summary	0090317033	175,956.77	238.27	0.135414
Summary	0090317078	399,674.41	83.27	0.020834
Summary	0090317144	152,660.38	95.41	0.062498
Summary	0090317689	57,115.28	50.46	0.088348
Summary	0090317739	132,284.98	165.36	0.125003
Summary	0090318787	256,803.03	481.51	0.187502
Summary	0090319654	130,510.03	108.76	0.083335
Summary	0090319985	255,332.59	372.36	0.145833
Summary	0090320116	144,513.11	120.43	0.083335
Summary	0090320366	324,787.10	236.82	0.072915
Summary	0090320451	99,179.31	72.32	0.072918
Summary	0090320611	431,776.43	219.65	0.050871
Summary	0090320683	338,546.32	564.24	0.166666
Summary	0090320694	133,622.58	236.62	0.177081
Summary	0090320955	55,158.54	63.20	0.114579
Summary	0090321188	185,847.38	52.34	0.028163
Summary	0090321199	100,646.74	47.81	0.047503
Summary	0090321268	418,270.85	43.57	0.010417
Summary	0090321913	121,027.37	48.40	0.039991
Summary	0090321940	622,595.57	578.50	0.092917
Summary	0090322342	196,916.98	205.12	0.104166
Summary	0090322438	389,956.09	568.69	0.145834
Summary	0090322850	211,632.38	242.50	0.114585
Summary	0090323507	87,598.63	156.17	0.178279
Summary	0090323608	251,160.08	287.79	0.114584
Summary	0090323679	386,263.61	321.89	0.083334
Summary	0090323790	181,887.51	113.68	0.062500
Summary	0090323993	380,325.32	515.02	0.135416
Summary	0090324365	196,830.35	168.13	0.085419

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090324470	280,515.07	116.88	0.041666
Summary	0090324586	325,075.72	372.48	0.114583
Summary	0090324649	272,447.76	484.29	0.177755
Summary	0090324846	115,123.20	119.92	0.104167
Summary	0090325187	135,980.50	4.87	0.003581
Summary	0090325980	280,844.23	263.29	0.093749
Summary	0090326004	368,887.82	422.68	0.114582
Summary	0090326051	421,927.55	618.54	0.146599
Summary	0090326091	304,090.57	506.82	0.166667
Summary	0090326160	235,900.22	319.45	0.135417
Summary	0090326474	422,095.22	395.71	0.093749
Summary	0090326719	103,339.05	59.03	0.057123
Summary	0090326968	373,043.83	122.53	0.032846
Summary	0090326972	285,905.15	577.70	0.202060
Summary	0090327560	261,810.15	299.99	0.114583
Summary	0090327768	344,060.00	140.49	0.040833
Summary	0090328154	253,791.28	158.62	0.062500
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	372,871.18	183.82	0.049299
Summary	0090328612	284,066.24	443.85	0.156249
Summary	0090329052	219,808.94	160.28	0.072918
Summary	0090329238	143,046.78	208.61	0.145833
Summary	0090329353	68,763.60	107.44	0.156245
Summary	0090329501	235,051.35	48.97	0.020834
Summary	0090329608	142,604.82	111.57	0.078237
Summary	0090330115	161,057.83	215.86	0.134026
Summary	0090330357	274,346.16	501.89	0.182940
Summary	0090330429	156,861.05	179.74	0.114585
Summary	0090330855	372,276.94	426.57	0.114584
Summary	0090331177	312,255.65	252.14	0.080748
Summary	0090331206	149,666.93	90.94	0.060762
Summary	0090331717	254,004.93	291.05	0.114584
Summary	0090331818	468,297.72	780.50	0.166667
Summary	0090331954	377,782.35	550.93	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090332217	378,641.36	473.30	0.125000
Summary	0090333231	246,732.35	334.12	0.135418
Summary	0090333645	262,859.20	246.43	0.093750
Summary	0090334318	77,103.27	48.19	0.062501
Summary	0090334645	363,840.54	454.80	0.125000
Summary	0090334737	292,435.21	365.54	0.124999
Summary	0090335099	172,452.30	215.57	0.125003
Summary	0090335160	325,535.08	305.19	0.093750
Summary	0090335259	171,741.64	250.46	0.145835
Summary	0090335267	276,569.09	316.90	0.114583
Summary	0090335339	163,002.40	29.10	0.017852
Summary	0090335725	156,135.77	42.37	0.027137
Summary	0090335940	253,290.84	235.35	0.092917
Summary	0090336263	246,337.65	179.62	0.072916
Summary	0090336428	200,434.58	271.42	0.135416
Summary	0090336430	306,170.84	519.54	0.169690
Summary	0090336490	138,988.14	173.74	0.125003
Summary	0090336536	184,662.02	250.06	0.135415
Summary	0090336554	69,280.09	93.82	0.135421
Summary	0090336600	333,805.08	278.17	0.083333
Summary	0090336877	320,652.55	300.61	0.093749
Summary	0090337040	202,739.62	320.77	0.158218
Summary	0090337084	295,508.86	123.13	0.041667
Summary	0090337325	590,606.05	922.82	0.156250
Summary	0090337476	209,231.53	253.63	0.121220
Summary	0090338070	466,776.85	589.53	0.126298
Summary	0090338343	297,061.91	185.66	0.062499
Summary	0090338445	181,909.57	208.44	0.114584
Summary	0090338579	276,471.60	316.79	0.114583
Summary	0090338629	305,411.40	115.89	0.037946
Summary	0090338768	273,612.17	342.02	0.125002
Summary	0090338852	182,560.86	67.07	0.036738
Summary	0090339125	259,506.60	216.26	0.083335
Summary	0090339862	170,821.86	45.76	0.026788

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090340023	317,128.29	198.21	0.062502
Summary	0090340167	135,790.89	212.17	0.156248
Summary	0090340289	606,491.75	821.29	0.135417
Summary	0090340553	77,960.08	32.05	0.041111
Summary	0090340931	560,733.61	700.92	0.125001
Summary	0090340964	289,860.94	332.13	0.114583
Summary	0090340984	216,374.27	360.62	0.166665
Summary	0090341401	190,504.53	357.20	0.187502
Summary	0090341527	448,544.03	747.57	0.166666
Summary	0090341593	239,643.16	356.33	0.148692
Summary	0090341617	232,526.99	95.54	0.041088
Summary	0090341885	364,043.40	341.29	0.093750
Summary	0090342211	159,434.25	166.08	0.104168
Summary	0090342442	69,583.09	57.99	0.083339
Summary	0090342724	227,363.73	355.26	0.156252
Summary	0090342879	216,281.05	247.82	0.114582
Summary	0090343181	82,161.15	68.47	0.083336
Summary	0090344069	158,243.76	230.77	0.145832
Summary	0090344700	61,158.60	108.30	0.177081
Summary	0090344942	199,385.69	228.46	0.114582
Summary	0090345301	203,658.07	275.79	0.135418
Summary	0090345446	165,433.30	47.44	0.028676
Summary	0090345656	302,902.01	536.39	0.177084
Summary	0090345668	60,216.20	75.27	0.125000
Summary	0090346313	332,315.92	553.86	0.166667
Summary	0090346396	91,180.01	60.77	0.066648
Summary	0090346709	411,497.56	39.44	0.009585
Summary	0090346812	215,633.45	292.00	0.135415
Summary	0090347278	153,294.87	175.65	0.114583
Summary	0090347418	405,176.96	89.86	0.022178
Summary	0090347462	367,024.89	407.58	0.111050

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	798,534.65	112,465.77	14.084

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090214899	78,875.02	2,554.53	3.239
0090226645	88,116.87	(10,131.64)	(11.498)
0090234719	418,921.67	71,573.98	17.085
0090283336	128,504.28	(615.04)	(0.479)
0090289516	84,116.81	49,083.94	58.352

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
7	1,169,875.23	17,986.95	484,860.64	41.446

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090247836	14,603.75	(2,602.17)	(9,194.16)	(62.958)
0090250478	116,751.81	10,322.80	137,530.71	117.797
0090262771	255,513.70	4,706.70	157,526.32	61.651
0090299655	281,724.37	810.00	45,129.63	16.019
0090317845	271,686.51	1,742.00	94,065.85	34.623
0090322413	99,099.72	1,875.62	31,950.38	32.241
0090346866	130,495.37	1,132.00	27,851.91	21.343

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
187	36,090,494.57	1,797,464.20	4.980

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090214899	78,875.02	2,554.53	3.239
0090215050	59,092.76	14,320.56	24.234
0090216310	190,454.98	72,112.12	37.863
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,367.73	6.848
0090219432	161,770.76	2,018.63	1.248
0090219607	218,553.36	(27,660.04)	(12.656)
0090220111	283,197.98	10,740.53	3.793
0090221268	111,915.09	40,203.25	35.923
0090221292	202,802.04	13,762.46	6.786
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222699	174,779.19	1,501.50	0.859
0090223399	64,057.49	43,512.94	67.928
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226645	88,116.87	(10,131.64)	(11.498)
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	8,432.04	2.055

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090229422	60,470.95	11,615.39	19.208
0090229873	114,538.66	20,510.93	17.907
0090231119	92,112.85	1,710.20	1.857
0090231422	89,193.69	3,754.42	4.209
0090231812	184,662.05	3,010.41	1.630
0090232989	331,531.66	6,091.40	1.837
0090233035	104,161.11	1,021.53	0.981
0090233716	397,519.86	16,220.51	4.080
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)
0090234719	418,921.67	71,573.98	17.085
0090234938	132,735.43	15,335.21	11.553
0090235197	387,059.97	38,409.93	9.924
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
0090239872	72,271.05	28,682.84	39.688
0090240665	160,094.01	(15,995.67)	(9.991)
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090242783	128,339.62	43,766.00	34.102
0090242834	336,593.68	(61,936.75)	(18.401)
0090243011	140,839.44	14,249.88	10.118
0090243035	387,422.79	80,141.54	20.686
0090243212	116,190.02	(26,042.99)	(22.414)
0090243994	87,648.58	1,419.34	1.619

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090244178	174,815.22	2,543.77	1.455
0090245076	129,135.09	15.95	0.012
0090245925	230,035.10	16,805.60	7.306
0090245957	70,065.14	589.45	0.841
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	1,860.27	1.629
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(9,194.16)	(10.997)
0090250263	206,335.18	897.78	0.435
0090250349	115,377.48	749.47	0.650
0090250478	116,751.81	137,530.71	117.797
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
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	24,809.35	64.985
0090257524	317,042.70	(3,134.58)	(0.989)
0090257525	130,411.26	(4,856.33)	(3.724)
0090257761	129,207.95	19,328.49	14.959
0090258573	71,743.31	(40,716.83)	(56.753)
0090259058	38,539.01	415.05	1.077
0090260209	339,878.89	(977.25)	(0.288)
0090260902	231,233.18	19,802.98	8.564
0090261688	339,262.26	(135,351.51)	(39.896)
0090262444	204,919.64	34,514.58	16.843

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090262771	255,513.70	157,526.32	61.651
0090263130	196,445.47	4,107.25	2.091
0090263475	109,859.57	3,559.63	3.240
0090264361	114,714.07	10,686.80	9.316
0090265807	164,432.19	13,081.23	7.955
0090266084	63,005.51	8,355.30	13.261
0090270252	386,393.52	(3,895.17)	(1.008)
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
0090273696	63,506.62	4,129.19	6.502
0090273789	73,259.28	852.97	1.164
0090274833	53,974.13	512.42	0.949
0090276221	127,340.23	6,052.23	4.753
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
0090280203	225,775.10	(63,646.61)	(28.190)
0090281475	69,794.15	9,290.27	13.311
0090281604	115,481.48	(1,450.91)	(1.256)
0090281661	319,642.16	58,439.80	18.283
0090281676	85,699.20	50,260.04	58.647
0090281765	84,815.28	12,352.86	14.564
0090281984	64,495.30	9,794.01	15.186
0090282561	221,416.73	4,212.90	1.903
0090283314	208,720.28	58,652.60	28.101
0090283336	128,504.28	(615.04)	(0.479)
0090283438	151,364.02	8,405.62	5.553
0090284110	156,899.03	35,555.43	22.661
0090285007	330,630.27	15,479.52	4.682

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-May-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090289516	84,116.81	49,083.94	58.352
0090290518	243,245.99	(64,702.70)	(26.600)
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	13,155.48	12.549
0090293122	116,098.06	(2,132.72)	(1.837)
0090293461	49,848.08	26,674.81	53.512
0090294461	199,430.03	7,290.53	3.656
0090295246	153,962.42	(4,756.24)	(3.089)
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(15,528.64)	(5.570)
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090299655	281,724.37	45,129.63	16.019
0090300302	242,480.60	(49,163.76)	(20.275)
0090300519	318,216.06	70,563.25	22.175
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
0090301588	125,512.30	10,738.36	8.556
0090301885	107,711.99	(1,740.57)	(1.616)

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090302544	257,693.56	(10,026.63)	(3.891)
0090302709	143,299.69	8,063.90	5.627
0090305410	321,401.68	6,827.75	2.124
0090306620	73,323.25	6,800.91	9.275
0090307567	327,169.37	71,105.83	21.734
0090307581	223,959.93	(3,311.96)	(1.479)
0090308562	59,299.20	(177.35)	(0.299)
0090310475	209,227.85	15,558.09	7.436
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(17,081.13)	(5.154)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090317845	271,686.51	94,065.85	34.623
0090318216	685,946.83	(18,453.06)	(2.690)
0090318544	369,604.61	(88,350.93)	(23.904)
0090321227	382,030.53	(81,989.09)	(21.461)
0090321729	273,288.97	10,617.04	3.885
0090322256	75,441.83	42,212.11	55.953
0090322413	99,099.72	31,950.38	32.241
0090322616	122,197.47	(1,437.90)	(1.177)
0090324066	408,187.04	15,760.15	3.861
0090325915	127,782.00	5,858.07	4.584
0090327344	178,533.03	42,867.73	24.011
0090328654	156,027.07	9,594.77	6.149
0090329777	196,683.22	(2,821.77)	(1.435)
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-May-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090333124	316,629.71	10,040.63	3.171
0090333568	105,284.85	(22,617.81)	(21.482)
0090334031	174,464.39	(41,430.84)	(23.747)
0090337803	140,942.79	109,383.33	77.608
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090341325	32,021.19	(7,240.91)	(22.613)
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(10,141.30)	(7.804)
0090343964	61,658.90	4,386.86	7.115
0090344113	275,230.99	84,068.00	30.545
0090344274	371,042.80	(3,962.09)	(1.068)
0090344961	287,929.42	44,195.24	15.349
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	27,851.91	21.343
0090347217	122,470.08	(19,559.36)	(15.971)

Connecticut Avenue Securities

Credit-Linked Notes

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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	12	2,037,409.88	130,452.72	0.002 %	0	0.00	0.00	0.000 %	12	2,037,409.88	130,452.72	0.002 %

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090214899	82,000.00	4.625 %	TX	85.00	360	78,875.02	04/30/2023	2,554.53	2,554.53
Summary	0090226645	90,000.00	4.375 %	OH	97.00	360	88,116.87	04/30/2023	(10,131.64)	(10,131.64)
Summary	0090234719	423,000.00	4.750 %	FL	95.00	360	418,921.67	04/30/2023	71,573.98	71,573.98
Summary	0090247836	86,000.00	4.500 %	WI	90.00	360	83,603.75	11/30/2020	(2,602.17)	(9,194.16)
Summary	0090250478	123,000.00	4.000 %	CA	95.00	360	116,751.81	03/31/2023	10,322.80	137,530.71
Summary	0090262771	267,000.00	4.250 %	IL	92.00	360	255,513.70	03/31/2023	4,706.70	157,526.32
Summary	0090283336	143,000.00	4.750 %	MI	95.00	360	128,504.28	04/30/2023	(615.04)	(615.04)
Summary	0090289516	87,000.00	4.625 %	SC	97.00	360	84,116.81	04/30/2023	49,083.94	49,083.94
Summary	0090299655	292,000.00	4.375 %	CT	90.00	360	281,724.37	11/30/2022	810.00	45,129.63
Summary	0090317845	263,000.00	2.875 %	HI	90.00	360	271,686.51	11/30/2022	1,742.00	94,065.85
Summary	0090322413	97,000.00	3.750 %	SC	97.00	360	99,099.72	03/31/2023	1,875.62	31,950.38
Summary	0090346866	136,000.00	4.625 %	FL	95.00	360	130,495.37	11/30/2022	1,132.00	27,851.91

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02

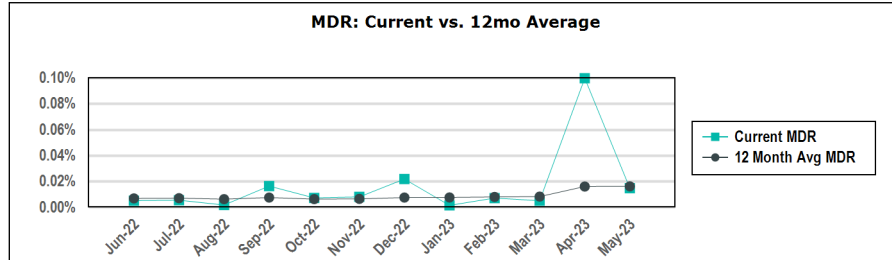
Distribution Date: 25-May-2023
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Realized Loss Report - Collateral

Summary

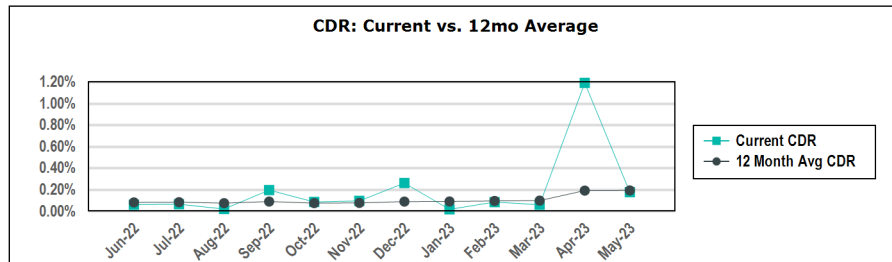
MDR

Current Month 0.015 %
3 Month Average 0.040 %
12 Month Average 0.016 %



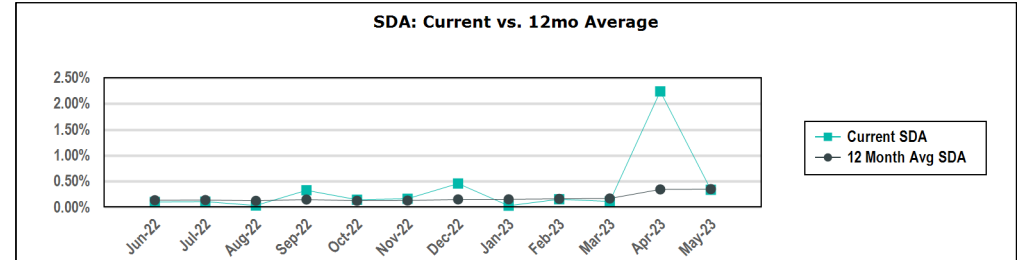
CDR

Current Month 0.179 %
3 Month Average 0.478 %
12 Month Average 0.195 %



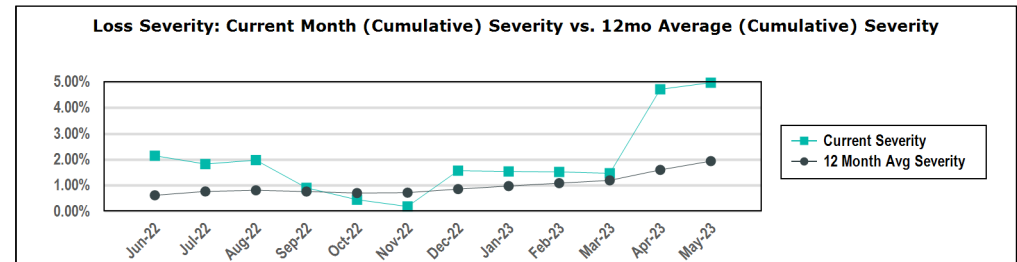
SDA

Current Month 0.342 %
3 Month Average 0.900 %
12 Month Average 0.355 %



Loss Severity

Current Month (Cumulative) 4.980 %
3 Month Average (Cumulative) 3.726 %
12 Month Average (Cumulative) 1.947 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month	0.668 %
3 Month Average	0.604 %
12 Month Average	1.093 %

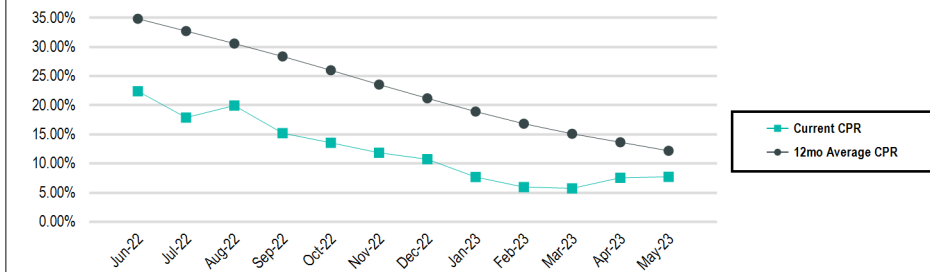
CPR

Current Month	7.723 %
3 Month Average	7.014 %
12 Month Average	12.195 %

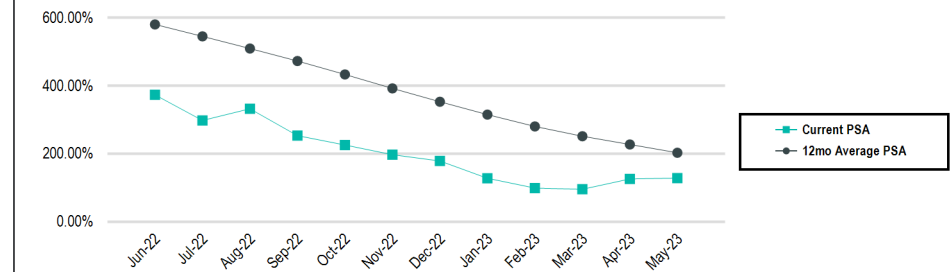
PSA

Current Month	128.711 %
3 Month Average	116.892 %
12 Month Average	203.244 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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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
150	29,138,536.46

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Credit-Linked Notes

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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>