

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-Apr-2023
 06-Apr-2023 9:48:10 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		04/24/2023	0.00000 %	4,802,296,328.57	0.00	39,859,751.02	0.00	4,762,436,577.55	39,859,751.02	0.00
2M-1	30711XC28	04/24/2023	5.49529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/24/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	04/24/2023	7.04529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		04/24/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	04/24/2023	7.04529 %	6,618,339.03	37,561.54	365,667.33	0.00	6,252,671.70	403,228.87	0.00
2M-BH		04/24/2023	0.00000 %	74,973,611.89	0.00	4,142,338.54	0.00	70,831,273.36	4,142,338.54	0.00
2M-2C	30711XC77	04/24/2023	7.04529 %	18,988,182.33	107,765.01	0.00	0.00	18,988,182.33	107,765.01	0.00
2M-CH		04/24/2023	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	04/24/2023	7.04529 %	25,606,521.36	145,326.55	365,667.33	0.00	25,240,854.03	510,993.88	0.00
2M-2H		04/24/2023	0.00000 %	290,074,803.56	0.00	4,142,338.54	0.00	285,932,465.03	4,142,338.54	0.00
2B-1	30711XC44	04/24/2023	8.84529 %	151,053,000.00	1,076,308.89	0.00	0.00	151,053,000.00	1,076,308.89	0.00
2B-1H		04/24/2023	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		04/24/2023	0.00000 %	132,062,602.68	0.00	0.00	1,226,192.23	130,836,410.45	0.00	1,667,010.55
2A-I1	30711XC93	04/24/2023	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	04/24/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	04/24/2023	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	04/24/2023	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	04/24/2023	1.70000 %	0.00	9,063.45	0.00	0.00	0.00	9,063.45	0.00
2B-I2	30711XE34	04/24/2023	1.30000 %	0.00	6,930.87	0.00	0.00	0.00	6,930.87	0.00
2B-I3	30711XE59	04/24/2023	0.90000 %	0.00	4,798.30	0.00	0.00	0.00	4,798.30	0.00
2B-I4	30711XH98	04/24/2023	0.50000 %	0.00	2,665.72	0.00	0.00	0.00	2,665.72	0.00
2C-I1	30711XE83	04/24/2023	1.70000 %	0.00	26,003.26	0.00	0.00	0.00	26,003.26	0.00
2C-I2	30711XF25	04/24/2023	1.30000 %	0.00	19,884.85	0.00	0.00	0.00	19,884.85	0.00
2C-I3	30711XF41	04/24/2023	0.90000 %	0.00	13,766.43	0.00	0.00	0.00	13,766.43	0.00
2C-I4	30711XF66	04/24/2023	0.50000 %	0.00	7,648.02	0.00	0.00	0.00	7,648.02	0.00
2E-A1	30711XC85	04/24/2023	5.34529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	04/24/2023	5.74529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	04/24/2023	6.14529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	04/24/2023	6.54529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	04/24/2023	5.34529 %	6,618,339.03	28,498.09	365,667.33	0.00	6,252,671.70	394,165.42	0.00

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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	04/24/2023	5.74529 %	6,618,339.03	30,630.67	365,667.33	0.00	6,252,671.70	396,298.00	0.00
2E-B3	30711XE42	04/24/2023	6.14529 %	6,618,339.03	32,763.24	365,667.33	0.00	6,252,671.70	398,430.57	0.00
2E-B4	30711XE67	04/24/2023	6.54529 %	6,618,339.03	34,895.82	365,667.33	0.00	6,252,671.70	400,563.15	0.00
2E-C1	30711XE75	04/24/2023	5.34529 %	18,988,182.33	81,761.75	0.00	0.00	18,988,182.33	81,761.75	0.00
2E-C2	30711XE91	04/24/2023	5.74529 %	18,988,182.33	87,880.16	0.00	0.00	18,988,182.33	87,880.16	0.00
2E-C3	30711XF33	04/24/2023	6.14529 %	18,988,182.33	93,998.58	0.00	0.00	18,988,182.33	93,998.58	0.00
2E-C4	30711XF58	04/24/2023	6.54529 %	18,988,182.33	100,116.99	0.00	0.00	18,988,182.33	100,116.99	0.00
2E-D1	30711XF74	04/24/2023	5.34529 %	6,618,339.03	28,498.09	365,667.33	0.00	6,252,671.70	394,165.42	0.00
2E-D2	30711XF82	04/24/2023	5.74529 %	6,618,339.03	30,630.67	365,667.33	0.00	6,252,671.70	396,298.00	0.00
2E-D3	30711XF90	04/24/2023	6.14529 %	6,618,339.03	32,763.24	365,667.33	0.00	6,252,671.70	398,430.57	0.00
2E-D4	30711XG24	04/24/2023	6.54529 %	6,618,339.03	34,895.82	365,667.33	0.00	6,252,671.70	400,563.15	0.00
2E-D5	30711XG32	04/24/2023	7.04529 %	6,618,339.03	37,561.54	365,667.33	0.00	6,252,671.70	403,228.87	0.00
2E-F1	30711XG40	04/24/2023	5.34529 %	25,606,521.36	110,259.84	365,667.33	0.00	25,240,854.03	475,927.17	0.00
2E-F2	30711XG57	04/24/2023	5.74529 %	25,606,521.36	118,510.83	365,667.33	0.00	25,240,854.03	484,178.16	0.00
2E-F3	30711XG65	04/24/2023	6.14529 %	25,606,521.36	126,761.82	365,667.33	0.00	25,240,854.03	492,429.15	0.00
2E-F4	30711XG73	04/24/2023	6.54529 %	25,606,521.36	135,012.81	365,667.33	0.00	25,240,854.03	500,680.14	0.00
2E-F5	30711XG81	04/24/2023	7.04529 %	25,606,521.36	145,326.55	365,667.33	0.00	25,240,854.03	510,993.88	0.00
2X-1	30711XG99	04/24/2023	1.70000 %	0.00	9,063.45	0.00	0.00	0.00	9,063.45	0.00
2X-2	30711XH23	04/24/2023	1.30000 %	0.00	6,930.87	0.00	0.00	0.00	6,930.87	0.00
2X-3	30711XH31	04/24/2023	0.90000 %	0.00	4,798.30	0.00	0.00	0.00	4,798.30	0.00
2X-4	30711XH49	04/24/2023	0.50000 %	0.00	2,665.72	0.00	0.00	0.00	2,665.72	0.00
2Y-1	30711XH56	04/24/2023	1.70000 %	0.00	35,066.71	0.00	0.00	0.00	35,066.71	0.00
2Y-2	30711XH64	04/24/2023	1.30000 %	0.00	26,815.72	0.00	0.00	0.00	26,815.72	0.00
2Y-3	30711XH72	04/24/2023	0.90000 %	0.00	18,564.73	0.00	0.00	0.00	18,564.73	0.00
2Y-4	30711XH80	04/24/2023	0.50000 %	0.00	10,313.74	0.00	0.00	0.00	10,313.74	0.00
Totals				5,988,276,071.48	2,862,708.64	53,995,105.38	1,226,192.23	5,933,054,773.89	56,857,814.02	1,667,010.55

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



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

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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	4,802,296,328.57	9,150,814.18	30,708,936.84	0.00	0.00	39,859,751.02	4,762,436,577.55	0.18817796	39,859,751.02
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	6,618,339.03	93,782.29	271,885.04	0.00	0.00	365,667.33	6,252,671.70	0.32929280	365,667.33
2M-BH	215,101,191.67	74,973,611.89	1,062,380.95	3,079,957.59	0.00	0.00	4,142,338.54	70,831,273.36	0.32929280	4,142,338.54
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	25,606,521.36	93,782.29	271,885.04	0.00	0.00	365,667.33	25,240,854.03	0.44309760	365,667.33
2M-2H	645,303,575.00	290,074,803.56	1,062,380.95	3,079,957.59	0.00	0.00	4,142,338.54	285,932,465.03	0.44309760	4,142,338.54
2B-1	151,053,000.00	151,053,000.00	0.00	0.00	0.00	0.00	0.00	151,053,000.00	1.00000000	0.00
2B-1H	7,951,103.00	7,951,103.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00	1.00000000	0.00
2B-2H	132,503,421.00	132,062,602.68	0.00	0.00	0.00	1,226,192.23	1,226,192.23	130,836,410.45	0.98741911	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	6,618,339.03	93,782.29	271,885.04	0.00	0.00	365,667.33	6,252,671.70	0.32929280	365,667.33
2E-B2	18,988,182.33	6,618,339.03	93,782.29	271,885.04	0.00	0.00	365,667.33	6,252,671.70	0.32929280	365,667.33
2E-B3	18,988,182.33	6,618,339.03	93,782.29	271,885.04	0.00	0.00	365,667.33	6,252,671.70	0.32929280	365,667.33

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	18,988,182.33	6,618,339.03	93,782.29	271,885.04	0.00	0.00	365,667.33	6,252,671.70	0.32929280	365,667.33
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	6,618,339.03	93,782.29	271,885.04	0.00	0.00	365,667.33	6,252,671.70	0.16464640	365,667.33
2E-D2	37,976,364.67	6,618,339.03	93,782.29	271,885.04	0.00	0.00	365,667.33	6,252,671.70	0.16464640	365,667.33
2E-D3	37,976,364.67	6,618,339.03	93,782.29	271,885.04	0.00	0.00	365,667.33	6,252,671.70	0.16464640	365,667.33
2E-D4	37,976,364.67	6,618,339.03	93,782.29	271,885.04	0.00	0.00	365,667.33	6,252,671.70	0.16464640	365,667.33
2E-D5	37,976,364.67	6,618,339.03	93,782.29	271,885.04	0.00	0.00	365,667.33	6,252,671.70	0.16464640	365,667.33
2E-F1	37,976,364.67	25,606,521.36	93,782.29	271,885.04	0.00	0.00	365,667.33	25,240,854.03	0.66464640	365,667.33
2E-F2	37,976,364.67	25,606,521.36	93,782.29	271,885.04	0.00	0.00	365,667.33	25,240,854.03	0.66464640	365,667.33
2E-F3	37,976,364.67	25,606,521.36	93,782.29	271,885.04	0.00	0.00	365,667.33	25,240,854.03	0.66464640	365,667.33
2E-F4	37,976,364.67	25,606,521.36	93,782.29	271,885.04	0.00	0.00	365,667.33	25,240,854.03	0.66464640	365,667.33
2E-F5	37,976,364.67	25,606,521.36	93,782.29	271,885.04	0.00	0.00	365,667.33	25,240,854.03	0.66464640	365,667.33
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	5,988,276,071.48	12,776,092.72	41,219,012.66	0.00	1,226,192.23	55,221,297.61	5,933,054,773.89	0.21333809	53,995,105.38

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	189.75293481	0.36157574	1.21340094	0.00000000	0.00000000	1.57497668	188.17795813	0.18817796	1.57497668
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	348.55042547	4.93898196	14.31864490	0.00000000	0.00000000	19.25762686	329.29279861	0.32929280	19.25762686
2M-BH	215,101,191.67	348.55042554	4.93898217	14.31864494	0.00000000	0.00000000	19.25762711	329.29279847	0.32929280	19.25762711
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	449.51680841	1.64632732	4.77288163	0.00000000	0.00000000	6.41920895	443.09759946	0.44309760	6.41920895
2M-2H	645,303,575.00	449.51680852	1.64632739	4.77288165	0.00000000	0.00000000	6.41920904	443.09759950	0.44309760	6.41920904
2B-1	151,053,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	7,951,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	996.67315518	0.00000000	0.00000000	0.00000000	9.25404205	9.25404205	987.41911313	0.98741911	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	348.55042547	4.93898196	14.31864490	0.00000000	0.00000000	19.25762686	329.29279861	0.32929280	19.25762686
2E-B2	18,988,182.33	348.55042547	4.93898196	14.31864490	0.00000000	0.00000000	19.25762686	329.29279861	0.32929280	19.25762686
2E-B3	18,988,182.33	348.55042547	4.93898196	14.31864490	0.00000000	0.00000000	19.25762686	329.29279861	0.32929280	19.25762686

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Apr-2023
 06-Apr-2023 9:48:11 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	18,988,182.33	348.55042547	4.93898196	14.31864490	0.00000000	0.00000000	19.25762686	329.29279861	0.32929280	19.25762686
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	174.27521269	2.46949098	7.15932245	0.00000000	0.00000000	9.62881343	164.64639926	0.16464640	9.62881343
2E-D2	37,976,364.67	174.27521269	2.46949098	7.15932245	0.00000000	0.00000000	9.62881343	164.64639926	0.16464640	9.62881343
2E-D3	37,976,364.67	174.27521269	2.46949098	7.15932245	0.00000000	0.00000000	9.62881343	164.64639926	0.16464640	9.62881343
2E-D4	37,976,364.67	174.27521269	2.46949098	7.15932245	0.00000000	0.00000000	9.62881343	164.64639926	0.16464640	9.62881343
2E-D5	37,976,364.67	174.27521269	2.46949098	7.15932245	0.00000000	0.00000000	9.62881343	164.64639926	0.16464640	9.62881343
2E-F1	37,976,364.67	674.27521256	2.46949098	7.15932245	0.00000000	0.00000000	9.62881343	664.64639913	0.66464640	9.62881343
2E-F2	37,976,364.67	674.27521256	2.46949098	7.15932245	0.00000000	0.00000000	9.62881343	664.64639913	0.66464640	9.62881343
2E-F3	37,976,364.67	674.27521256	2.46949098	7.15932245	0.00000000	0.00000000	9.62881343	664.64639913	0.66464640	9.62881343
2E-F4	37,976,364.67	674.27521256	2.46949098	7.15932245	0.00000000	0.00000000	9.62881343	664.64639913	0.66464640	9.62881343
2E-F5	37,976,364.67	674.27521256	2.46949098	7.15932245	0.00000000	0.00000000	9.62881343	664.64639913	0.66464640	9.62881343
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-Apr-2023
06-Apr-2023 9:48:11 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	4,802,296,328.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,762,436,577.55
2M-1	N/A	N/A	5.49529 %	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	7.04529 %	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	03/27/23 - 04/24/23	29	7.04529 %	6,618,339.03	37,561.54	0.00	0.00	0.00	0.00	37,561.54	0.00	6,252,671.70
2M-BH	N/A	N/A	0.00000 %	74,973,611.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	70,831,273.36
2M-2C	03/27/23 - 04/24/23	29	7.04529 %	18,988,182.33	107,765.01	0.00	0.00	0.00	0.00	107,765.01	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	03/27/23 - 04/24/23	29	7.04529 %	25,606,521.36	145,326.55	0.00	0.00	0.00	0.00	145,326.55	0.00	25,240,854.03
2M-2H	N/A	N/A	0.00000 %	290,074,803.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	285,932,465.03
2B-1	03/27/23 - 04/24/23	29	8.84529 %	151,053,000.00	1,076,308.89	0.00	0.00	0.00	0.00	1,076,308.89	0.00	151,053,000.00
2B-1H	N/A	N/A	0.00000 %	7,951,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00
2B-2H	N/A	N/A	0.00000 %	132,062,602.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	130,836,410.45
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	03/27/23 - 04/24/23	29	1.70000 %	6,618,339.03	9,063.45	0.00	0.00	0.00	0.00	9,063.45	0.00	6,252,671.70
2B-I2	03/27/23 - 04/24/23	29	1.30000 %	6,618,339.03	6,930.87	0.00	0.00	0.00	0.00	6,930.87	0.00	6,252,671.70
2B-I3	03/27/23 - 04/24/23	29	0.90000 %	6,618,339.03	4,798.30	0.00	0.00	0.00	0.00	4,798.30	0.00	6,252,671.70
2B-I4	03/27/23 - 04/24/23	29	0.50000 %	6,618,339.03	2,665.72	0.00	0.00	0.00	0.00	2,665.72	0.00	6,252,671.70
2C-I1	03/27/23 - 04/24/23	29	1.70000 %	18,988,182.33	26,003.26	0.00	0.00	0.00	0.00	26,003.26	0.00	18,988,182.33
2C-I2	03/27/23 - 04/24/23	29	1.30000 %	18,988,182.33	19,884.85	0.00	0.00	0.00	0.00	19,884.85	0.00	18,988,182.33
2C-I3	03/27/23 - 04/24/23	29	0.90000 %	18,988,182.33	13,766.43	0.00	0.00	0.00	0.00	13,766.43	0.00	18,988,182.33
2C-I4	03/27/23 - 04/24/23	29	0.50000 %	18,988,182.33	7,648.02	0.00	0.00	0.00	0.00	7,648.02	0.00	18,988,182.33
2E-A1	N/A	N/A	5.34529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.74529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.14529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.54529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	03/27/23 - 04/24/23	29	5.34529 %	6,618,339.03	28,498.09	0.00	0.00	0.00	0.00	28,498.09	0.00	6,252,671.70
2E-B2	03/27/23 - 04/24/23	29	5.74529 %	6,618,339.03	30,630.67	0.00	0.00	0.00	0.00	30,630.67	0.00	6,252,671.70

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Apr-2023
06-Apr-2023 9:48:11 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	03/27/23 - 04/24/23	29	6.14529 %	6,618,339.03	32,763.24	0.00	0.00	0.00	0.00	32,763.24	0.00	6,252,671.70
2E-B4	03/27/23 - 04/24/23	29	6.54529 %	6,618,339.03	34,895.82	0.00	0.00	0.00	0.00	34,895.82	0.00	6,252,671.70
2E-C1	03/27/23 - 04/24/23	29	5.34529 %	18,988,182.33	81,761.75	0.00	0.00	0.00	0.00	81,761.75	0.00	18,988,182.33
2E-C2	03/27/23 - 04/24/23	29	5.74529 %	18,988,182.33	87,880.16	0.00	0.00	0.00	0.00	87,880.16	0.00	18,988,182.33
2E-C3	03/27/23 - 04/24/23	29	6.14529 %	18,988,182.33	93,998.58	0.00	0.00	0.00	0.00	93,998.58	0.00	18,988,182.33
2E-C4	03/27/23 - 04/24/23	29	6.54529 %	18,988,182.33	100,116.99	0.00	0.00	0.00	0.00	100,116.99	0.00	18,988,182.33
2E-D1	03/27/23 - 04/24/23	29	5.34529 %	6,618,339.03	28,498.09	0.00	0.00	0.00	0.00	28,498.09	0.00	6,252,671.70
2E-D2	03/27/23 - 04/24/23	29	5.74529 %	6,618,339.03	30,630.67	0.00	0.00	0.00	0.00	30,630.67	0.00	6,252,671.70
2E-D3	03/27/23 - 04/24/23	29	6.14529 %	6,618,339.03	32,763.24	0.00	0.00	0.00	0.00	32,763.24	0.00	6,252,671.70
2E-D4	03/27/23 - 04/24/23	29	6.54529 %	6,618,339.03	34,895.82	0.00	0.00	0.00	0.00	34,895.82	0.00	6,252,671.70
2E-D5	03/27/23 - 04/24/23	29	7.04529 %	6,618,339.03	37,561.54	0.00	0.00	0.00	0.00	37,561.54	0.00	6,252,671.70
2E-F1	03/27/23 - 04/24/23	29	5.34529 %	25,606,521.36	110,259.84	0.00	0.00	0.00	0.00	110,259.84	0.00	25,240,854.03
2E-F2	03/27/23 - 04/24/23	29	5.74529 %	25,606,521.36	118,510.83	0.00	0.00	0.00	0.00	118,510.83	0.00	25,240,854.03
2E-F3	03/27/23 - 04/24/23	29	6.14529 %	25,606,521.36	126,761.82	0.00	0.00	0.00	0.00	126,761.82	0.00	25,240,854.03
2E-F4	03/27/23 - 04/24/23	29	6.54529 %	25,606,521.36	135,012.81	0.00	0.00	0.00	0.00	135,012.81	0.00	25,240,854.03
2E-F5	03/27/23 - 04/24/23	29	7.04529 %	25,606,521.36	145,326.55	0.00	0.00	0.00	0.00	145,326.55	0.00	25,240,854.03
2X-1	03/27/23 - 04/24/23	29	1.70000 %	6,618,339.03	9,063.45	0.00	0.00	0.00	0.00	9,063.45	0.00	6,252,671.70
2X-2	03/27/23 - 04/24/23	29	1.30000 %	6,618,339.03	6,930.87	0.00	0.00	0.00	0.00	6,930.87	0.00	6,252,671.70
2X-3	03/27/23 - 04/24/23	29	0.90000 %	6,618,339.03	4,798.30	0.00	0.00	0.00	0.00	4,798.30	0.00	6,252,671.70
2X-4	03/27/23 - 04/24/23	29	0.50000 %	6,618,339.03	2,665.72	0.00	0.00	0.00	0.00	2,665.72	0.00	6,252,671.70
2Y-1	03/27/23 - 04/24/23	29	1.70000 %	25,606,521.37	35,066.71	0.00	0.00	0.00	0.00	35,066.71	0.00	25,240,854.03
2Y-2	03/27/23 - 04/24/23	29	1.30000 %	25,606,521.37	26,815.72	0.00	0.00	0.00	0.00	26,815.72	0.00	25,240,854.03
2Y-3	03/27/23 - 04/24/23	29	0.90000 %	25,606,521.37	18,564.73	0.00	0.00	0.00	0.00	18,564.73	0.00	25,240,854.03
2Y-4	03/27/23 - 04/24/23	29	0.50000 %	25,606,521.37	10,313.74	0.00	0.00	0.00	0.00	10,313.74	0.00	25,240,854.03
Totals					2,862,708.64	0.00	0.00	0.00	0.00	2,862,708.64	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Apr-2023
06-Apr-2023 9:48:11 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	25,308,153,117.00	0.00000 %	189.75293481	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	188.17795813
2M-1	188,817,000.00	5.49529 %	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	7.04529 %	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	7.04529 %	348.55042547	1.97815354	0.00000000	0.00000000	0.00000000	0.00000000	1.97815354	0.00000000	329.29279861
2M-BH	215,101,191.67	0.00000 %	348.55042554	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	329.29279847
2M-2C	18,988,182.33	7.04529 %	1000.00000000	5.67537261	0.00000000	0.00000000	0.00000000	0.00000000	5.67537261	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	7.04529 %	449.51680841	2.55117538	0.00000000	0.00000000	0.00000000	0.00000000	2.55117538	0.00000000	443.09759946
2M-2H	645,303,575.00	0.00000 %	449.51680852	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	443.09759950
2B-1	151,053,000.00	8.84529 %	1000.00000000	7.12537249	0.00000000	0.00000000	0.00000000	0.00000000	7.12537249	0.00000000	1000.00000000
2B-1H	7,951,103.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	132,503,421.00	0.00000 %	996.67315518	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	987.41911313
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 %	348.55042547	0.47732057	0.00000000	0.00000000	0.00000000	0.00000000	0.47732057	0.00000000	329.29279861
2B-I2	0.00	1.30000 %	348.55042547	0.36500966	0.00000000	0.00000000	0.00000000	0.00000000	0.36500966	0.00000000	329.29279861
2B-I3	0.00	0.90000 %	348.55042547	0.25269928	0.00000000	0.00000000	0.00000000	0.00000000	0.25269928	0.00000000	329.29279861
2B-I4	0.00	0.50000 %	348.55042547	0.14038837	0.00000000	0.00000000	0.00000000	0.00000000	0.14038837	0.00000000	329.29279861
2C-I1	0.00	1.70000 %	1000.00000000	1.36944440	0.00000000	0.00000000	0.00000000	0.00000000	1.36944440	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.04722241	0.00000000	0.00000000	0.00000000	0.00000000	1.04722241	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.72499988	0.00000000	0.00000000	0.00000000	0.00000000	0.72499988	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.40277789	0.00000000	0.00000000	0.00000000	0.00000000	0.40277789	0.00000000	1000.00000000
2E-A1	18,988,182.33	5.34529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	5.74529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	6.14529 %	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	6.54529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	5.34529 %	348.55042547	1.50083297	0.00000000	0.00000000	0.00000000	0.00000000	1.50083297	0.00000000	329.29279861
2E-B2	18,988,182.33	5.74529 %	348.55042547	1.61314387	0.00000000	0.00000000	0.00000000	0.00000000	1.61314387	0.00000000	329.29279861
2E-B3	18,988,182.33	6.14529 %	348.55042547	1.72545426	0.00000000	0.00000000	0.00000000	0.00000000	1.72545426	0.00000000	329.29279861
2E-B4	18,988,182.33	6.54529 %	348.55042547	1.83776516	0.00000000	0.00000000	0.00000000	0.00000000	1.83776516	0.00000000	329.29279861
2E-C1	18,988,182.33	5.34529 %	1000.00000000	4.30592821	0.00000000	0.00000000	0.00000000	0.00000000	4.30592821	0.00000000	1000.00000000
2E-C2	18,988,182.33	5.74529 %	1000.00000000	4.62815021	0.00000000	0.00000000	0.00000000	0.00000000	4.62815021	0.00000000	1000.00000000
2E-C3	18,988,182.33	6.14529 %	1000.00000000	4.95037273	0.00000000	0.00000000	0.00000000	0.00000000	4.95037273	0.00000000	1000.00000000
2E-C4	18,988,182.33	6.54529 %	1000.00000000	5.27259473	0.00000000	0.00000000	0.00000000	0.00000000	5.27259473	0.00000000	1000.00000000
2E-D1	37,976,364.67	5.34529 %	174.27521269	0.75041648	0.00000000	0.00000000	0.00000000	0.00000000	0.75041648	0.00000000	164.64639926
2E-D2	37,976,364.67	5.74529 %	174.27521269	0.80657194	0.00000000	0.00000000	0.00000000	0.00000000	0.80657194	0.00000000	164.64639926
2E-D3	37,976,364.67	6.14529 %	174.27521269	0.86272713	0.00000000	0.00000000	0.00000000	0.00000000	0.86272713	0.00000000	164.64639926
2E-D4	37,976,364.67	6.54529 %	174.27521269	0.91888258	0.00000000	0.00000000	0.00000000	0.00000000	0.91888258	0.00000000	164.64639926
2E-D5	37,976,364.67	7.04529 %	174.27521269	0.98907677	0.00000000	0.00000000	0.00000000	0.00000000	0.98907677	0.00000000	164.64639926
2E-F1	37,976,364.67	5.34529 %	674.27521256	2.90338059	0.00000000	0.00000000	0.00000000	0.00000000	2.90338059	0.00000000	664.64639913
2E-F2	37,976,364.67	5.74529 %	674.27521256	3.12064704	0.00000000	0.00000000	0.00000000	0.00000000	3.12064704	0.00000000	664.64639913
2E-F3	37,976,364.67	6.14529 %	674.27521256	3.33791349	0.00000000	0.00000000	0.00000000	0.00000000	3.33791349	0.00000000	664.64639913
2E-F4	37,976,364.67	6.54529 %	674.27521256	3.55517994	0.00000000	0.00000000	0.00000000	0.00000000	3.55517994	0.00000000	664.64639913
2E-F5	37,976,364.67	7.04529 %	674.27521256	3.82676307	0.00000000	0.00000000	0.00000000	0.00000000	3.82676307	0.00000000	664.64639913
2X-1	0.00	1.70000 %	174.27521269	0.23866028	0.00000000	0.00000000	0.00000000	0.00000000	0.23866028	0.00000000	164.64639926
2X-2	0.00	1.30000 %	174.27521269	0.18250483	0.00000000	0.00000000	0.00000000	0.00000000	0.18250483	0.00000000	164.64639926
2X-3	0.00	0.90000 %	174.27521269	0.12634964	0.00000000	0.00000000	0.00000000	0.00000000	0.12634964	0.00000000	164.64639926
2X-4	0.00	0.50000 %	174.27521269	0.07019419	0.00000000	0.00000000	0.00000000	0.00000000	0.07019419	0.00000000	164.64639926
2Y-1	0.00	1.70000 %	674.27521282	0.92338249	0.00000000	0.00000000	0.00000000	0.00000000	0.92338249	0.00000000	664.64639913
2Y-2	0.00	1.30000 %	674.27521282	0.70611603	0.00000000	0.00000000	0.00000000	0.00000000	0.70611603	0.00000000	664.64639913
2Y-3	0.00	0.90000 %	674.27521282	0.48884958	0.00000000	0.00000000	0.00000000	0.00000000	0.48884958	0.00000000	664.64639913
2Y-4	0.00	0.50000 %	674.27521282	0.27158313	0.00000000	0.00000000	0.00000000	0.00000000	0.27158313	0.00000000	664.64639913

(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	2,832,661.66
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(1,226,192.23)
Total Deposits	1,606,469.43
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,587,302.77
Total Withdrawals (Pool Distribution Amount)	1,606,469.43
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	45,593,949.12
Total Principal Reduction Cumulative	21,137,233,482.83
Scheduled Principal Current	10,306,977.42
Scheduled Principal Cumulative	1,536,194,619.61
Unscheduled Principal Current	34,060,779.47
Unscheduled Principal Cumulative	19,599,371,851.75
Senior Reduction Amount	39,859,751.02
Subordinate Reduction Amount	4,508,005.87
Calculated Tranche Write-down Amount	1,226,192.23
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	150,479.14
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	31020
Period Reference Pool Removal Loan Count	188
Period Ending Loan Count	30832
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	5,363,450,410.10
Period PIF Loan Count Current	161
PIF Loan Count Cumulative	80969
Period PIF Loan UPB Current	27,627,576.00
PIF Loan UPB Cumulative	19,220,173,927.34
Period Partial Prepayment Amount	2,330,538.18
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	5,405,926.23
Credit Event Amount Cumulative	35,291,959.92
Total Active Modified Loan Count	837
Total Active Modified Loan UPB	201,816,110.61
Libor Rate	4.845290%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.782713%
Subordinate Percentage	11.217287%
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 %	11.220000 %	11.210000 %
2M-1	0.00	0.00	3.750000 %	11.220000 %	11.210000 %
2M-1H	0.00	0.00	3.750000 %	11.220000 %	11.210000 %
2M-2A	0.00	0.00	2.870000 %	11.220000 %	11.210000 %
2M-2B	0.00	0.00	1.980000 %	9.710000 %	9.770000 %
2M-2C	0.00	0.00	1.100000 %	5.380000 %	5.400000 %
2M-2	0.00	0.00	1.100000 %	5.380000 %	5.400000 %
2M-2H	0.00	0.00	1.100000 %	5.380000 %	5.400000 %
2B-1	0.00	0.00	0.500000 %	2.440000 %	2.440000 %
2B-1H	0.00	0.00	0.500000 %	2.440000 %	2.440000 %
2B-2H	1,226,192.23	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	604	108,361,093.44	1.959004 %	2.020362 %
60 Days	154	28,181,162.21	0.499481 %	0.525430 %
90 Days	79	16,250,242.63	0.256227 %	0.302981 %
120 Days	48	8,923,002.23	0.155682 %	0.166367 %
150 Days	48	9,422,084.32	0.155682 %	0.175672 %
180+ Days	306	57,272,874.11	0.992475 %	1.067836 %
Totals	1239	228,410,458.94	4.018552 %	4.258648 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	568	145,213,549.08	150,479.14	0.103626

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	158,003.30	164.59	0.104169
Summary	0090214675	219,093.47	273.87	0.125001
Summary	0090214693	420,248.53	420.56	0.100074
Summary	0090215245	101,769.67	47.42	0.046595
Summary	0090215258	243,864.32	228.62	0.093749
Summary	0090215621	398,237.61	373.35	0.093751
Summary	0090215714	421,756.71	395.40	0.093751
Summary	0090215723	388,095.05	525.55	0.135418
Summary	0090216012	333,468.14	309.85	0.092917
Summary	0090216141	302,498.04	567.18	0.187499
Summary	0090216543	215,514.14	155.35	0.072083
Summary	0090216868	211,978.42	152.80	0.072083
Summary	0090216889	136,341.89	88.08	0.064602
Summary	0090216903	214,172.95	267.72	0.125002
Summary	0090216958	132,287.10	165.36	0.125001
Summary	0090217505	414,833.95	129.64	0.031251
Summary	0090217638	240,525.42	10.39	0.004320
Summary	0090217648	238,231.79	165.87	0.069625
Summary	0090217688	249,271.68	111.96	0.044915
Summary	0090217928	299,486.53	187.18	0.062500
Summary	0090217980	256,012.90	160.01	0.062501
Summary	0090218066	208,054.61	261.36	0.125621
Summary	0090218935	272,262.01	33.77	0.012403
Summary	0090219266	172,358.74	172.07	0.099832
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	325,962.25	475.36	0.145833
Summary	0090219840	192,775.42	140.57	0.072919
Summary	0090219896	350,191.62	729.57	0.208335
Summary	0090220107	116,064.03	60.45	0.052083
Summary	0090220188	393,804.46	820.43	0.208334
Summary	0090220321	209,119.69	326.75	0.156250
Summary	0090220417	270,286.51	253.39	0.093749
Summary	0090220470	419,616.73	480.81	0.114583
Summary	0090220778	188,899.95	45.19	0.023923
Summary	0090221111	428,566.33	137.48	0.032079
Summary	0090221174	136,703.48	89.80	0.065690
Summary	0090221407	412,624.44	535.67	0.129820
Summary	0090221834	166,916.52	295.58	0.177083
Summary	0090221888	71,346.51	104.05	0.145838
Summary	0090221941	341,135.43	390.88	0.114582
Summary	0090222064	451,224.97	470.03	0.104168
Summary	0090222107	124,479.02	155.60	0.125001
Summary	0090222200	142,676.80	80.49	0.056414
Summary	0090222714	192,505.20	240.63	0.124999
Summary	0090222855	432,913.79	315.67	0.072918
Summary	0090223201	334,201.08	452.56	0.135415
Summary	0090223213	169,296.02	43.47	0.025677
Summary	0090223460	177,785.64	203.71	0.114582
Summary	0090223681	186,321.09	49.62	0.026631
Summary	0090223694	109,135.73	113.68	0.104164
Summary	0090223706	196,670.64	245.84	0.125001
Summary	0090223719	433,690.98	813.17	0.187500
Summary	0090223903	72,225.68	60.19	0.083336
Summary	0090224377	167,688.09	157.21	0.093751
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224881	139,008.75	43.44	0.031250
Summary	0090225915	115,007.23	143.76	0.125001
Summary	0090225924	205,061.45	318.70	0.155417
Summary	0090226077	178,518.45	353.32	0.197918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090226539	230,001.45	263.54	0.114582
Summary	0090226843	241,508.15	327.04	0.135416
Summary	0090227022	125,967.06	13.12	0.010415
Summary	0090227067	140,587.88	102.51	0.072915
Summary	0090227219	362,014.02	377.10	0.104167
Summary	0090228006	149,112.95	201.92	0.135414
Summary	0090228048	173,633.08	235.13	0.135418
Summary	0090228235	153,062.00	107.67	0.070344
Summary	0090228260	201,964.85	231.42	0.114584
Summary	0090228658	231,977.68	144.99	0.062502
Summary	0090228676	320,702.76	334.07	0.104168
Summary	0090228868	668,835.07	1,261.09	0.188550
Summary	0090229095	296,598.31	216.27	0.072917
Summary	0090229165	216,632.93	361.05	0.166664
Summary	0090229212	229,287.63	150.15	0.065485
Summary	0090229562	440,633.27	489.18	0.111017
Summary	0090229768	189,952.60	82.67	0.043521
Summary	0090230204	227,707.86	175.07	0.076884
Summary	0090230573	209,430.79	261.79	0.125001
Summary	0090230739	117,282.36	158.82	0.135417
Summary	0090230781	155,076.49	95.71	0.061718
Summary	0090230815	157,774.13	147.91	0.093748
Summary	0090230864	181,053.14	80.11	0.044247
Summary	0090230911	251,452.57	42.41	0.016866
Summary	0090231111	111,790.73	27.69	0.024769
Summary	0090231384	220,064.05	148.41	0.067439
Summary	0090231554	80,174.18	133.62	0.166662
Summary	0090231693	386,101.78	395.82	0.102517
Summary	0090231859	116,955.04	97.46	0.083331
Summary	0090232058	428,217.50	133.82	0.031250
Summary	0090232111	157,180.94	102.74	0.065364
Summary	0090232180	170,832.55	45.08	0.026388
Summary	0090232293	50,189.89	94.11	0.187508
Summary	0090232483	139,612.71	174.52	0.125003

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Apr-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090232752	319,132.33	265.94	0.083332
Summary	0090232800	344,737.61	502.74	0.145833
Summary	0090232860	126,972.40	132.26	0.104164
Summary	0090233039	158,593.68	75.05	0.047322
Summary	0090233491	372,865.97	155.36	0.041666
Summary	0090233560	611,427.77	891.67	0.145834
Summary	0090233832	353,518.72	441.90	0.125000
Summary	0090233914	179,227.51	317.38	0.177082
Summary	0090234156	107,471.42	177.66	0.165309
Summary	0090234414	135,788.86	113.16	0.083335
Summary	0090234671	215,204.14	108.25	0.050301
Summary	0090235100	240,209.01	125.11	0.052084
Summary	0090235302	320,232.81	233.50	0.072916
Summary	0090235541	262,302.90	245.91	0.093750
Summary	0090235617	124,082.87	168.03	0.135418
Summary	0090235628	243,957.30	429.97	0.176248
Summary	0090236080	383,198.79	395.97	0.103333
Summary	0090236659	173,689.80	66.87	0.038500
Summary	0090237010	416,828.75	494.98	0.118749
Summary	0090237386	261,368.63	353.94	0.135418
Summary	0090237466	404,821.61	590.36	0.145832
Summary	0090237769	441,314.48	247.25	0.056026
Summary	0090237942	364,871.21	418.08	0.114583
Summary	0090237996	418,236.34	324.11	0.077494
Summary	0090238418	293,122.99	122.13	0.041665
Summary	0090238794	173,238.93	162.41	0.093749
Summary	0090238939	138,577.45	158.79	0.114586
Summary	0090239050	426,395.95	532.99	0.124999
Summary	0090239065	356,948.57	260.28	0.072918
Summary	0090239193	207,854.55	287.11	0.138130
Summary	0090239356	154,616.14	49.52	0.032028
Summary	0090239376	59,174.10	55.48	0.093757
Summary	0090239554	230,767.10	192.31	0.083335
Summary	0090239580	148,232.28	154.41	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090239739	131,255.58	21.21	0.016159
Summary	0090240181	135,375.83	183.32	0.135416
Summary	0090240191	288,550.25	272.31	0.094372
Summary	0090240373	311,927.72	617.36	0.197918
Summary	0090240649	147,032.03	137.84	0.093748
Summary	0090240879	404,127.89	420.97	0.104168
Summary	0090240915	173,892.05	199.25	0.114583
Summary	0090241200	228,200.13	96.03	0.042081
Summary	0090241532	661,324.50	619.99	0.093750
Summary	0090241630	180,602.20	263.38	0.145834
Summary	0090241846	188,921.64	196.79	0.104165
Summary	0090241928	93,309.31	145.80	0.156255
Summary	0090242090	405,994.19	380.62	0.093750
Summary	0090242269	419,970.55	481.22	0.114584
Summary	0090242442	157,318.32	180.26	0.114583
Summary	0090242469	163,181.34	237.97	0.145832
Summary	0090242560	77,403.39	96.75	0.124995
Summary	0090242572	197,125.01	90.59	0.045956
Summary	0090242661	346,881.18	216.80	0.062500
Summary	0090242835	408,018.14	595.03	0.145834
Summary	0090242997	411,685.06	428.84	0.104167
Summary	0090243396	329,131.65	342.85	0.104168
Summary	0090243477	106,987.87	122.59	0.114583
Summary	0090243658	434,387.08	633.48	0.145833
Summary	0090243679	335,694.49	500.96	0.149231
Summary	0090243681	231,167.23	144.48	0.062500
Summary	0090244155	130,414.53	61.51	0.047165
Summary	0090245010	182,008.28	117.15	0.064365
Summary	0090245579	288,409.05	226.97	0.078697
Summary	0090245610	115,375.32	144.22	0.125001
Summary	0090245849	152,865.84	70.80	0.046315
Summary	0090246595	329,906.33	240.56	0.072918
Summary	0090246834	311,595.71	649.16	0.208334
Summary	0090247205	365,798.25	381.04	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090247207	302,399.15	295.44	0.097699
Summary	0090247265	315,708.12	460.41	0.145834
Summary	0090247921	280,262.05	350.33	0.125001
Summary	0090247933	121,262.13	113.68	0.093747
Summary	0090248046	337,141.02	523.97	0.155416
Summary	0090248187	171,665.54	214.58	0.124999
Summary	0090248191	325,368.50	440.60	0.135416
Summary	0090248419	312,569.10	227.91	0.072915
Summary	0090248461	227,001.13	260.11	0.114585
Summary	0090248695	263,314.56	34.18	0.012981
Summary	0090249259	203,770.72	233.49	0.114585
Summary	0090249587	446,667.20	604.86	0.135416
Summary	0090249608	411,984.16	557.90	0.135418
Summary	0090249621	122,872.94	153.59	0.124999
Summary	0090249733	363,257.84	340.55	0.093749
Summary	0090249860	439,845.74	549.81	0.125001
Summary	0090250288	212,412.03	265.52	0.125002
Summary	0090250319	132,282.77	192.91	0.145832
Summary	0090250534	484,523.91	377.52	0.077916
Summary	0090250981	227,571.44	260.76	0.114584
Summary	0090251184	80,659.88	17.94	0.022242
Summary	0090251788	76,663.90	151.73	0.197916
Summary	0090251894	76,787.70	25.45	0.033143
Summary	0090251921	292,255.46	515.10	0.176250
Summary	0090252060	309,399.28	153.94	0.049754
Summary	0090252563	104,294.69	31.12	0.029839
Summary	0090252668	237,653.25	198.04	0.083331
Summary	0090252870	306,242.11	419.71	0.137052
Summary	0090253124	246,812.90	404.92	0.164059
Summary	0090253179	433,017.32	315.74	0.072916
Summary	0090253311	271,418.55	312.28	0.115055
Summary	0090253580	171,119.14	239.34	0.139867
Summary	0090253765	263,038.49	274.00	0.104167
Summary	0090253903	338,404.48	528.76	0.156251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090254285	396,592.06	601.93	0.151776
Summary	0090254544	238,994.29	222.07	0.092919
Summary	0090254831	201,048.78	155.84	0.077514
Summary	0090254914	346,144.99	144.23	0.041668
Summary	0090254915	286,960.78	358.70	0.125000
Summary	0090254994	197,742.83	41.20	0.020835
Summary	0090255002	299,588.69	405.69	0.135416
Summary	0090255509	425,161.08	891.56	0.209699
Summary	0090255734	102,257.43	85.21	0.083329
Summary	0090255775	363,003.23	82.42	0.022705
Summary	0090255797	234,659.82	337.94	0.144013
Summary	0090255889	348,577.55	104.58	0.030002
Summary	0090256109	163,583.52	89.88	0.054944
Summary	0090256306	258,752.33	186.52	0.072084
Summary	0090256639	168,377.05	44.93	0.026684
Summary	0090256788	243,614.93	304.52	0.125001
Summary	0090257412	313,279.75	358.97	0.114584
Summary	0090257421	282,615.03	380.35	0.134582
Summary	0090258367	419,628.83	568.25	0.135417
Summary	0090258756	165,610.05	70.86	0.042787
Summary	0090259395	294,307.68	429.20	0.145834
Summary	0090260003	141,920.95	54.53	0.038423
Summary	0090260044	118,911.69	148.64	0.125000
Summary	0090260237	292,954.55	152.58	0.052083
Summary	0090260955	461,228.66	624.58	0.135417
Summary	0090261628	114,292.13	119.05	0.104163
Summary	0090262201	104,047.34	169.82	0.163214
Summary	0090262782	239,550.09	499.06	0.208332
Summary	0090263325	146,435.54	167.79	0.114583
Summary	0090263416	250,603.70	208.84	0.083335
Summary	0090263571	117,013.41	134.08	0.114585
Summary	0090263786	338,642.87	388.03	0.114584
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	341,344.39	138.10	0.040458

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090264607	142,404.26	118.67	0.083333
Summary	0090264801	287,603.27	269.63	0.093751
Summary	0090265118	363,459.32	302.88	0.083333
Summary	0090265154	435,040.49	679.75	0.156250
Summary	0090265164	141,710.47	295.23	0.208333
Summary	0090265232	112,558.53	155.91	0.138515
Summary	0090265315	402,006.78	574.69	0.142955
Summary	0090265392	364,578.68	303.82	0.083335
Summary	0090265562	114,118.99	93.83	0.082221
Summary	0090265733	88,265.53	101.14	0.114586
Summary	0090265863	201,725.99	273.17	0.135416
Summary	0090266377	339,893.37	177.03	0.052084
Summary	0090266521	119,178.54	48.76	0.040913
Summary	0090266684	202,539.26	210.98	0.104167
Summary	0090266806	436,687.90	649.35	0.148699
Summary	0090266892	171,530.15	214.41	0.124998
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267523	328,202.64	210.87	0.064250
Summary	0090267550	278,641.59	232.20	0.083333
Summary	0090268015	218,646.97	341.64	0.156252
Summary	0090268101	189,610.79	50.14	0.026444
Summary	0090268114	336,411.33	245.30	0.072917
Summary	0090268220	367,570.45	379.82	0.103333
Summary	0090268292	171,418.60	178.32	0.104026
Summary	0090269392	351,158.67	146.32	0.041668
Summary	0090269494	229,158.61	94.18	0.041098
Summary	0090269591	219,799.46	297.65	0.135419
Summary	0090269638	379,733.37	335.08	0.088241
Summary	0090269728	258,685.40	323.36	0.125001
Summary	0090269823	346,127.75	107.11	0.030945
Summary	0090270029	130,686.69	51.24	0.039208
Summary	0090270462	100,624.31	52.41	0.052085
Summary	0090270858	197,233.87	265.50	0.134612
Summary	0090271445	525,299.04	610.50	0.116220

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090271469	167,342.13	122.02	0.072916
Summary	0090271506	385,465.80	481.83	0.124999
Summary	0090271653	230,604.05	336.30	0.145834
Summary	0090271718	87,518.48	54.70	0.062501
Summary	0090271799	403,563.21	230.89	0.057213
Summary	0090271935	422,976.21	660.90	0.156250
Summary	0090272228	491,205.51	614.01	0.125001
Summary	0090272294	161,577.98	117.82	0.072918
Summary	0090272367	146,485.17	289.92	0.197918
Summary	0090272790	187,647.03	312.75	0.166669
Summary	0090273057	229,195.13	238.74	0.104165
Summary	0090273234	384,821.05	481.03	0.125001
Summary	0090273651	264,379.99	550.79	0.208333
Summary	0090273705	99,541.54	134.80	0.135421
Summary	0090273750	133,042.24	77.76	0.058448
Summary	0090273803	284,493.45	344.95	0.121251
Summary	0090273804	354,994.92	546.53	0.153954
Summary	0090274114	182,340.26	113.96	0.062499
Summary	0090274189	542,965.72	586.76	0.108066
Summary	0090274357	143,596.64	72.78	0.050684
Summary	0090274976	283,140.85	81.05	0.028625
Summary	0090275485	105,743.16	68.29	0.064581
Summary	0090275873	211,514.44	230.02	0.108749
Summary	0090275969	260,904.01	190.24	0.072916
Summary	0090276734	441,132.22	235.57	0.053401
Summary	0090276795	282,000.66	29.38	0.010418
Summary	0090277080	250,751.61	496.28	0.197917
Summary	0090277123	388,459.64	606.97	0.156250
Summary	0090277433	237,264.87	129.94	0.054766
Summary	0090277532	223,237.20	232.54	0.104167
Summary	0090277855	147,095.29	199.19	0.135416
Summary	0090279076	139,541.50	58.39	0.041844
Summary	0090279308	343,374.12	357.68	0.104166
Summary	0090279513	66,552.42	100.53	0.151054

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090279690	97,923.97	112.20	0.114579
Summary	0090279774	94,060.29	156.77	0.166670
Summary	0090279777	189,381.32	355.09	0.187500
Summary	0090280456	156,479.36	228.20	0.145834
Summary	0090280806	144,151.62	165.17	0.114581
Summary	0090281259	325,573.66	271.31	0.083333
Summary	0090281272	363,385.78	416.38	0.114583
Summary	0090281633	340,065.56	212.54	0.062500
Summary	0090282141	157,796.50	115.06	0.072917
Summary	0090282209	156,156.90	211.46	0.135415
Summary	0090282286	260,720.27	434.53	0.166665
Summary	0090282411	227,188.00	260.32	0.114584
Summary	0090282412	175,329.46	85.30	0.048651
Summary	0090282503	167,342.69	245.17	0.146508
Summary	0090282926	148,202.19	123.50	0.083332
Summary	0090283529	608,555.02	570.52	0.093750
Summary	0090283705	290,135.99	181.33	0.062498
Summary	0090283789	162,675.93	355.85	0.218748
Summary	0090283984	552,473.95	564.91	0.102251
Summary	0090284478	118,411.50	37.00	0.031247
Summary	0090284536	149,021.24	88.45	0.059354
Summary	0090284993	214,196.91	231.35	0.108008
Summary	0090285036	226,799.89	259.87	0.114581
Summary	0090285447	212,443.06	217.52	0.102390
Summary	0090285733	134,564.26	125.03	0.092915
Summary	0090286161	256,501.56	240.47	0.093750
Summary	0090286194	169,601.07	265.00	0.156249
Summary	0090286377	232,917.09	460.98	0.197916
Summary	0090286980	333,316.87	277.76	0.083332
Summary	0090287025	357,830.67	338.39	0.094567
Summary	0090287275	391,351.34	407.66	0.104167
Summary	0090287307	325,924.45	302.84	0.092917
Summary	0090287503	420,150.47	355.91	0.084710
Summary	0090287674	142,183.12	148.11	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090287740	286,006.29	595.85	0.208335
Summary	0090287743	385,309.88	280.96	0.072918
Summary	0090287833	237,554.00	1.70	0.000716
Summary	0090288052	94,256.01	39.27	0.041663
Summary	0090288408	165,449.44	68.94	0.041668
Summary	0090288445	404,353.62	463.32	0.114583
Summary	0090288885	523,444.31	763.36	0.145834
Summary	0090289138	324,328.57	101.35	0.031249
Summary	0090289623	545,492.67	681.87	0.125001
Summary	0090289822	254,275.53	211.90	0.083335
Summary	0090289860	436,913.66	409.61	0.093751
Summary	0090290043	241,099.44	85.56	0.035487
Summary	0090290298	233,384.70	121.55	0.052081
Summary	0090290426	161,024.44	201.28	0.125000
Summary	0090290801	71,473.86	11.27	0.015768
Summary	0090290851	306,855.87	383.57	0.125000
Summary	0090290995	285,942.88	357.43	0.125000
Summary	0090291024	322,025.69	402.53	0.124999
Summary	0090291213	147,556.49	230.56	0.156252
Summary	0090291329	285,980.71	208.53	0.072918
Summary	0090291381	182,996.77	190.62	0.104166
Summary	0090291432	424,810.94	619.68	0.145872
Summary	0090291442	410,173.32	299.08	0.072916
Summary	0090292068	137,702.92	71.72	0.052083
Summary	0090292361	148,203.78	169.82	0.114585
Summary	0090292495	325,207.32	187.92	0.057785
Summary	0090292556	277,160.97	230.97	0.083334
Summary	0090293071	94,073.25	33.58	0.035696
Summary	0090293134	130,424.46	176.62	0.135419
Summary	0090293348	451,397.60	502.94	0.111418
Summary	0090293936	122,133.52	127.22	0.104165
Summary	0090293994	340,493.62	354.68	0.104166
Summary	0090294205	149,519.27	46.72	0.031247
Summary	0090295155	322,230.31	402.79	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090295671	353,784.36	483.95	0.136792
Summary	0090295727	374,100.19	350.72	0.093750
Summary	0090296707	273,164.59	170.73	0.062501
Summary	0090296711	129,182.95	62.30	0.048226
Summary	0090297480	113,870.69	47.45	0.041670
Summary	0090297503	403,845.00	631.01	0.156251
Summary	0090297532	363,318.59	719.07	0.197917
Summary	0090297649	285,503.88	103.87	0.036381
Summary	0090298094	138,991.25	130.30	0.093747
Summary	0090299051	281,854.75	361.09	0.128112
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299483	337,027.81	351.07	0.104166
Summary	0090299529	333,258.91	486.00	0.145833
Summary	0090299629	352,942.62	250.00	0.070833
Summary	0090299892	223,357.85	372.26	0.166665
Summary	0090300049	170,002.78	212.50	0.124998
Summary	0090300238	611,432.43	382.15	0.062501
Summary	0090300239	366,339.11	534.24	0.145832
Summary	0090300653	362,845.96	415.76	0.114583
Summary	0090301132	269,178.02	340.29	0.126418
Summary	0090301487	316,642.90	263.87	0.083334
Summary	0090301671	100,724.73	146.89	0.145833
Summary	0090302103	437,137.88	364.28	0.083333
Summary	0090302203	412,244.34	271.87	0.065949
Summary	0090302753	165,775.33	155.41	0.093747
Summary	0090303136	292,625.78	121.93	0.041668
Summary	0090303262	314,743.50	426.22	0.135418
Summary	0090303296	138,134.69	101.28	0.073320
Summary	0090303349	546,765.86	455.64	0.083334
Summary	0090304031	128,286.41	187.08	0.145830
Summary	0090304495	203,191.13	275.15	0.135414
Summary	0090304624	266,081.24	102.61	0.038563
Summary	0090304806	301,553.83	188.47	0.062500
Summary	0090305455	150,155.23	187.69	0.124997

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090306836	175,221.24	18.25	0.010415
Summary	0090307127	307,218.07	77.31	0.025165
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308197	303,745.14	411.32	0.135416
Summary	0090308282	305,336.97	349.87	0.114585
Summary	0090308474	323,497.33	336.98	0.104168
Summary	0090308673	356,800.12	297.33	0.083332
Summary	0090308919	85,254.10	14.44	0.016938
Summary	0090309137	136,324.66	107.92	0.079164
Summary	0090309716	438,518.67	776.54	0.177083
Summary	0090309896	378,904.68	552.57	0.145834
Summary	0090310306	128,141.90	186.87	0.145831
Summary	0090310322	369,908.04	616.51	0.166666
Summary	0090310385	189,880.78	197.79	0.104165
Summary	0090310395	498,454.87	920.11	0.184592
Summary	0090310460	481,773.12	264.18	0.054835
Summary	0090310523	269,121.60	86.46	0.032127
Summary	0090311050	290,881.75	333.30	0.114583
Summary	0090311322	148,891.24	279.17	0.187499
Summary	0090311336	123,444.86	90.01	0.072915
Summary	0090311530	204,455.13	191.05	0.093443
Summary	0090312137	261,240.06	299.34	0.114584
Summary	0090312149	172,445.92	89.82	0.052086
Summary	0090312287	320,842.03	233.95	0.072918
Summary	0090312432	212,415.21	342.63	0.161302
Summary	0090313130	151,293.85	141.84	0.093751
Summary	0090313200	215,602.08	202.13	0.093751
Summary	0090313552	177,549.15	147.96	0.083335
Summary	0090313614	314,985.59	262.93	0.083474
Summary	0090314417	366,663.14	305.55	0.083333
Summary	0090314570	307,071.75	90.09	0.029338
Summary	0090314737	146,064.32	30.43	0.020833
Summary	0090314758	294,283.21	337.20	0.114583
Summary	0090315037	223,234.03	186.03	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090315187	291,581.57	273.41	0.093768
Summary	0090315404	181,474.79	226.84	0.124998
Summary	0090316014	199,128.68	123.38	0.061960
Summary	0090316380	271,588.06	282.90	0.104165
Summary	0090316706	246,897.34	488.65	0.197916
Summary	0090316747	288,396.80	270.37	0.093749
Summary	0090316781	90,576.52	57.02	0.062952
Summary	0090317033	176,152.71	238.54	0.135417
Summary	0090317078	399,987.89	83.33	0.020833
Summary	0090317144	135,943.96	109.73	0.080717
Summary	0090317689	57,187.39	50.52	0.088341
Summary	0090317739	132,447.63	165.56	0.125000
Summary	0090318787	257,082.53	482.03	0.187500
Summary	0090319654	130,662.45	108.89	0.083337
Summary	0090319985	255,636.75	372.80	0.145832
Summary	0090320116	144,724.06	120.60	0.083331
Summary	0090320366	325,088.91	237.04	0.072915
Summary	0090320451	99,398.79	72.48	0.072918
Summary	0090320611	432,121.01	219.79	0.050863
Summary	0090320683	338,546.32	564.24	0.166666
Summary	0090320694	133,769.78	236.88	0.177080
Summary	0090320955	55,222.86	63.28	0.114590
Summary	0090321188	186,027.49	52.38	0.028157
Summary	0090321199	100,646.74	47.81	0.047503
Summary	0090321268	418,599.74	43.60	0.010416
Summary	0090321913	121,128.12	48.42	0.039974
Summary	0090321940	623,318.90	579.17	0.092917
Summary	0090322342	197,144.94	205.36	0.104167
Summary	0090322438	390,367.06	569.29	0.145835
Summary	0090322850	211,878.26	242.78	0.114585
Summary	0090323507	87,598.63	156.17	0.178279
Summary	0090323608	251,442.16	288.11	0.114583
Summary	0090323679	386,718.38	322.27	0.083335
Summary	0090323790	182,742.37	114.21	0.062498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090323993	381,067.17	516.03	0.135417
Summary	0090324365	197,075.71	168.34	0.085419
Summary	0090324470	280,767.28	116.99	0.041668
Summary	0090324586	325,475.42	372.94	0.114583
Summary	0090324649	238,157.42	304.19	0.127726
Summary	0090324846	115,248.04	120.05	0.104167
Summary	0090325187	136,124.09	4.87	0.003578
Summary	0090325980	281,171.68	263.60	0.093751
Summary	0090326004	368,887.82	422.68	0.114582
Summary	0090326051	422,186.97	618.73	0.146554
Summary	0090326091	304,430.85	507.38	0.166665
Summary	0090326160	236,175.26	319.82	0.135416
Summary	0090326474	422,564.96	396.15	0.093749
Summary	0090326719	103,443.24	59.09	0.057123
Summary	0090326968	373,417.89	122.64	0.032843
Summary	0090326972	286,145.70	578.05	0.202012
Summary	0090327560	262,141.23	300.37	0.114583
Summary	0090327768	344,401.70	140.63	0.040833
Summary	0090328154	254,845.86	159.28	0.062501
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	372,871.18	183.82	0.049299
Summary	0090328612	285,966.24	446.82	0.156249
Summary	0090329052	220,035.60	160.44	0.072915
Summary	0090329238	143,514.39	209.29	0.145832
Summary	0090329353	68,848.57	107.58	0.156256
Summary	0090329501	232,411.14	48.42	0.020834
Summary	0090329608	142,718.04	111.62	0.078210
Summary	0090330115	161,217.80	216.05	0.134011
Summary	0090330357	274,608.53	502.27	0.182904
Summary	0090330429	157,031.15	179.93	0.114582
Summary	0090330855	372,714.10	427.07	0.114584
Summary	0090331177	312,563.48	252.34	0.080732
Summary	0090331206	149,827.67	91.01	0.060743
Summary	0090331717	254,232.72	291.31	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090331818	468,836.03	781.39	0.166666
Summary	0090331954	378,219.70	551.57	0.145833
Summary	0090332217	379,053.48	473.82	0.125001
Summary	0090333231	247,589.07	335.28	0.135418
Summary	0090333645	263,144.25	246.70	0.093751
Summary	0090334318	77,186.57	48.24	0.062498
Summary	0090334645	364,235.34	455.29	0.124999
Summary	0090334737	292,790.06	365.99	0.125001
Summary	0090335099	172,841.89	216.05	0.124999
Summary	0090335160	326,293.28	305.90	0.093750
Summary	0090335259	171,952.80	250.76	0.145831
Summary	0090335267	276,897.36	317.28	0.114584
Summary	0090335339	163,309.20	29.10	0.017819
Summary	0090335725	156,135.77	42.37	0.027137
Summary	0090335940	253,585.41	235.62	0.092915
Summary	0090336263	246,581.80	179.80	0.072917
Summary	0090336428	200,613.57	271.66	0.135415
Summary	0090336430	306,503.83	520.06	0.169675
Summary	0090336490	139,136.78	173.92	0.124999
Summary	0090336536	184,877.67	250.36	0.135419
Summary	0090336554	69,433.37	94.02	0.135410
Summary	0090336600	334,197.66	278.50	0.083334
Summary	0090336877	321,027.74	300.96	0.093749
Summary	0090337040	202,955.23	321.07	0.158197
Summary	0090337084	295,508.86	123.13	0.041667
Summary	0090337325	591,292.21	923.89	0.156249
Summary	0090337476	209,323.21	253.63	0.121167
Summary	0090338070	467,105.38	589.73	0.126252
Summary	0090338343	297,525.78	185.95	0.062499
Summary	0090338445	182,120.16	208.68	0.114584
Summary	0090338579	276,792.80	317.16	0.114584
Summary	0090338629	305,411.40	115.89	0.037946
Summary	0090338768	274,261.95	342.83	0.125001
Summary	0090338852	182,751.06	67.13	0.036733

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090339125	259,761.36	216.47	0.083334
Summary	0090339862	170,821.86	45.76	0.026788
Summary	0090340023	317,464.59	198.42	0.062501
Summary	0090340167	135,948.09	212.42	0.156251
Summary	0090340289	607,171.48	822.21	0.135416
Summary	0090340553	78,019.56	32.05	0.041079
Summary	0090340931	561,385.07	701.73	0.125000
Summary	0090340964	290,479.61	332.84	0.114583
Summary	0090340984	216,640.92	361.07	0.166667
Summary	0090341401	190,711.87	357.58	0.187498
Summary	0090341527	449,065.14	748.44	0.166666
Summary	0090341593	239,815.09	356.44	0.148631
Summary	0090341617	232,705.89	95.56	0.041065
Summary	0090341885	364,837.75	342.04	0.093751
Summary	0090342211	159,608.00	166.26	0.104168
Summary	0090342442	69,725.19	58.10	0.083327
Summary	0090342724	227,626.94	355.67	0.156251
Summary	0090342879	216,790.74	248.41	0.114585
Summary	0090343181	82,242.79	68.54	0.083339
Summary	0090344069	158,430.23	231.04	0.145831
Summary	0090344700	61,225.17	108.42	0.177084
Summary	0090344942	199,640.71	228.75	0.114581
Summary	0090345301	203,903.30	276.12	0.135417
Summary	0090345446	165,620.97	47.44	0.028644
Summary	0090345656	303,230.48	536.97	0.177083
Summary	0090345668	60,339.99	75.42	0.124992
Summary	0090346313	332,702.00	554.50	0.166666
Summary	0090346396	91,275.96	60.82	0.066633
Summary	0090346709	412,224.25	39.50	0.009582
Summary	0090346812	215,867.29	292.32	0.135417
Summary	0090347278	153,634.11	176.04	0.114584
Summary	0090347418	405,528.64	89.86	0.022159
Summary	0090347462	375,837.64	414.92	0.110399

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
27	5,405,926.23	1,189,497.20	22.004

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090216310	190,454.98	72,112.12	37.863
0090229873	114,538.66	20,510.93	17.907
0090231422	89,193.69	3,754.42	4.209
0090237593	541,019.66	148,966.84	27.534
0090239441	279,709.82	89,371.27	31.951
0090239872	72,271.05	28,682.84	39.688
0090243035	387,422.79	80,141.54	20.686
0090243212	116,190.02	(26,042.99)	(22.414)
0090250478	116,751.81	127,207.91	108.956
0090257525	130,411.26	(4,856.33)	(3.724)
0090262444	204,919.64	34,514.58	16.843
0090262771	255,513.70	152,819.62	59.809
0090263475	109,859.57	3,559.63	3.240
0090266084	63,005.51	8,355.30	13.261
0090273696	63,506.62	4,129.19	6.502
0090281661	319,642.16	58,439.80	18.283
0090283314	208,720.28	58,652.60	28.101
0090284110	156,899.03	35,555.43	22.661
0090300519	318,216.06	70,563.25	22.175
0090301588	125,512.30	10,738.36	8.556

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	1,006,943.83	36,695.03	173,756.49	17.256

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090242783	128,339.62	6,872.11	43,766.00	34.102
0090299655	281,724.37	10,085.15	44,319.63	15.732
0090307581	223,959.93	11,096.22	(3,311.96)	(1.479)
0090344113	275,230.99	323.81	84,068.00	30.545
0090345572	97,688.92	8,317.74	4,914.82	5.031

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Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090307567	327,169.37	71,105.83	21.734
0090310475	209,227.85	15,558.09	7.436
0090322413	99,099.72	30,074.76	30.348
0090324066	408,187.04	15,760.15	3.861
0090327344	178,533.03	42,867.73	24.011
0090341325	32,021.19	(7,240.91)	(22.613)
0090344961	287,929.42	44,195.24	15.349

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
182	35,291,959.92	1,667,011.48	4.723

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	8,432.04	2.055
0090229422	60,470.95	11,615.39	19.208
0090229873	114,538.66	20,510.93	17.907

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090245957	70,065.14	589.45	0.841
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	1,860.27	1.629
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(6,591.99)	(7.885)
0090250263	206,335.18	897.78	0.435
0090250349	115,377.48	749.47	0.650
0090250478	116,751.81	127,207.91	108.956
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
0090262771	255,513.70	152,819.62	59.809
0090263130	196,445.47	4,107.25	2.091
0090263475	109,859.57	3,559.63	3.240

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Apr-2023
 06-Apr-2023 9:48:12 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
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)

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Credit-Linked Notes

Series 2018-C02



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090286775	88,346.79	520.66	0.589
0090290518	243,245.99	(64,702.70)	(26.600)
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	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	44,319.63	15.732
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)
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	92,323.85	33.982
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	30,074.76	30.348
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
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Apr-2023
 06-Apr-2023 9:48:12 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	26,719.91	20.476
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	32	6,412,870.06	1,226,192.23	0.023 %	0	0.00	0.00	0.000 %	32	6,412,870.06	1,226,192.23	0.023 %

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	0090216310	197,000.00	4.625 %	TX	90.00	360	190,454.98	03/31/2023	72,112.12	72,112.12
Summary	0090229873	111,000.00	3.750 %	NC	97.00	360	114,538.66	03/31/2023	20,510.93	20,510.93
Summary	0090231422	94,000.00	4.750 %	FL	97.00	360	89,193.69	03/31/2023	3,754.42	3,754.42
Summary	0090237593	551,000.00	3.875 %	CA	95.00	360	541,019.66	03/31/2023	148,966.84	148,966.84
Summary	0090239441	250,000.00	3.875 %	CO	90.00	360	279,709.82	03/31/2023	89,371.27	89,371.27
Summary	0090239872	75,000.00	3.125 %	AR	89.00	360	72,271.05	03/31/2023	28,682.84	28,682.84
Summary	0090242783	135,000.00	4.250 %	IL	97.00	360	128,339.62	11/30/2022	6,872.11	43,766.00
Summary	0090243035	419,000.00	4.500 %	CA	90.00	360	387,422.79	03/31/2023	80,141.54	80,141.54
Summary	0090243212	121,000.00	4.500 %	KS	97.00	360	116,190.02	03/31/2023	(26,042.99)	(26,042.99)
Summary	0090250478	123,000.00	4.000 %	CA	95.00	360	116,751.81	03/31/2023	127,207.91	127,207.91
Summary	0090257525	140,000.00	4.000 %	MI	90.00	360	130,411.26	03/31/2023	(4,856.33)	(4,856.33)
Summary	0090262444	211,000.00	5.875 %	CA	95.00	360	204,919.64	03/31/2023	34,514.58	34,514.58
Summary	0090262771	267,000.00	4.250 %	IL	92.00	360	255,513.70	03/31/2023	152,819.62	152,819.62
Summary	0090263475	111,000.00	4.500 %	TX	89.00	360	109,859.57	03/31/2023	3,559.63	3,559.63
Summary	0090266084	64,000.00	6.000 %	NC	95.00	360	63,005.51	03/31/2023	8,355.30	8,355.30
Summary	0090273696	68,000.00	5.250 %	GA	95.00	360	63,506.62	03/31/2023	4,129.19	4,129.19
Summary	0090281661	333,000.00	4.750 %	TX	95.00	360	319,642.16	03/31/2023	58,439.80	58,439.80
Summary	0090283314	219,000.00	2.875 %	CA	95.00	360	208,720.28	03/31/2023	58,652.60	58,652.60
Summary	0090284110	155,000.00	3.625 %	IN	97.00	360	156,899.03	03/31/2023	35,555.43	35,555.43
Summary	0090299655	292,000.00	4.375 %	CT	90.00	360	281,724.37	11/30/2022	10,085.15	44,319.63
Summary	0090300519	339,000.00	4.000 %	MI	81.00	360	318,216.06	03/31/2023	70,563.25	70,563.25
Summary	0090301588	131,000.00	4.000 %	WI	90.00	360	125,512.30	03/31/2023	10,738.36	10,738.36

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Apr-2023
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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	0090307567	350,000.00	4.375 %	TX	95.00	360	327,169.37	03/31/2023	71,105.83	71,105.83
Summary	0090307581	233,000.00	4.250 %	PA	95.00	360	223,959.93	02/28/2023	11,096.22	(3,311.96)
Summary	0090310475	218,000.00	4.125 %	MD	97.00	360	209,227.85	03/31/2023	15,558.09	15,558.09
Summary	0090322413	97,000.00	3.750 %	SC	97.00	360	99,099.72	03/31/2023	30,074.76	30,074.76
Summary	0090324066	423,000.00	4.250 %	WA	95.00	360	408,187.04	03/31/2023	15,760.15	15,760.15
Summary	0090327344	186,000.00	4.375 %	MA	95.00	360	178,533.03	03/31/2023	42,867.73	42,867.73
Summary	0090341325	34,000.00	5.250 %	PA	85.00	360	32,021.19	03/31/2023	(7,240.91)	(7,240.91)
Summary	0090344113	251,000.00	3.125 %	LA	95.00	360	275,230.99	11/30/2022	323.81	84,068.00
Summary	0090344961	285,000.00	4.000 %	TN	95.00	360	287,929.42	03/31/2023	44,195.24	44,195.24
Summary	0090345572	100,000.00	4.560 %	IN	95.00	360	97,688.92	01/31/2023	8,317.74	4,914.82

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

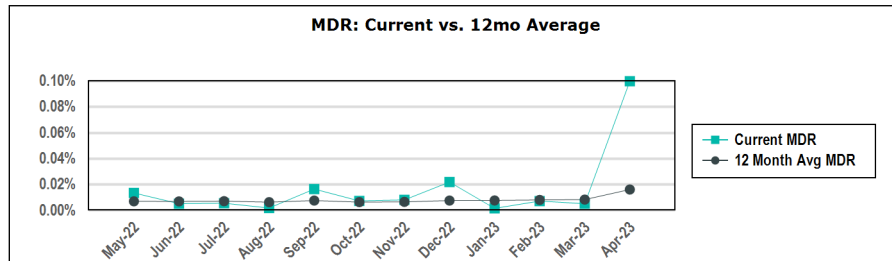
Distribution Date: 25-Apr-2023
06-Apr-2023 9:48:13 AM

Realized Loss Report - Collateral

Summary

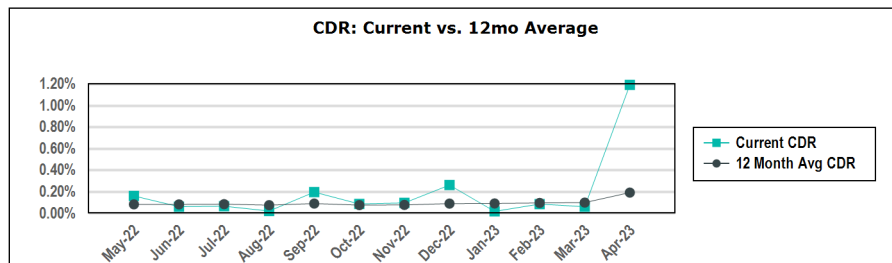
MDR

Current Month 0.100 %
3 Month Average 0.037 %
12 Month Average 0.016 %



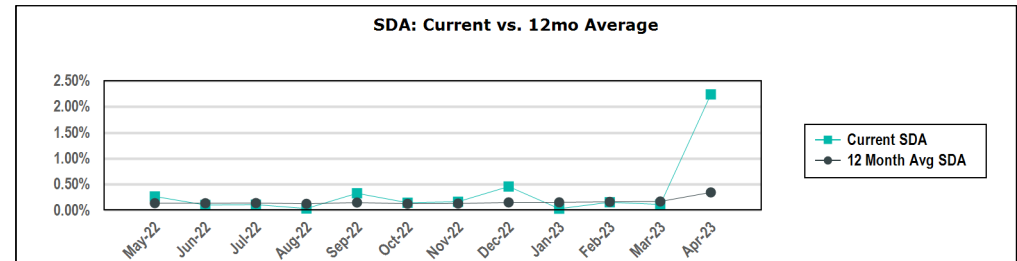
CDR

Current Month 1.193 %
3 Month Average 0.447 %
12 Month Average 0.194 %



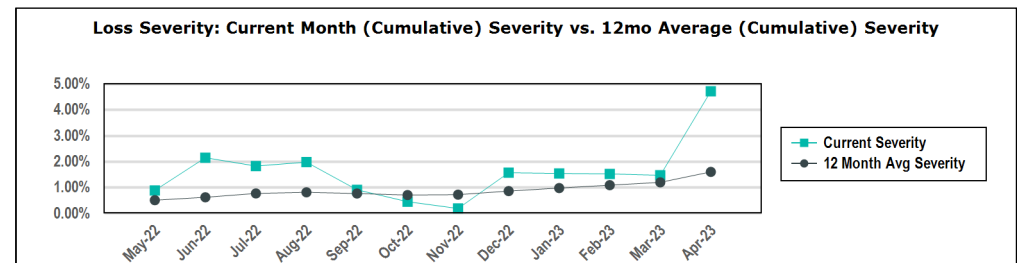
SDA

Current Month 2.244 %
3 Month Average 0.839 %
12 Month Average 0.349 %



Loss Severity

Current Month (Cumulative) 4.723 %
3 Month Average (Cumulative) 2.576 %
12 Month Average (Cumulative) 1.606 %



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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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Apr-2023
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Prepayment Rates

Summary

SMM

Current Month	0.654 %
3 Month Average	0.552 %
12 Month Average	1.237 %

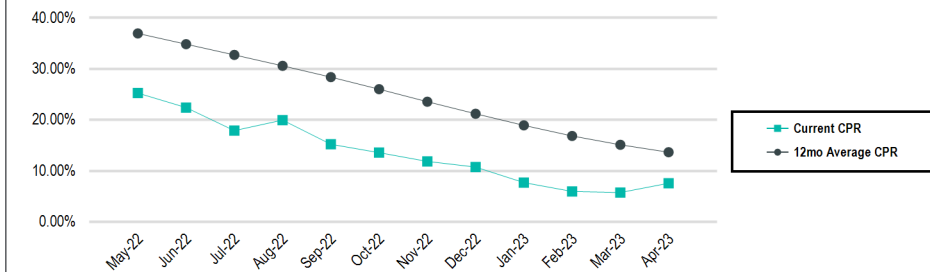
CPR

Current Month	7.567 %
3 Month Average	6.427 %
12 Month Average	13.656 %

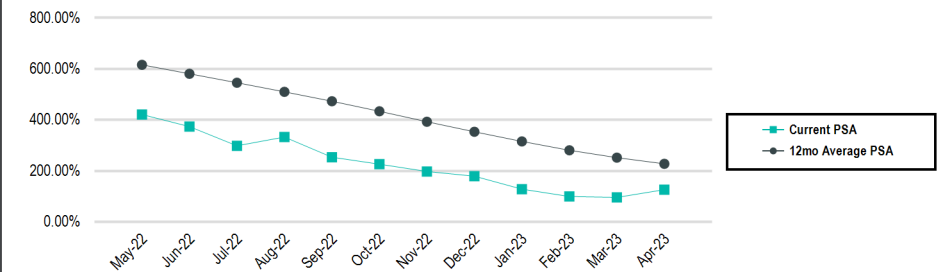
PSA

Current Month	126.125 %
3 Month Average	107.118 %
12 Month Average	227.593 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Apr-2023
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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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Supplemental Reporting

Accrual Period

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

Business Day

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

Closing Date

March 14, 2018

Bond Retirement Detail – Effective November 2021

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

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