

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: 26-May-2026
06-May-2026 9:46:17 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		05/22/2026	0.00000%	3,570,505,101.20	0.00	22,649,547.67	0.00	3,547,855,553.53	22,649,547.67	0.00
2M-1	30711XC28	05/22/2026	4.40964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/22/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	05/22/2026	5.95964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		05/22/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	05/22/2026	5.95964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		05/22/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XC77	05/22/2026	5.95964%	13,225,379.01	63,492.68	227,918.24	0.00	12,997,460.77	291,410.92	0.00
2M-CH		05/22/2026	0.00000%	149,819,226.24	0.00	2,581,894.53	0.00	147,237,331.72	2,581,894.53	0.00
2M-2	30711XC36	05/22/2026	5.95964%	13,225,379.01	63,492.68	227,918.24	0.00	12,997,460.77	291,410.92	0.00
2M-2H		05/22/2026	0.00000%	149,819,226.24	0.00	2,581,894.53	0.00	147,237,331.72	2,581,894.53	0.00
2B-1	30711XC44	05/22/2026	7.75964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		05/22/2026	0.00000%	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		05/22/2026	0.00000%	125,164,577.07	0.00	0.00	(5,310.01)	125,169,887.08	0.00	7,333,533.92
2A-I1	30711XC93	05/22/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	05/22/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	05/22/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	05/22/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	05/22/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	30711XE34	05/22/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XE59	05/22/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XH98	05/22/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XE83	05/22/2026	1.70000%	0.00	18,111.42	0.00	0.00	0.00	18,111.42	0.00
2C-I2	30711XF25	05/22/2026	1.30000%	0.00	13,849.91	0.00	0.00	0.00	13,849.91	0.00
2C-I3	30711XF41	05/22/2026	0.90000%	0.00	9,588.40	0.00	0.00	0.00	9,588.40	0.00

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: 26-May-2026
 06-May-2026 9:46:17 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
2C-I4	30711XF66	05/22/2026	0.50000%	0.00	5,326.89	0.00	0.00	0.00	5,326.89	0.00
2E-A1	30711XC85	05/22/2026	4.25964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	05/22/2026	4.65964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	05/22/2026	5.05964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	05/22/2026	5.45964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	05/22/2026	4.25964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XE26	05/22/2026	4.65964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XE42	05/22/2026	5.05964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XE67	05/22/2026	5.45964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XE75	05/22/2026	4.25964%	13,225,379.01	45,381.26	227,918.24	0.00	12,997,460.77	273,299.50	0.00
2E-C2	30711XE91	05/22/2026	4.65964%	13,225,379.01	49,642.77	227,918.24	0.00	12,997,460.77	277,561.01	0.00
2E-C3	30711XF33	05/22/2026	5.05964%	13,225,379.01	53,904.28	227,918.24	0.00	12,997,460.77	281,822.52	0.00
2E-C4	30711XF58	05/22/2026	5.45964%	13,225,379.01	58,165.79	227,918.24	0.00	12,997,460.77	286,084.03	0.00
2E-D1	30711XF74	05/22/2026	4.25964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XF82	05/22/2026	4.65964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XF90	05/22/2026	5.05964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XG24	05/22/2026	5.45964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XG32	05/22/2026	5.95964%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XG40	05/22/2026	4.25964%	13,225,379.01	45,381.26	227,918.24	0.00	12,997,460.77	273,299.50	0.00
2E-F2	30711XG57	05/22/2026	4.65964%	13,225,379.01	49,642.77	227,918.24	0.00	12,997,460.77	277,561.01	0.00
2E-F3	30711XG65	05/22/2026	5.05964%	13,225,379.01	53,904.28	227,918.24	0.00	12,997,460.77	281,822.52	0.00
2E-F4	30711XG73	05/22/2026	5.45964%	13,225,379.01	58,165.79	227,918.24	0.00	12,997,460.77	286,084.03	0.00
2E-F5	30711XG81	05/22/2026	5.95964%	13,225,379.01	63,492.68	227,918.24	0.00	12,997,460.77	291,410.92	0.00
2X-1	30711XG99	05/22/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XH23	05/22/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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: 26-May-2026
06-May-2026 9:46:17 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
2X-3	30711XH31	05/22/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XH49	05/22/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XH56	05/22/2026	1.70000%	0.00	18,111.42	0.00	0.00	0.00	18,111.42	0.00
2Y-2	30711XH64	05/22/2026	1.30000%	0.00	13,849.91	0.00	0.00	0.00	13,849.91	0.00
2Y-3	30711XH72	05/22/2026	0.90000%	0.00	9,588.40	0.00	0.00	0.00	9,588.40	0.00
2Y-4	30711XH80	05/22/2026	0.50000%	0.00	5,326.89	0.00	0.00	0.00	5,326.89	0.00
Totals				4,299,791,402.86	698,419.48	30,320,437.37	(5,310.01)	4,269,476,275.52	31,018,856.85	7,333,533.92

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

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

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

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: 26-May-2026
06-May-2026 9:46:17 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	3,570,505,101.20	9,101,732.11	13,547,815.56	0.00	0.00	22,649,547.67	3,547,855,553.53	0.14018627	22,649,547.67
2M-1	188,817,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	9,938,129.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	18,988,182.33	13,225,379.01	92,472.11	135,446.12	0.00	0.00	227,918.24	12,997,460.77	0.68450263	227,918.24
2M-CH	215,101,191.67	149,819,226.24	1,047,539.01	1,534,355.52	0.00	0.00	2,581,894.53	147,237,331.72	0.68450263	2,581,894.53
2M-2	56,964,547.00	13,225,379.01	92,472.11	135,446.12	0.00	0.00	227,918.24	12,997,460.77	0.22816754	227,918.24
2M-2H	645,303,575.00	149,819,226.24	1,047,539.01	1,534,355.52	0.00	0.00	2,581,894.53	147,237,331.72	0.22816754	2,581,894.53
2B-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-1H	159,004,103.00	159,004,103.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00	1.00000000	0.00
2B-2H	132,503,421.00	125,164,577.07	0.00	0.00	0.00	(5,310.01)	(5,310.01)	125,169,887.08	0.94465400	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

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: 26-May-2026
 06-May-2026 9:46:17 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	18,988,182.33	13,225,379.01	92,472.11	135,446.12	0.00	0.00	227,918.24	12,997,460.77	0.68450263	227,918.24
2E-C2	18,988,182.33	13,225,379.01	92,472.11	135,446.12	0.00	0.00	227,918.24	12,997,460.77	0.68450263	227,918.24
2E-C3	18,988,182.33	13,225,379.01	92,472.11	135,446.12	0.00	0.00	227,918.24	12,997,460.77	0.68450263	227,918.24
2E-C4	18,988,182.33	13,225,379.01	92,472.11	135,446.12	0.00	0.00	227,918.24	12,997,460.77	0.68450263	227,918.24
2E-D1	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	37,976,364.67	13,225,379.01	92,472.11	135,446.12	0.00	0.00	227,918.24	12,997,460.77	0.34225132	227,918.24
2E-F2	37,976,364.67	13,225,379.01	92,472.11	135,446.12	0.00	0.00	227,918.24	12,997,460.77	0.34225132	227,918.24
2E-F3	37,976,364.67	13,225,379.01	92,472.11	135,446.12	0.00	0.00	227,918.24	12,997,460.77	0.34225132	227,918.24
2E-F4	37,976,364.67	13,225,379.01	92,472.11	135,446.12	0.00	0.00	227,918.24	12,997,460.77	0.34225132	227,918.24
2E-F5	37,976,364.67	13,225,379.01	92,472.11	135,446.12	0.00	0.00	227,918.24	12,997,460.77	0.34225132	227,918.24
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

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: 26-May-2026
06-May-2026 9:46:17 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	27,810,573,848.66	4,299,791,402.86	12,214,003.34	18,106,433.92	0.00	(5,310.01)	30,315,127.36	4,269,476,275.52	0.15351989	30,320,437.37

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.

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: 26-May-2026
 06-May-2026 9:46:17 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
2A-H	25,308,153,117.00	141.08121935	0.35963636	0.53531427	0.00000000	0.00000000	0.89495063	140.18626871	0.14018627	0.89495063
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	215,101,191.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	18,988,182.33	696.50579398	4.86998220	7.13317987	0.00000000	0.00000000	12.00316260	684.50263138	0.68450263	12.00316260
2M-CH	215,101,191.67	696.50579375	4.86998236	7.13318001	0.00000000	0.00000000	12.00316237	684.50263142	0.68450263	12.00316237
2M-2	56,964,547.00	232.16859795	1.62332740	2.37772662	0.00000000	0.00000000	4.00105420	228.16754375	0.22816754	4.00105420
2M-2H	645,303,575.00	232.16859792	1.62332745	2.37772667	0.00000000	0.00000000	4.00105412	228.16754381	0.22816754	4.00105412
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	944.61392865	0.00000000	0.00000000	0.00000000	(0.04007451)	(0.04007451)	944.65400316	0.94465400	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

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: 26-May-2026
06-May-2026 9:46:17 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
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	18,988,182.33	696.50579398	4.86998220	7.13317987	0.00000000	0.00000000	12.00316260	684.50263138	0.68450263	12.00316260
2E-C2	18,988,182.33	696.50579398	4.86998220	7.13317987	0.00000000	0.00000000	12.00316260	684.50263138	0.68450263	12.00316260
2E-C3	18,988,182.33	696.50579398	4.86998220	7.13317987	0.00000000	0.00000000	12.00316260	684.50263138	0.68450263	12.00316260
2E-C4	18,988,182.33	696.50579398	4.86998220	7.13317987	0.00000000	0.00000000	12.00316260	684.50263138	0.68450263	12.00316260
2E-D1	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	37,976,364.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	37,976,364.67	348.25289690	2.43499110	3.56658994	0.00000000	0.00000000	6.00158130	342.25131560	0.34225132	6.00158130
2E-F2	37,976,364.67	348.25289690	2.43499110	3.56658994	0.00000000	0.00000000	6.00158130	342.25131560	0.34225132	6.00158130
2E-F3	37,976,364.67	348.25289690	2.43499110	3.56658994	0.00000000	0.00000000	6.00158130	342.25131560	0.34225132	6.00158130
2E-F4	37,976,364.67	348.25289690	2.43499110	3.56658994	0.00000000	0.00000000	6.00158130	342.25131560	0.34225132	6.00158130
2E-F5	37,976,364.67	348.25289690	2.43499110	3.56658994	0.00000000	0.00000000	6.00158130	342.25131560	0.34225132	6.00158130
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

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: 26-May-2026
06-May-2026 9:46:17 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
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.

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: 26-May-2026
 06-May-2026 9:46:17 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 %	3,570,505,101.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,547,855,553.53
2M-1	N/A	N/A	4.40964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	5.95964 %	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	N/A	N/A	5.95964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	04/27/26 - 05/25/26	29	5.95964 %	13,225,379.01	63,492.68	0.00	0.00	0.00	0.00	63,492.68	0.00	12,997,460.77
2M-CH	N/A	N/A	0.00000 %	149,819,226.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	147,237,331.72
2M-2	04/27/26 - 05/25/26	29	5.95964 %	13,225,379.01	63,492.68	0.00	0.00	0.00	0.00	63,492.68	0.00	12,997,460.77
2M-2H	N/A	N/A	0.00000 %	149,819,226.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	147,237,331.72
2B-1	N/A	N/A	7.75964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H	N/A	N/A	0.00000 %	159,004,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00
2B-2H	N/A	N/A	0.00000 %	125,164,577.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	125,169,887.08
2A-I1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	04/27/26 - 05/25/26	29	1.70000 %	13,225,379.01	18,111.42	0.00	0.00	0.00	0.00	18,111.42	0.00	12,997,460.77
2C-I2	04/27/26 - 05/25/26	29	1.30000 %	13,225,379.01	13,849.91	0.00	0.00	0.00	0.00	13,849.91	0.00	12,997,460.77
2C-I3	04/27/26 - 05/25/26	29	0.90000 %	13,225,379.01	9,588.40	0.00	0.00	0.00	0.00	9,588.40	0.00	12,997,460.77

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: 26-May-2026
 06-May-2026 9:46:18 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
2C-I4	04/27/26 - 05/25/26	29	0.50000 %	13,225,379.01	5,326.89	0.00	0.00	0.00	0.00	5,326.89	0.00	12,997,460.77
2E-A1	N/A	N/A	4.25964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.65964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.05964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.45964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.25964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	4.65964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.05964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.45964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	04/27/26 - 05/25/26	29	4.25964 %	13,225,379.01	45,381.26	0.00	0.00	0.00	0.00	45,381.26	0.00	12,997,460.77
2E-C2	04/27/26 - 05/25/26	29	4.65964 %	13,225,379.01	49,642.77	0.00	0.00	0.00	0.00	49,642.77	0.00	12,997,460.77
2E-C3	04/27/26 - 05/25/26	29	5.05964 %	13,225,379.01	53,904.28	0.00	0.00	0.00	0.00	53,904.28	0.00	12,997,460.77
2E-C4	04/27/26 - 05/25/26	29	5.45964 %	13,225,379.01	58,165.79	0.00	0.00	0.00	0.00	58,165.79	0.00	12,997,460.77
2E-D1	N/A	N/A	4.25964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	4.65964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.05964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.45964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	5.95964 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	04/27/26 - 05/25/26	29	4.25964 %	13,225,379.01	45,381.26	0.00	0.00	0.00	0.00	45,381.26	0.00	12,997,460.77
2E-F2	04/27/26 - 05/25/26	29	4.65964 %	13,225,379.01	49,642.77	0.00	0.00	0.00	0.00	49,642.77	0.00	12,997,460.77
2E-F3	04/27/26 - 05/25/26	29	5.05964 %	13,225,379.01	53,904.28	0.00	0.00	0.00	0.00	53,904.28	0.00	12,997,460.77
2E-F4	04/27/26 - 05/25/26	29	5.45964 %	13,225,379.01	58,165.79	0.00	0.00	0.00	0.00	58,165.79	0.00	12,997,460.77
2E-F5	04/27/26 - 05/25/26	29	5.95964 %	13,225,379.01	63,492.68	0.00	0.00	0.00	0.00	63,492.68	0.00	12,997,460.77
2X-1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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: 26-May-2026
06-May-2026 9:46:18 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
2X-3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	04/27/26 - 05/25/26	29	1.70000 %	13,225,379.01	18,111.42	0.00	0.00	0.00	0.00	18,111.42	0.00	12,997,460.77
2Y-2	04/27/26 - 05/25/26	29	1.30000 %	13,225,379.01	13,849.91	0.00	0.00	0.00	0.00	13,849.91	0.00	12,997,460.77
2Y-3	04/27/26 - 05/25/26	29	0.90000 %	13,225,379.01	9,588.40	0.00	0.00	0.00	0.00	9,588.40	0.00	12,997,460.77
2Y-4	04/27/26 - 05/25/26	29	0.50000 %	13,225,379.01	5,326.89	0.00	0.00	0.00	0.00	5,326.89	0.00	12,997,460.77
Totals					698,419.48	0.00	0.00	0.00	0.00	698,419.48	0.00	

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

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: 26-May-2026
06-May-2026 9:46:18 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 %	141.08121935	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	140.18626871
2M-1	188,817,000.00	4.40964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	18,988,182.33	5.95964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	5.95964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	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-2C	18,988,182.33	5.95964 %	696.50579398	3.34379979	0.00000000	0.00000000	0.00000000	0.00000000	3.34379979	0.00000000	684.50263138
2M-CH	215,101,191.67	0.00000 %	696.50579375	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	684.50263142
2M-2	56,964,547.00	5.95964 %	232.16859795	1.11459993	0.00000000	0.00000000	0.00000000	0.00000000	1.11459993	0.00000000	228.16754375
2M-2H	645,303,575.00	0.00000 %	232.16859792	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	228.16754381
2B-1	0.00	7.75964 %	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 %	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 %	944.61392865	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	944.65400316
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 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.90000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	1.70000 %	696.50579398	0.95382589	0.00000000	0.00000000	0.00000000	0.00000000	0.95382589	0.00000000	684.50263138
2C-I2	0.00	1.30000 %	696.50579398	0.72939630	0.00000000	0.00000000	0.00000000	0.00000000	0.72939630	0.00000000	684.50263138
2C-I3	0.00	0.90000 %	696.50579398	0.50496671	0.00000000	0.00000000	0.00000000	0.00000000	0.50496671	0.00000000	684.50263138

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: 26-May-2026
06-May-2026 9:46:18 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
2C-I4	0.00	0.50000 %	696.50579398	0.28053712	0.00000000	0.00000000	0.00000000	0.00000000	0.28053712	0.00000000	684.50263138
2E-A1	18,988,182.33	4.25964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	4.65964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	5.05964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	18,988,182.33	5.45964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	4.25964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	18,988,182.33	4.65964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	18,988,182.33	5.05964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	18,988,182.33	5.45964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	18,988,182.33	4.25964 %	696.50579398	2.38997389	0.00000000	0.00000000	0.00000000	0.00000000	2.38997389	0.00000000	684.50263138
2E-C2	18,988,182.33	4.65964 %	696.50579398	2.61440348	0.00000000	0.00000000	0.00000000	0.00000000	2.61440348	0.00000000	684.50263138
2E-C3	18,988,182.33	5.05964 %	696.50579398	2.83883307	0.00000000	0.00000000	0.00000000	0.00000000	2.83883307	0.00000000	684.50263138
2E-C4	18,988,182.33	5.45964 %	696.50579398	3.06326266	0.00000000	0.00000000	0.00000000	0.00000000	3.06326266	0.00000000	684.50263138
2E-D1	37,976,364.67	4.25964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	37,976,364.67	4.65964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	37,976,364.67	5.05964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	37,976,364.67	5.45964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	37,976,364.67	5.95964 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	37,976,364.67	4.25964 %	348.25289690	1.19498695	0.00000000	0.00000000	0.00000000	0.00000000	1.19498695	0.00000000	342.25131560
2E-F2	37,976,364.67	4.65964 %	348.25289690	1.30720174	0.00000000	0.00000000	0.00000000	0.00000000	1.30720174	0.00000000	342.25131560
2E-F3	37,976,364.67	5.05964 %	348.25289690	1.41941654	0.00000000	0.00000000	0.00000000	0.00000000	1.41941654	0.00000000	342.25131560
2E-F4	37,976,364.67	5.45964 %	348.25289690	1.53163133	0.00000000	0.00000000	0.00000000	0.00000000	1.53163133	0.00000000	342.25131560
2E-F5	37,976,364.67	5.95964 %	348.25289690	1.67189989	0.00000000	0.00000000	0.00000000	0.00000000	1.67189989	0.00000000	342.25131560
2X-1	0.00	1.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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: 26-May-2026
06-May-2026 9:46:18 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
2X-3	0.00	0.90000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	1.70000 %	348.25289690	0.47691295	0.00000000	0.00000000	0.00000000	0.00000000	0.47691295	0.00000000	342.25131560
2Y-2	0.00	1.30000 %	348.25289690	0.36469815	0.00000000	0.00000000	0.00000000	0.00000000	0.36469815	0.00000000	342.25131560
2Y-3	0.00	0.90000 %	348.25289690	0.25248336	0.00000000	0.00000000	0.00000000	0.00000000	0.25248336	0.00000000	342.25131560
2Y-4	0.00	0.50000 %	348.25289690	0.14026856	0.00000000	0.00000000	0.00000000	0.00000000	0.14026856	0.00000000	342.25131560

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

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

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: 26-May-2026
 06-May-2026 9:46:18 AM

Certificateholder Account Statement

CERTIFICATE ACCOUNT

Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	305,267.57
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	5,310.01
Total Deposits	310,577.58
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	291,410.92
Total Withdrawals (Pool Distribution Amount)	310,577.58
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

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: 26-May-2026
06-May-2026 9:46:18 AM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	25,454,050.42
Total Principal Reduction Cumulative	22,508,419,556.75
Scheduled Principal Current	10,241,743.23
Scheduled Principal Cumulative	1,915,602,283.50
Unscheduled Principal Current	15,217,617.20
Unscheduled Principal Cumulative	20,585,483,738.41
Senior Reduction Amount	22,649,547.67
Subordinate Reduction Amount	2,809,812.76
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	5,310.01
Modification Loss Amount	131,952.37
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	661,281.28
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	25089
Period Reference Pool Removal Loan Count	102
Period Ending Loan Count	24987
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	3,992,264,336.18
Period PIF Loan Count Current	100
PIF Loan Count Cumulative	86666
Period PIF Loan UPB Current	12,535,056.66
PIF Loan UPB Cumulative	20,099,302,756.49
Period Partial Prepayment Amount	2,527,932.05
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	154
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,714,974.23
Credit Event Amount Current	210,980.14
Credit Event Amount Cumulative	57,995,891.69
Total Active Modified Loan Count	970
Total Active Modified Loan UPB	217,157,740.76
Adjusted SOFR	3.759640%

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

Distribution Date: 26-May-2026
06-May-2026 9:46:18 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.868974%
Subordinate Percentage	11.131026%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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

Distribution Date: 26-May-2026
06-May-2026 9:46:18 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.500000 %	11.130000 %	11.130000 %
2M-1	0.00	0.00	3.750000 %	11.130000 %	11.130000 %
2M-1H	0.00	0.00	3.750000 %	11.130000 %	11.130000 %
2M-2A	0.00	0.00	2.870000 %	11.130000 %	11.130000 %
2M-2B	0.00	0.00	1.980000 %	11.130000 %	11.130000 %
2M-2C	0.00	0.00	1.100000 %	7.070000 %	7.120000 %
2M-2	0.00	0.00	1.100000 %	7.070000 %	7.120000 %
2M-2H	0.00	0.00	1.100000 %	7.070000 %	7.120000 %
2B-1	0.00	0.00	0.500000 %	3.120000 %	3.140000 %
2B-1H	0.00	0.00	0.500000 %	3.120000 %	3.140000 %
2B-2H	0.00	5,310.01	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 26-May-2026
06-May-2026 9:46:18 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



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

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

Distribution Date: 26-May-2026
06-May-2026 9:46:18 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	432	75,615,231.53	1.728899 %	1.894044 %
60 Days	125	21,827,605.77	0.500260 %	0.546748 %
90 Days	65	12,036,691.81	0.260135 %	0.301500 %
120 Days	39	7,166,129.13	0.156081 %	0.179500 %
150 Days	27	4,794,874.60	0.108056 %	0.120104 %
180+ Days	143	29,461,899.55	0.572298 %	0.737975 %
Totals	831	150,902,432.39	3.325729 %	3.779871 %

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: 26-May-2026
 06-May-2026 9:46:18 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	528	129,220,901.02	131,952.37	0.102114

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	150,892.92	157.18	0.104167
Summary	0090214675	213,576.93	266.97	0.124999
Summary	0090214693	404,511.89	405.81	0.100321
Summary	0090215245	98,326.69	47.06	0.047861
Summary	0090215258	226,917.93	212.74	0.093752
Summary	0090215621	397,363.00	372.53	0.093751
Summary	0090215691	172,526.95	166.04	0.096240
Summary	0090215723	370,059.34	501.12	0.135416
Summary	0090216141	310,365.82	728.90	0.234852
Summary	0090216543	203,266.13	146.52	0.072083
Summary	0090216868	202,475.20	145.95	0.072083
Summary	0090216889	135,518.54	84.70	0.062501
Summary	0090216903	203,567.40	254.46	0.125000
Summary	0090216958	126,503.96	158.13	0.125000
Summary	0090217605	392,548.46	304.09	0.077466
Summary	0090217621	351,570.21	409.14	0.116375
Summary	0090217638	231,139.05	10.39	0.004495
Summary	0090217648	229,390.29	160.34	0.069898
Summary	0090217688	239,616.09	107.94	0.045047
Summary	0090217882	415,937.88	126.29	0.030363
Summary	0090218066	208,545.88	261.67	0.125474
Summary	0090218935	263,945.54	33.77	0.012794
Summary	0090219262	180,337.25	120.78	0.066975
Summary	0090219293	171,317.35	249.84	0.145835
Summary	0090219305	311,244.94	453.90	0.145834

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: 26-May-2026
 06-May-2026 9:46:18 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219840	184,913.46	134.83	0.072915
Summary	0090219896	334,149.04	696.14	0.208332
Summary	0090220107	111,515.94	58.08	0.052082
Summary	0090220188	375,487.65	782.27	0.208334
Summary	0090220322	286,651.98	273.57	0.095436
Summary	0090220417	267,942.04	251.20	0.093752
Summary	0090220470	395,760.99	453.48	0.114584
Summary	0090221111	410,942.52	131.97	0.032114
Summary	0090221174	154,232.01	89.80	0.058224
Summary	0090221834	156,641.48	277.39	0.177086
Summary	0090221941	325,729.32	373.23	0.114583
Summary	0090222064	443,485.64	461.96	0.104166
Summary	0090222107	119,080.58	148.85	0.124999
Summary	0090222200	136,313.63	76.90	0.056414
Summary	0090222714	197,927.08	297.47	0.150293
Summary	0090222855	413,880.55	301.79	0.072917
Summary	0090223201	316,123.09	428.08	0.135416
Summary	0090223213	167,057.75	43.00	0.025740
Summary	0090223460	169,853.20	194.62	0.114581
Summary	0090223706	206,662.26	390.30	0.188859
Summary	0090223719	414,615.36	777.40	0.187499
Summary	0090223735	185,048.39	18.88	0.010203
Summary	0090223840	254,727.91	177.54	0.069698
Summary	0090223903	66,313.12	55.26	0.083332
Summary	0090224377	165,548.38	155.20	0.093749
Summary	0090224881	141,680.59	177.67	0.125402
Summary	0090225252	120,810.13	9.73	0.008054
Summary	0090225915	109,856.31	137.32	0.125000
Summary	0090225924	196,381.59	305.21	0.155417
Summary	0090226076	167,714.88	47.99	0.028614
Summary	0090226077	188,343.99	424.16	0.225205
Summary	0090226539	220,544.39	252.71	0.114585
Summary	0090227022	121,937.10	12.70	0.010415
Summary	0090227067	135,025.53	98.46	0.072920

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: 26-May-2026
 06-May-2026 9:46:18 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090227329	191,609.78	193.79	0.101138
Summary	0090227676	623,365.04	145.36	0.023319
Summary	0090227873	355,793.74	33.80	0.009500
Summary	0090228006	150,459.25	203.75	0.135419
Summary	0090228048	165,740.09	224.44	0.135417
Summary	0090228235	147,819.50	104.94	0.070992
Summary	0090228260	192,870.79	221.00	0.114584
Summary	0090228868	656,530.12	1,245.71	0.189741
Summary	0090228871	244,824.72	244.64	0.099925
Summary	0090229046	220,768.68	205.09	0.092898
Summary	0090229095	279,364.50	203.70	0.072915
Summary	0090229165	207,292.27	345.49	0.166668
Summary	0090229768	211,157.74	257.48	0.121937
Summary	0090230067	392,029.80	268.36	0.068454
Summary	0090230204	218,373.44	168.26	0.077051
Summary	0090230739	112,354.42	152.15	0.135420
Summary	0090230864	173,725.87	77.06	0.044357
Summary	0090230911	241,201.06	41.34	0.017139
Summary	0090230932	214,123.06	147.91	0.069077
Summary	0090231384	211,856.82	144.99	0.068438
Summary	0090231533	179,099.17	9.52	0.005315
Summary	0090231554	76,553.24	127.59	0.166668
Summary	0090231693	371,195.70	383.40	0.103288
Summary	0090231859	111,186.25	92.66	0.083338
Summary	0090232483	139,867.91	174.83	0.124997
Summary	0090232655	600,110.54	472.90	0.078802
Summary	0090232800	328,949.51	479.72	0.145834
Summary	0090233039	153,668.99	74.54	0.048507
Summary	0090233421	239,730.94	23.10	0.009636
Summary	0090233491	358,503.01	149.38	0.041668
Summary	0090233560	578,565.86	843.74	0.145833
Summary	0090233642	110,309.89	120.62	0.109346
Summary	0090233832	361,969.24	563.45	0.155662
Summary	0090234041	178,275.19	42.82	0.024019

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: 26-May-2026
 06-May-2026 9:46:18 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090234156	114,668.25	252.92	0.220567
Summary	0090235100	230,398.81	120.00	0.052084
Summary	0090235156	176,675.57	170.73	0.096635
Summary	0090235302	309,305.87	225.54	0.072918
Summary	0090235617	127,677.49	172.90	0.135419
Summary	0090235628	232,905.63	410.50	0.176252
Summary	0090235758	254,783.75	57.94	0.022741
Summary	0090236080	367,741.71	380.00	0.103333
Summary	0090236659	168,277.24	66.87	0.039738
Summary	0090237010	397,995.88	472.62	0.118750
Summary	0090237386	250,027.63	338.58	0.135417
Summary	0090237466	384,346.03	560.50	0.145832
Summary	0090237996	403,000.00	314.59	0.078062
Summary	0090239050	398,187.99	497.73	0.124999
Summary	0090239065	340,972.21	248.63	0.072918
Summary	0090239193	203,907.15	285.06	0.139799
Summary	0090239356	149,454.43	49.52	0.033134
Summary	0090239376	56,667.19	53.13	0.093758
Summary	0090239739	126,056.87	21.21	0.016826
Summary	0090239968	214,025.48	73.23	0.034216
Summary	0090240191	277,954.59	266.79	0.095983
Summary	0090240373	297,940.66	589.67	0.197915
Summary	0090240915	164,275.72	188.23	0.114582
Summary	0090241200	212,920.54	89.60	0.042081
Summary	0090241532	635,744.97	596.01	0.093750
Summary	0090241557	157,830.18	64.22	0.040689
Summary	0090241630	172,957.75	252.23	0.145833
Summary	0090241846	180,770.66	188.30	0.104165
Summary	0090242269	402,271.98	460.94	0.114584
Summary	0090242560	75,529.39	94.41	0.124998
Summary	0090242572	170,742.10	90.59	0.053057
Summary	0090242661	331,915.91	207.45	0.062501
Summary	0090242707	412,533.28	416.52	0.100966
Summary	0090242997	394,322.16	410.75	0.104166

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: 26-May-2026
 06-May-2026 9:46:18 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090243396	316,651.16	329.84	0.104165
Summary	0090243477	94,479.43	108.26	0.114586
Summary	0090243658	414,839.24	604.97	0.145832
Summary	0090243679	319,636.74	477.54	0.149401
Summary	0090243681	227,952.55	142.47	0.062500
Summary	0090244155	126,167.61	61.07	0.048404
Summary	0090244444	160,481.46	9.58	0.005970
Summary	0090244990	98,315.48	99.90	0.101612
Summary	0090245010	176,113.94	114.70	0.065128
Summary	0090245579	275,825.12	217.79	0.078959
Summary	0090245849	147,258.32	69.05	0.046890
Summary	0090245857	241,052.63	239.68	0.099431
Summary	0090246594	117,348.93	75.74	0.064543
Summary	0090246834	297,312.81	619.40	0.208333
Summary	0090247139	55,280.61	61.92	0.112010
Summary	0090247207	289,649.06	283.59	0.097908
Summary	0090247265	300,954.87	438.89	0.145832
Summary	0090247738	612,784.10	700.41	0.114300
Summary	0090247921	267,694.84	334.62	0.125001
Summary	0090247933	110,103.41	103.22	0.093748
Summary	0090248191	310,055.37	419.87	0.135418
Summary	0090248334	337,552.06	304.98	0.090351
Summary	0090248419	298,146.04	217.40	0.072917
Summary	0090248457	196,004.61	113.30	0.057805
Summary	0090248461	221,214.35	253.47	0.114581
Summary	0090248642	93,443.94	118.45	0.126760
Summary	0090248695	252,996.40	34.18	0.013510
Summary	0090249019	307,500.57	7.59	0.002468
Summary	0090249259	194,581.19	222.96	0.114585
Summary	0090249608	408,655.23	718.16	0.175737
Summary	0090249837	287,851.46	323.14	0.112259
Summary	0090250319	125,931.30	183.65	0.145833
Summary	0090250534	465,612.06	362.79	0.077917
Summary	0090251184	77,578.16	17.94	0.023125

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: 26-May-2026
 06-May-2026 9:46:18 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090251894	72,568.55	25.01	0.034464
Summary	0090252563	101,049.69	31.12	0.030797
Summary	0090252668	217,005.99	180.84	0.083334
Summary	0090253124	236,832.57	391.41	0.165269
Summary	0090253179	413,669.23	301.63	0.072916
Summary	0090253311	266,606.90	311.28	0.116756
Summary	0090253580	164,303.87	230.82	0.140484
Summary	0090253903	336,914.05	526.43	0.156251
Summary	0090254285	394,536.32	599.36	0.151915
Summary	0090254544	223,136.43	207.33	0.092916
Summary	0090254831	189,544.48	151.05	0.079691
Summary	0090254914	331,548.45	138.15	0.041668
Summary	0090254915	274,090.96	342.61	0.124999
Summary	0090255002	286,011.05	387.31	0.135418
Summary	0090255509	408,174.51	859.71	0.210623
Summary	0090255797	236,256.99	339.60	0.143742
Summary	0090256057	94,615.69	90.40	0.095544
Summary	0090256109	122,935.90	68.71	0.055891
Summary	0090256176	250,347.15	95.51	0.038151
Summary	0090256306	244,458.26	176.21	0.072082
Summary	0090256324	158,276.83	162.10	0.102415
Summary	0090256434	252,406.37	265.76	0.105291
Summary	0090256756	218,404.21	246.84	0.113020
Summary	0090256758	97,430.15	81.05	0.083188
Summary	0090256788	232,154.29	290.19	0.124999
Summary	0090257307	170,180.74	300.56	0.176612
Summary	0090257412	300,210.90	343.99	0.114583
Summary	0090258673	173,727.00	22.77	0.013107
Summary	0090258756	160,967.81	70.86	0.044021
Summary	0090259395	281,153.93	410.02	0.145835
Summary	0090259832	57,899.19	77.03	0.133042
Summary	0090260237	280,342.67	146.01	0.052083
Summary	0090261628	109,290.24	113.84	0.104163
Summary	0090262201	99,305.06	162.41	0.163547

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: 26-May-2026
 06-May-2026 9:46:18 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090262572	148,032.81	49.36	0.033344
Summary	0090262782	246,932.08	514.44	0.208333
Summary	0090263325	139,609.31	159.97	0.114584
Summary	0090263416	245,505.78	204.59	0.083334
Summary	0090263571	110,974.72	127.16	0.114585
Summary	0090263786	323,110.04	370.23	0.114583
Summary	0090264295	348,850.07	420.33	0.120490
Summary	0090264607	136,208.01	113.51	0.083336
Summary	0090264801	275,519.07	258.30	0.093750
Summary	0090265118	348,244.20	290.20	0.083332
Summary	0090265154	444,887.34	970.96	0.218249
Summary	0090265164	135,400.94	282.09	0.208337
Summary	0090265232	108,056.99	150.75	0.139510
Summary	0090265315	392,242.84	563.51	0.143664
Summary	0090265392	348,172.41	290.14	0.083332
Summary	0090265733	84,556.91	96.89	0.114586
Summary	0090265863	193,434.52	261.94	0.135415
Summary	0090266092	236,471.30	4.53	0.001916
Summary	0090266377	327,895.56	170.78	0.052084
Summary	0090266521	117,253.00	75.52	0.064408
Summary	0090266684	193,399.44	201.46	0.104168
Summary	0090266806	429,819.05	640.05	0.148912
Summary	0090266892	187,359.59	234.20	0.125000
Summary	0090267138	115,433.79	124.31	0.107689
Summary	0090268015	208,842.62	326.32	0.156252
Summary	0090268101	183,067.08	50.14	0.027389
Summary	0090268220	350,103.80	361.77	0.103332
Summary	0090268292	210,967.23	409.04	0.193888
Summary	0090269303	99,219.54	107.75	0.108598
Summary	0090269336	152,658.53	173.52	0.113665
Summary	0090269392	326,215.70	135.92	0.041666
Summary	0090269494	220,337.54	92.34	0.041908
Summary	0090269591	208,903.20	282.89	0.135417
Summary	0090269638	367,181.53	325.92	0.088763

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: 26-May-2026
 06-May-2026 9:46:18 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090269728	247,776.22	309.72	0.125000
Summary	0090269823	333,592.14	107.11	0.032108
Summary	0090270435	193,188.71	203.66	0.105420
Summary	0090270462	96,627.52	50.33	0.052087
Summary	0090270858	196,510.78	265.31	0.135010
Summary	0090271253	305,030.50	137.05	0.044930
Summary	0090271653	221,321.16	322.76	0.145833
Summary	0090271718	83,377.42	52.11	0.062499
Summary	0090271935	403,941.97	631.16	0.156250
Summary	0090272228	473,434.46	591.79	0.124999
Summary	0090272294	147,508.91	107.56	0.072918
Summary	0090272367	139,869.57	276.83	0.197920
Summary	0090272790	208,627.50	413.18	0.198047
Summary	0090273057	218,917.88	228.04	0.104167
Summary	0090273651	252,549.94	526.15	0.208335
Summary	0090273705	106,383.24	222.26	0.208924
Summary	0090273750	127,971.22	75.65	0.059115
Summary	0090273803	271,781.62	329.54	0.121252
Summary	0090273804	347,981.63	537.76	0.154537
Summary	0090273854	210,594.32	258.84	0.122909
Summary	0090273917	165,080.61	10.47	0.006342
Summary	0090274189	518,728.81	561.52	0.108249
Summary	0090274976	264,651.60	77.20	0.029170
Summary	0090275485	101,316.37	65.43	0.064580
Summary	0090275969	248,637.46	181.30	0.072917
Summary	0090276313	213,396.27	228.05	0.106867
Summary	0090276734	425,147.37	228.91	0.053843
Summary	0090277080	239,507.72	474.03	0.197918
Summary	0090277194	155,998.38	151.99	0.097430
Summary	0090277532	219,755.42	228.91	0.104166
Summary	0090277855	179,199.46	369.88	0.206407
Summary	0090279076	134,935.48	58.39	0.043273
Summary	0090279308	327,394.79	341.04	0.104168
Summary	0090279513	64,242.60	97.17	0.151255

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: 26-May-2026
 06-May-2026 9:46:18 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090279690	106,994.70	198.64	0.185654
Summary	0090279774	89,874.63	149.79	0.166665
Summary	0090279777	178,907.80	335.45	0.187499
Summary	0090280456	158,433.31	307.61	0.194157
Summary	0090280806	137,847.64	157.95	0.114583
Summary	0090281259	303,624.20	253.02	0.083333
Summary	0090281272	334,700.00	383.51	0.114583
Summary	0090281349	264,477.64	121.51	0.045943
Summary	0090281450	182,561.08	13.92	0.007625
Summary	0090282141	151,190.80	110.24	0.072914
Summary	0090282209	149,830.00	202.89	0.135413
Summary	0090282253	358,537.35	399.52	0.111431
Summary	0090282286	249,029.07	415.05	0.166667
Summary	0090282411	216,964.49	248.61	0.114586
Summary	0090282412	168,224.45	83.08	0.049386
Summary	0090282503	162,486.58	242.14	0.149022
Summary	0090282926	142,471.06	118.73	0.083336
Summary	0090283086	838,833.71	449.56	0.053593
Summary	0090283529	584,649.41	548.11	0.093750
Summary	0090283601	235,813.86	199.45	0.084579
Summary	0090283705	276,768.68	172.98	0.062500
Summary	0090283984	530,586.09	544.39	0.102602
Summary	0090284478	114,302.45	35.72	0.031250
Summary	0090284536	143,229.06	85.44	0.059653
Summary	0090285036	217,304.33	248.99	0.114581
Summary	0090285134	116,592.90	114.22	0.097965
Summary	0090285382	182,424.13	81.39	0.044616
Summary	0090285447	203,612.35	217.52	0.106830
Summary	0090286161	265,202.49	379.58	0.143128
Summary	0090286194	162,010.25	253.14	0.156249
Summary	0090286215	510,087.26	514.75	0.100914
Summary	0090286377	249,607.28	558.50	0.223751
Summary	0090286925	134,835.49	134.80	0.099974
Summary	0090286980	342,646.36	501.24	0.146285

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: 26-May-2026
 06-May-2026 9:46:18 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090287025	342,845.30	329.02	0.095967
Summary	0090287275	373,929.21	389.51	0.104167
Summary	0090287307	311,257.43	289.21	0.092917
Summary	0090287317	480,241.79	468.87	0.097632
Summary	0090287503	403,970.54	344.11	0.085182
Summary	0090287611	95,583.40	101.82	0.106525
Summary	0090287674	135,830.02	141.49	0.104167
Summary	0090287704	443,758.94	469.24	0.105742
Summary	0090287743	367,785.35	268.18	0.072918
Summary	0090288052	90,933.26	37.89	0.041668
Summary	0090288129	189,100.38	64.94	0.034342
Summary	0090288408	146,559.76	61.07	0.041669
Summary	0090288445	423,080.29	757.60	0.179068
Summary	0090288885	498,834.26	727.47	0.145834
Summary	0090289138	314,236.05	98.20	0.031250
Summary	0090289229	324,837.86	124.47	0.038318
Summary	0090289517	401,325.99	48.70	0.012135
Summary	0090289623	489,678.83	612.10	0.125000
Summary	0090289728	290,291.21	289.28	0.099652
Summary	0090289822	245,109.31	204.26	0.083334
Summary	0090289860	418,555.82	392.40	0.093751
Summary	0090290043	232,213.00	85.56	0.036845
Summary	0090290851	293,823.87	367.28	0.125000
Summary	0090290995	273,884.10	342.36	0.125002
Summary	0090291000	229,366.69	88.75	0.038693
Summary	0090291213	147,533.74	230.52	0.156249
Summary	0090291329	270,012.79	196.88	0.072915
Summary	0090291381	163,141.52	169.94	0.104167
Summary	0090291432	419,313.76	867.73	0.206941
Summary	0090291737	130,131.39	50.99	0.039183
Summary	0090291924	225,747.64	52.67	0.023331
Summary	0090292068	134,361.71	69.98	0.052083
Summary	0090292495	313,624.38	181.88	0.057993
Summary	0090292556	265,120.15	220.93	0.083332

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: 26-May-2026
 06-May-2026 9:46:18 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090293045	433,027.12	153.11	0.035358
Summary	0090293071	90,724.88	33.23	0.036627
Summary	0090293134	124,476.42	168.56	0.135415
Summary	0090293339	106,810.35	114.81	0.107490
Summary	0090293348	472,834.42	692.82	0.146525
Summary	0090293936	121,400.80	126.46	0.104167
Summary	0090294205	144,867.29	45.27	0.031249
Summary	0090295155	307,729.83	384.66	0.124999
Summary	0090295357	374,917.35	157.71	0.042065
Summary	0090295671	365,532.98	559.64	0.153102
Summary	0090295727	345,833.87	324.22	0.093750
Summary	0090296707	269,696.45	168.56	0.062500
Summary	0090297475	167,354.20	41.71	0.024923
Summary	0090297480	109,481.75	45.62	0.041669
Summary	0090297532	345,029.72	682.87	0.197916
Summary	0090297649	274,343.25	100.38	0.036589
Summary	0090299051	269,507.17	345.66	0.128256
Summary	0090299448	136,137.25	165.38	0.121480
Summary	0090299483	322,371.96	335.80	0.104165
Summary	0090299529	315,729.50	460.44	0.145834
Summary	0090299629	337,555.07	239.10	0.070833
Summary	0090299892	214,542.62	357.57	0.166666
Summary	0090300049	167,461.14	209.33	0.125002
Summary	0090300181	181,253.07	211.87	0.116892
Summary	0090300238	584,435.97	365.27	0.062500
Summary	0090300239	349,767.00	510.08	0.145834
Summary	0090300653	346,514.27	397.05	0.114584
Summary	0090301132	257,064.99	324.97	0.126416
Summary	0090301487	302,142.61	251.79	0.083335
Summary	0090301671	96,219.94	140.32	0.145833
Summary	0090302103	419,505.11	349.59	0.083334
Summary	0090302203	403,115.19	267.11	0.066261
Summary	0090302769	94,212.72	0.67	0.000711
Summary	0090303136	301,556.70	379.00	0.125681

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: 26-May-2026
 06-May-2026 9:46:18 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090303262	299,835.73	406.03	0.135417
Summary	0090303296	132,103.58	96.88	0.073336
Summary	0090303548	411,522.31	101.38	0.024635
Summary	0090304031	122,579.72	178.76	0.145832
Summary	0090304495	194,680.66	263.63	0.135417
Summary	0090304624	296,221.09	227.62	0.076841
Summary	0090306836	168,610.04	17.56	0.010415
Summary	0090306956	146,786.16	38.37	0.026140
Summary	0090307127	295,842.07	77.31	0.026132
Summary	0090307248	254,453.29	229.63	0.090244
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090307754	313,941.59	71.12	0.022654
Summary	0090308282	291,596.42	334.12	0.114583
Summary	0090308673	340,679.02	283.90	0.083334
Summary	0090309137	131,263.61	104.76	0.079809
Summary	0090309384	131,612.54	143.21	0.108812
Summary	0090310306	121,779.29	177.59	0.145829
Summary	0090310322	354,422.27	590.70	0.166666
Summary	0090310385	182,458.70	190.06	0.104166
Summary	0090310460	533,842.55	724.32	0.135680
Summary	0090310554	133,303.85	154.54	0.115931
Summary	0090311022	176,211.17	33.76	0.019159
Summary	0090311050	277,838.20	318.36	0.114585
Summary	0090311322	146,160.39	274.05	0.187499
Summary	0090311336	118,465.59	86.38	0.072916
Summary	0090311530	200,085.47	189.69	0.094804
Summary	0090312149	160,259.53	83.47	0.052084
Summary	0090312287	306,714.46	223.65	0.072918
Summary	0090312432	206,937.55	337.49	0.163088
Summary	0090313200	206,397.25	193.50	0.093751
Summary	0090313552	169,474.12	141.23	0.083334
Summary	0090314417	357,514.04	297.93	0.083334
Summary	0090314737	159,918.35	198.47	0.124107
Summary	0090314758	281,087.35	322.08	0.114584

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: 26-May-2026
 06-May-2026 9:46:18 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090315187	285,079.60	273.41	0.095907
Summary	0090315404	173,650.08	217.06	0.124999
Summary	0090316380	257,196.13	267.91	0.104166
Summary	0090316671	423,515.73	404.62	0.095538
Summary	0090316706	234,898.27	464.90	0.197915
Summary	0090316781	100,553.36	133.27	0.132537
Summary	0090317033	168,552.59	228.25	0.135418
Summary	0090317144	154,401.91	258.28	0.167278
Summary	0090317689	54,283.97	48.10	0.088608
Summary	0090317739	126,174.41	157.72	0.125002
Summary	0090318046	374,654.25	293.33	0.078294
Summary	0090318093	148,807.88	87.18	0.058586
Summary	0090318787	246,425.54	462.05	0.187501
Summary	0090319358	135,296.73	110.50	0.081672
Summary	0090319519	224,515.71	162.08	0.072191
Summary	0090319654	137,989.44	114.99	0.083332
Summary	0090319985	243,883.74	355.66	0.145832
Summary	0090320366	328,876.30	515.98	0.156892
Summary	0090320451	95,105.89	69.35	0.072919
Summary	0090320683	324,254.45	540.42	0.166665
Summary	0090320694	125,393.88	222.05	0.177082
Summary	0090320955	52,737.62	60.43	0.114586
Summary	0090321060	155,680.98	155.86	0.100115
Summary	0090321199	101,381.57	136.04	0.134186
Summary	0090321268	405,597.37	42.25	0.010417
Summary	0090321913	125,315.25	49.30	0.039341
Summary	0090321940	255,780.98	237.66	0.092915
Summary	0090322342	188,087.07	195.92	0.104165
Summary	0090322438	384,277.48	560.40	0.145832
Summary	0090322850	202,065.40	231.53	0.114582
Summary	0090323396	182,218.69	31.75	0.017424
Summary	0090323608	240,479.91	275.55	0.114583
Summary	0090323679	370,135.81	308.45	0.083334
Summary	0090323790	182,373.96	113.98	0.062498

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: 26-May-2026
 06-May-2026 9:46:18 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090323838	237,852.58	257.21	0.108138
Summary	0090323993	365,547.83	495.01	0.135416
Summary	0090323996	454,770.38	406.20	0.089320
Summary	0090324027	351,027.76	184.66	0.052606
Summary	0090324365	196,586.69	167.92	0.085418
Summary	0090324470	270,872.30	112.86	0.041665
Summary	0090324586	310,059.89	355.28	0.114584
Summary	0090325187	131,496.92	4.87	0.003704
Summary	0090325980	268,457.21	251.68	0.093751
Summary	0090326004	349,341.65	400.29	0.114584
Summary	0090326051	411,931.05	611.25	0.148386
Summary	0090326091	290,747.41	484.58	0.166667
Summary	0090326160	225,246.77	305.02	0.135416
Summary	0090326267	103,182.70	61.53	0.059632
Summary	0090326719	99,237.94	56.90	0.057337
Summary	0090327091	165,016.55	178.07	0.107910
Summary	0090327235	229,091.05	222.43	0.097092
Summary	0090327560	249,428.53	285.80	0.114582
Summary	0090327768	331,071.71	135.19	0.040834
Summary	0090328120	114,568.45	51.31	0.044785
Summary	0090328154	240,372.03	150.23	0.062499
Summary	0090328327	356,759.96	177.11	0.049644
Summary	0090328376	293,014.29	68.72	0.023453
Summary	0090328612	265,169.89	414.33	0.156251
Summary	0090329000	300,391.27	67.23	0.022381
Summary	0090329052	211,159.84	153.97	0.072916
Summary	0090329238	137,141.40	200.00	0.145835
Summary	0090329501	246,216.72	190.25	0.077269
Summary	0090329608	138,284.57	109.77	0.079380
Summary	0090330115	155,012.90	208.94	0.134789
Summary	0090330305	90,817.30	43.55	0.047953
Summary	0090330357	264,450.85	487.46	0.184329
Summary	0090330920	420,962.48	245.39	0.058293
Summary	0090331177	300,875.15	245.03	0.081439

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: 26-May-2026
 06-May-2026 9:46:18 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090331206	132,041.98	83.60	0.063313
Summary	0090331818	448,035.19	746.73	0.166668
Summary	0090331954	390,642.21	755.00	0.193271
Summary	0090332217	362,537.19	453.17	0.125000
Summary	0090333231	230,964.02	312.76	0.135415
Summary	0090333645	250,988.97	235.30	0.093749
Summary	0090334138	422,944.31	66.51	0.015725
Summary	0090334318	73,681.17	46.05	0.062499
Summary	0090334645	349,225.98	436.53	0.124999
Summary	0090335259	166,229.63	242.42	0.145834
Summary	0090335339	156,919.19	29.10	0.018545
Summary	0090335725	164,688.83	159.41	0.096795
Summary	0090335940	242,202.84	225.05	0.092918
Summary	0090336263	236,762.41	172.64	0.072917
Summary	0090336430	301,882.46	663.67	0.219844
Summary	0090336443	158,954.41	161.88	0.101841
Summary	0090336490	124,082.23	155.10	0.124998
Summary	0090336536	176,544.52	239.07	0.135416
Summary	0090336600	319,027.99	265.86	0.083334
Summary	0090336877	306,529.94	287.37	0.093749
Summary	0090337040	194,623.69	309.37	0.158958
Summary	0090337325	564,778.15	882.47	0.156251
Summary	0090337476	205,863.76	253.63	0.123203
Summary	0090338070	478,885.45	597.09	0.124683
Summary	0090338343	287,258.98	179.54	0.062501
Summary	0090338445	178,347.78	204.36	0.114585
Summary	0090338449	189,183.74	206.57	0.109190
Summary	0090338579	264,381.24	302.94	0.114585
Summary	0090338629	302,779.77	271.64	0.089715
Summary	0090338768	261,722.72	327.15	0.124999
Summary	0090338852	175,302.98	64.81	0.036970
Summary	0090339282	230,030.10	134.33	0.058397
Summary	0090339862	162,331.85	45.76	0.028189
Summary	0090340023	303,760.87	189.85	0.062500

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: 26-May-2026
 06-May-2026 9:46:18 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090340167	130,386.47	203.73	0.156251
Summary	0090340289	578,230.93	783.02	0.135416
Summary	0090340964	307,346.28	461.34	0.150104
Summary	0090340984	207,238.23	345.40	0.166668
Summary	0090341401	182,669.37	342.51	0.187503
Summary	0090341527	453,693.97	1,050.65	0.231577
Summary	0090341583	212,365.87	229.53	0.108082
Summary	0090341593	233,082.62	352.28	0.151140
Summary	0090341617	225,824.36	94.85	0.042002
Summary	0090342211	153,017.31	159.39	0.104165
Summary	0090342724	217,456.09	339.78	0.156252
Summary	0090342879	204,085.30	233.85	0.114584
Summary	0090343181	98,368.89	169.35	0.172158
Summary	0090343382	317,635.44	110.60	0.034820
Summary	0090344700	58,643.05	103.85	0.177088
Summary	0090344942	190,282.22	218.03	0.114582
Summary	0090345301	191,292.17	259.04	0.135416
Summary	0090345446	158,890.95	47.44	0.029857
Summary	0090345656	290,489.82	514.41	0.177084
Summary	0090345668	57,308.60	71.64	0.125007
Summary	0090345728	112,196.98	22.01	0.019617
Summary	0090346396	86,298.35	58.23	0.067475
Summary	0090346709	411,164.29	39.40	0.009583
Summary	0090346812	210,579.76	285.16	0.135417
Summary	0090347096	59,565.29	17.55	0.029463
Summary	0090347278	152,629.68	174.89	0.114585
Summary	0090347418	391,651.72	89.86	0.022944

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-May-2026
 06-May-2026 9:46:18 AM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	210,980.14	(14,350.21)	(6.802)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090237557	67,865.91	4,849.28	7.145
0090282975	143,114.23	(19,199.49)	(13.416)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	608,428.98	9,040.20	343,433.68	56.446

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090316378	69,540.82	41.00	46,333.18	66.627
0090320611	441,247.97	9,274.32	60,696.59	13.756
0090329180	29,962.97	(307.12)	216,642.72	723.035
0090341605	67,677.22	32.00	19,761.19	29.199

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02

Distribution Date: 26-May-2026
06-May-2026 9:46:18 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
326	57,995,891.69	7,333,534.85	12.645

Cumulative Realized Loss Detail

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

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: 26-May-2026
 06-May-2026 9:46:18 AM

Cumulative Realized Loss Detail

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

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: 26-May-2026
 06-May-2026 9:46:18 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090234719	418,921.67	136,563.72	32.599
0090234809	113,334.26	6,632.75	5.852
0090234938	132,735.43	15,335.21	11.553
0090235082	72,878.16	52,753.15	72.385
0090235197	387,059.97	38,409.93	9.924
0090236358	93,118.52	(1,740.71)	(1.869)
0090236624	102,039.20	10,564.52	10.353
0090237416	250,434.93	147,581.24	58.930
0090237557	67,865.91	4,849.28	7.145
0090237593	541,019.66	148,966.84	27.534
0090238057	184,892.44	40,177.17	21.730
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090239441	279,709.82	89,371.27	31.951
0090239592	184,980.13	38,184.35	20.642
0090239872	72,271.05	23,275.37	32.206
0090240665	160,094.01	(15,995.67)	(9.991)
0090240774	148,127.63	115,332.36	77.860
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090242783	128,339.62	32,360.46	25.215
0090242834	336,593.68	(61,936.75)	(18.401)
0090243011	140,839.44	14,249.88	10.118
0090243035	387,422.79	86,588.77	22.350
0090243212	116,190.02	(26,042.99)	(22.414)
0090243994	87,648.58	1,419.34	1.619
0090244178	174,815.22	2,543.77	1.455
0090244665	39,843.90	59,947.90	150.457

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: 26-May-2026
 06-May-2026 9:46:18 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090245076	129,135.09	15.95	0.012
0090245363	151,450.01	2,566.97	1.695
0090245716	93,404.91	19,639.89	21.027
0090245925	230,035.10	16,805.60	7.306
0090245957	70,065.14	589.45	0.841
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	1,860.27	1.629
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247292	50,199.68	10,995.12	21.903
0090247581	70,708.37	83,541.18	118.149
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(6,881.12)	(8.231)
0090249039	146,551.68	1,558.79	1.064
0090250263	206,335.18	897.78	0.435
0090250264	111,974.93	2,771.61	2.475
0090250349	115,377.48	749.47	0.650
0090250478	116,751.81	3,330.71	2.853
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251230	189,916.71	7,038.27	3.706
0090251628	82,366.19	1,349.29	1.638
0090252870	303,837.10	792.11	0.261
0090253363	74,782.98	32,064.95	42.877
0090253680	79,809.20	6,277.60	7.866
0090253924	181,774.20	19,776.08	10.879
0090254189	296,415.43	99,768.75	33.658
0090255037	70,103.89	4,197.59	5.988
0090255889	348,326.16	46,995.22	13.492

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: 26-May-2026
 06-May-2026 9:46:18 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090256585	245,369.62	65,589.29	26.731
0090256761	147,217.39	(23,062.43)	(15.666)
0090257223	38,176.80	24,809.35	64.985
0090257524	317,042.70	(3,134.58)	(0.989)
0090257525	130,411.26	(5,410.37)	(4.149)
0090257623	207,925.94	12,638.02	6.078
0090257761	129,207.95	16,941.66	13.112
0090258108	227,122.05	25,637.48	11.288
0090258573	71,743.31	(40,716.83)	(56.753)
0090258985	146,904.14	17,436.15	11.869
0090259058	38,539.01	415.05	1.077
0090259063	381,371.71	(9,845.37)	(2.582)
0090260209	339,878.89	(977.25)	(0.288)
0090260902	231,233.18	15,862.13	6.860
0090260955	452,555.80	12,492.17	2.760
0090261688	339,262.26	(135,351.51)	(39.896)
0090262444	204,919.64	45,936.17	22.417
0090262771	255,513.70	123,784.39	48.445
0090263130	196,445.47	4,107.25	2.091
0090263475	109,859.57	3,559.63	3.240
0090263850	115,652.04	4,091.91	3.538
0090264027	144,668.01	66,433.68	45.921
0090264361	114,714.07	10,761.80	9.381
0090265138	81,403.02	183.69	0.226
0090265807	164,432.19	13,081.23	7.955
0090266084	63,005.51	15,971.58	25.349
0090266457	154,869.97	103,458.07	66.803
0090267275	72,788.07	7,059.72	9.699
0090267692	102,052.78	79,481.67	77.883

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: 26-May-2026
 06-May-2026 9:46:18 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090268024	97,982.17	178,182.70	181.852
0090268469	69,818.93	5,074.12	7.268
0090268906	124,707.06	4,907.54	3.935
0090270252	386,393.52	(3,895.17)	(1.008)
0090271494	44,450.77	(1,007.81)	(2.267)
0090271799	403,563.21	(2,039.97)	(0.505)
0090272135	272,899.67	50,134.33	18.371
0090272314	216,794.55	(35,028.00)	(16.157)
0090272346	97,172.85	(6,600.18)	(6.792)
0090272857	120,309.48	1,015.94	0.844
0090273622	143,089.64	25,184.47	17.600
0090273696	63,506.62	11,159.55	17.572
0090273789	73,259.28	852.97	1.164
0090274528	193,636.60	(3,650.24)	(1.885)
0090274833	53,974.13	512.42	0.949
0090276055	51,808.21	80,276.45	154.949
0090276221	127,340.23	6,052.23	4.753
0090276273	83,979.99	5,641.96	6.718
0090277582	284,510.10	7,955.38	2.796
0090278722	62,388.58	901.09	1.444
0090279429	45,049.95	6,612.48	14.678
0090279439	58,860.89	37.52	0.064
0090280042	119,315.40	(3,386.11)	(2.838)
0090280154	301,729.26	70,863.74	23.486
0090280203	225,775.10	(66,527.68)	(29.466)
0090281475	69,794.15	9,290.27	13.311
0090281604	115,481.48	(1,450.91)	(1.256)
0090281661	319,642.16	61,502.80	19.241
0090281676	85,699.20	50,260.04	58.647

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: 26-May-2026
 06-May-2026 9:46:18 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090282975	143,114.23	(19,199.49)	(13.416)
0090283314	208,720.28	58,652.60	28.101
0090283336	128,504.28	(956.10)	(0.744)
0090283361	57,687.31	235,839.07	408.823
0090283438	151,364.02	8,405.62	5.553
0090283652	121,053.02	66,360.70	54.820
0090284110	156,899.03	31,461.63	20.052
0090284925	96,805.02	301,921.36	311.886
0090285007	330,630.27	15,479.52	4.682
0090285500	99,522.86	(920.31)	(0.925)
0090285655	517,964.96	(4,436.42)	(0.857)
0090286060	374,007.53	(5,589.61)	(1.495)
0090286482	208,170.13	13,733.95	6.597
0090286531	86,336.05	3,563.39	4.127
0090286753	439,965.26	(2,364.74)	(0.537)
0090286770	68,942.41	30,268.78	43.904
0090286775	88,346.79	520.66	0.589
0090287217	315,813.78	730.30	0.231
0090288375	137,614.56	13,758.69	9.998
0090289516	84,116.81	49,083.94	58.352
0090289619	150,879.43	19,872.43	13.171
0090289639	269,506.13	3,325.90	1.234
0090290518	243,245.99	(64,702.70)	(26.600)
0090290607	121,308.06	58,980.18	48.620
0090290761	277,010.24	28,684.87	10.355
0090290826	242,259.39	60,480.01	24.965

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: 26-May-2026
 06-May-2026 9:46:18 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090291421	165,645.89	14,473.41	8.738
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	13,155.48	12.549
0090293084	342,208.30	415,187.55	121.326
0090293122	116,098.06	(2,132.72)	(1.837)
0090293461	49,848.08	18,056.01	36.222
0090294461	199,430.03	7,290.53	3.656
0090295246	153,962.42	6,556.61	4.259
0090295447	63,195.49	620.61	0.982
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(39,766.55)	(14.265)
0090296956	97,477.94	1,191.68	1.223
0090297343	48,753.02	(134.57)	(0.276)
0090297568	370,795.26	11,586.24	3.125
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090299105	253,813.97	20,690.23	8.152
0090299365	265,498.42	14,554.05	5.482
0090299655	281,724.37	45,129.63	16.019
0090299841	82,053.99	(6,589.26)	(8.030)
0090300302	242,480.60	(49,163.76)	(20.275)
0090300519	318,216.06	85,935.39	27.005
0090300585	115,060.39	123,418.27	107.264
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974
0090301248	428,104.34	51,473.59	12.024
0090301350	409,287.35	(1,118.16)	(0.273)

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: 26-May-2026
 06-May-2026 9:46:18 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090301438	231,559.41	(2,017.02)	(0.871)
0090301588	125,512.30	10,738.36	8.556
0090301885	107,711.99	(1,740.57)	(1.616)
0090302037	177,041.62	100,615.67	56.832
0090302544	257,693.56	(10,026.63)	(3.891)
0090302688	39,624.84	12,160.36	30.689
0090302709	143,299.69	8,063.90	5.627
0090302819	135,434.31	43,150.40	31.861
0090305410	321,401.68	6,827.75	2.124
0090306620	73,323.25	6,800.91	9.275
0090306783	278,037.92	(8,252.41)	(2.968)
0090306831	59,708.86	36,973.14	61.922
0090307224	70,962.94	541.82	0.764
0090307567	327,169.37	71,420.47	21.830
0090307581	223,959.93	12,701.17	5.671
0090308562	59,299.20	(177.35)	(0.299)
0090308948	58,983.77	18,866.98	31.987
0090309101	96,228.51	5,797.30	6.025
0090310430	228,342.33	13,993.40	6.128
0090310475	209,227.85	1,308.62	0.625
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(17,081.13)	(5.154)
0090312519	81,986.74	27,477.14	33.514
0090316378	69,540.82	46,333.18	66.627
0090316730	392,045.98	14,134.63	3.605
0090316925	80,186.61	(245.76)	(0.306)
0090317845	271,686.51	78,263.67	28.807
0090318216	685,946.83	(18,453.06)	(2.690)

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: 26-May-2026
 06-May-2026 9:46:18 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090318243	51,462.91	8,421.16	16.364
0090318544	369,604.61	(88,350.93)	(23.904)
0090319340	68,596.11	1,041.36	1.518
0090319698	137,323.62	20,645.08	15.034
0090320408	51,439.60	33,633.56	65.385
0090320611	441,247.97	60,696.59	13.756
0090321227	382,030.53	(81,989.09)	(21.461)
0090321385	72,841.61	5,177.53	7.108
0090321729	273,288.97	10,617.04	3.885
0090322256	75,441.83	42,298.11	56.067
0090322413	99,099.72	20,835.40	21.025
0090322562	51,367.18	83,319.60	162.204
0090322616	122,197.47	(1,350.90)	(1.106)
0090322931	266,238.36	79,985.98	30.043
0090322973	149,729.97	10,457.13	6.984
0090323507	87,598.63	68,700.06	78.426
0090324066	408,187.04	15,760.15	3.861
0090324232	152,181.17	46,924.18	30.834
0090324511	119,290.64	15,573.53	13.055
0090325915	127,782.00	5,858.07	4.584
0090326262	193,764.72	40,275.14	20.786
0090327344	178,533.03	65,805.25	36.859
0090328171	399,262.69	183,701.68	46.010
0090328654	156,027.07	9,594.77	6.149
0090329180	29,962.97	216,642.72	723.035
0090329777	196,683.22	(2,821.77)	(1.435)
0090329826	33,695.77	6,381.46	18.938
0090330110	228,926.81	(24,304.95)	(10.617)
0090330153	60,083.68	(1,529.44)	(2.546)

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: 26-May-2026
 06-May-2026 9:46:18 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090330259	336,798.63	3,222.82	0.957
0090330345	141,787.24	57,277.09	40.397
0090332242	112,435.16	12,684.26	11.281
0090332316	106,646.92	3,352.41	3.143
0090332343	106,479.90	3,322.47	3.120
0090332370	203,980.03	23,495.09	11.518
0090333051	118,277.13	(17,983.10)	(15.204)
0090333124	316,629.71	10,152.20	3.206
0090333568	105,284.85	(22,617.81)	(21.482)
0090333706	143,237.05	16,693.50	11.654
0090334031	174,464.39	(41,430.84)	(23.747)
0090335071	151,550.50	6,802.98	4.489
0090335646	127,034.67	90,758.41	71.444
0090335732	59,702.57	16,825.23	28.182
0090335881	151,288.96	207,924.33	137.435
0090336909	63,959.49	1,376.73	2.153
0090337803	140,942.79	60,694.17	43.063
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090339394	102,765.95	26,763.54	26.043
0090340553	96,665.94	29,580.19	30.600
0090341325	32,021.19	16,046.07	50.111
0090341605	67,677.22	19,761.19	29.199
0090341611	161,096.49	8,016.71	4.976
0090342295	88,283.85	193,057.18	218.678
0090342600	158,560.15	(39,763.51)	(25.078)
0090342760	118,022.30	67,547.69	57.233
0090343131	129,943.53	(10,141.30)	(7.804)
0090343511	110,819.62	(21,751.23)	(19.628)

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: 26-May-2026
 06-May-2026 9:46:18 AM

Cumulative Realized Loss Detail

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

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: 26-May-2026
 06-May-2026 9:46:18 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	6	819,409.12	(5,310.01)	(0.000 %)	0	0.00	0.00	0.000 %	6	819,409.12	(5,310.01)	(0.000 %)

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	0090237557	80,000.00	4.625 %	MI	97.00	360	67,865.91	04/30/2026	4,849.28	4,849.28
Summary	0090282975	168,000.00	4.250 %	AL	90.00	360	143,114.23	04/30/2026	(19,199.49)	(19,199.49)
Summary	0090316378	71,000.00	4.625 %	TX	95.00	360	69,540.82	03/31/2026	41.00	46,333.18
Summary	0090320611	401,000.00	4.250 %	FL	90.00	360	441,247.97	01/31/2026	9,274.32	60,696.59
Summary	0090329180	31,000.00	5.625 %	OH	95.00	360	29,962.97	03/31/2026	(307.12)	216,642.72
Summary	0090341605	76,000.00	4.375 %	IL	97.00	360	67,677.22	10/31/2025	32.00	19,761.19

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

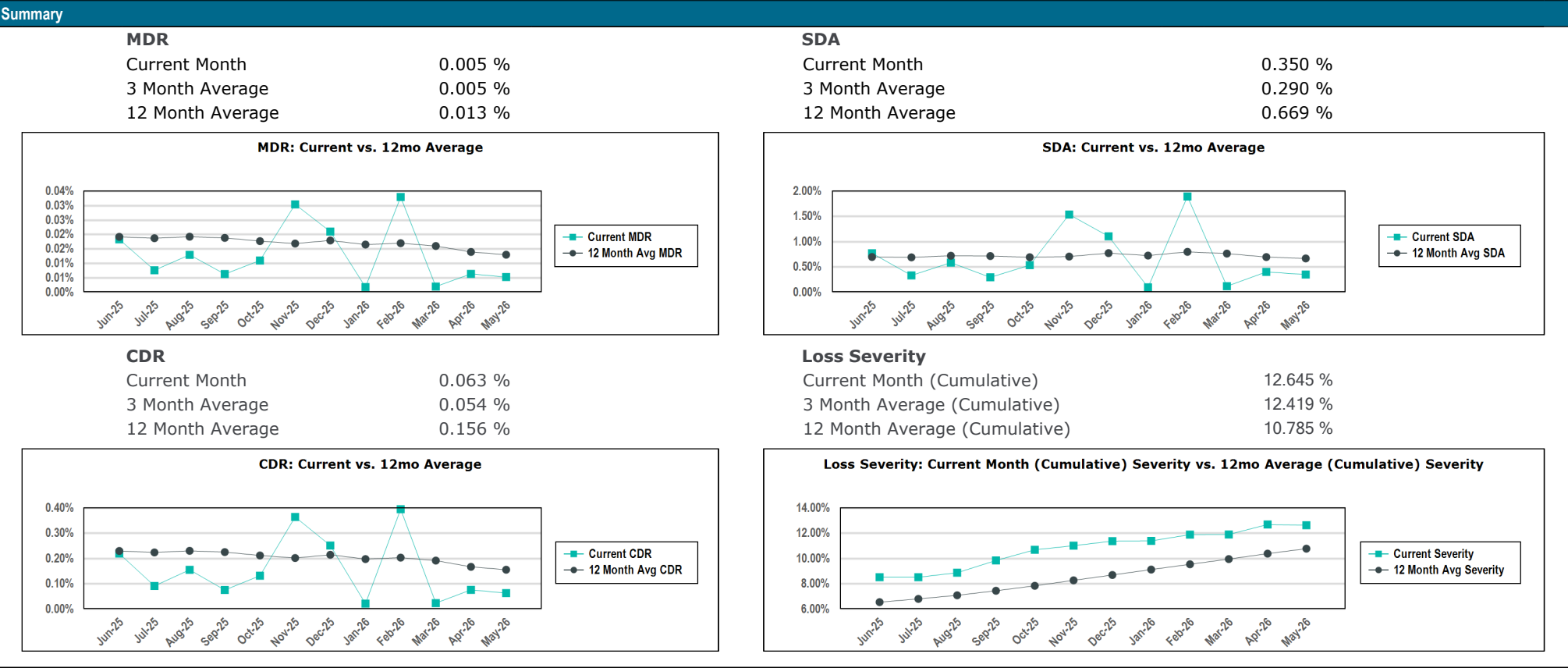
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

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

Distribution Date: 26-May-2026
06-May-2026 9:46:18 AM

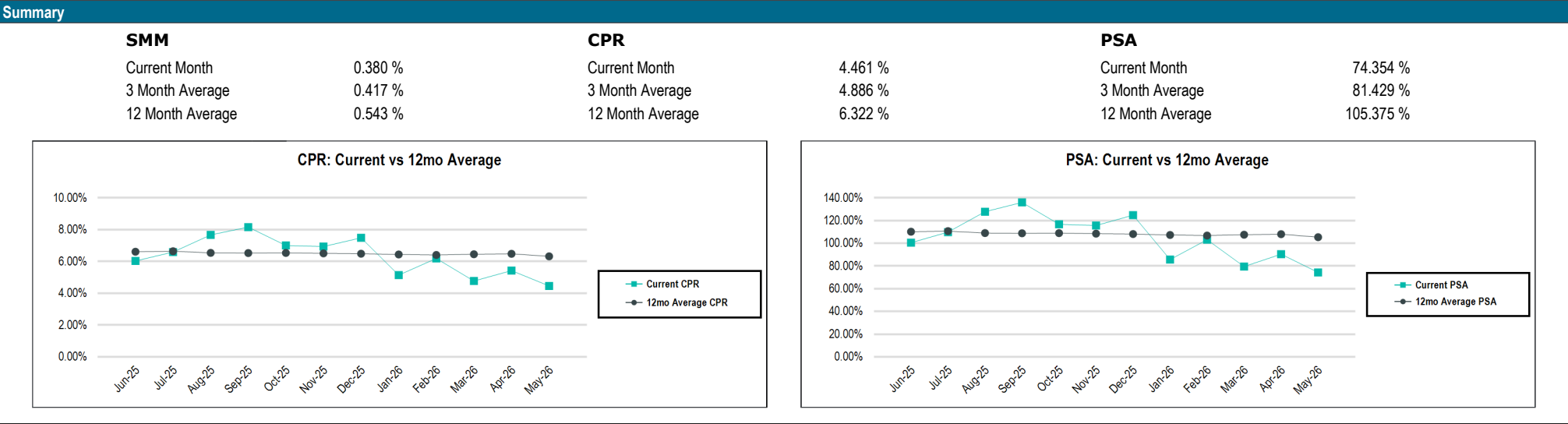
Realized Loss Report - Collateral



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.

Distribution Date: 26-May-2026
06-May-2026 9:46:18 AM

Prepayment Rates



Calculation Methodology:

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

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

Distribution Date: 26-May-2026
06-May-2026 9:46:19 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
154	29,714,974.23

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

Distribution Date: 26-May-2026
06-May-2026 9:46:19 AM

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	

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: 26-May-2026
 06-May-2026 9:46:19 AM

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>

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

Distribution Date: 26-May-2026
06-May-2026 9:46:19 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Supplemental Reporting

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