

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		10/24/2023	0.00000 %	4,546,254,240.39	0.00	43,823,494.73	0.00	4,502,430,745.65	43,823,494.73	0.00
2M-1	30711XC28	10/24/2023	6.07943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		10/24/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	10/24/2023	7.62943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		10/24/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	10/24/2023	7.62943 %	4,064,396.13	25,840.85	440,992.79	0.00	3,623,403.34	466,833.64	0.00
2M-BH		10/24/2023	0.00000 %	46,042,134.82	0.00	4,995,637.47	0.00	41,046,497.35	4,995,637.47	0.00
2M-2C	30711XC77	10/24/2023	7.62943 %	18,988,182.33	120,724.17	0.00	0.00	18,988,182.33	120,724.17	0.00
2M-CH		10/24/2023	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	10/24/2023	7.62943 %	23,052,578.46	146,565.03	440,992.79	0.00	22,611,585.67	587,557.82	0.00
2M-2H		10/24/2023	0.00000 %	261,143,326.49	0.00	4,995,637.47	0.00	256,147,689.02	4,995,637.47	0.00
2B-1	30711XC44	10/24/2023	9.42943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		10/24/2023	0.00000 %	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		10/24/2023	0.00000 %	130,950,606.37	0.00	0.00	32,648.31	130,917,958.06	0.00	1,585,462.94
2A-I1	30711XC93	10/24/2023	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	10/24/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	10/24/2023	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	10/24/2023	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	10/24/2023	1.70000 %	0.00	5,757.89	0.00	0.00	0.00	5,757.89	0.00
2B-I2	30711XE34	10/24/2023	1.30000 %	0.00	4,403.10	0.00	0.00	0.00	4,403.10	0.00
2B-I3	30711XE59	10/24/2023	0.90000 %	0.00	3,048.30	0.00	0.00	0.00	3,048.30	0.00
2B-I4	30711XH98	10/24/2023	0.50000 %	0.00	1,693.50	0.00	0.00	0.00	1,693.50	0.00
2C-I1	30711XE83	10/24/2023	1.70000 %	0.00	26,899.92	0.00	0.00	0.00	26,899.92	0.00
2C-I2	30711XF25	10/24/2023	1.30000 %	0.00	20,570.53	0.00	0.00	0.00	20,570.53	0.00
2C-I3	30711XF41	10/24/2023	0.90000 %	0.00	14,241.14	0.00	0.00	0.00	14,241.14	0.00
2C-I4	30711XF66	10/24/2023	0.50000 %	0.00	7,911.74	0.00	0.00	0.00	7,911.74	0.00
2E-A1	30711XC85	10/24/2023	5.92943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	10/24/2023	6.32943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	10/24/2023	6.72943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	10/24/2023	7.12943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	10/24/2023	5.92943 %	4,064,396.13	20,082.96	440,992.79	0.00	3,623,403.34	461,075.75	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: 25-Oct-2023
 05-Oct-2023 10:41:47 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
2E-B2	30711XE26	10/24/2023	6.32943 %	4,064,396.13	21,437.76	440,992.79	0.00	3,623,403.34	462,430.55	0.00
2E-B3	30711XE42	10/24/2023	6.72943 %	4,064,396.13	22,792.56	440,992.79	0.00	3,623,403.34	463,785.35	0.00
2E-B4	30711XE67	10/24/2023	7.12943 %	4,064,396.13	24,147.36	440,992.79	0.00	3,623,403.34	465,140.15	0.00
2E-C1	30711XE75	10/24/2023	5.92943 %	18,988,182.33	93,824.25	0.00	0.00	18,988,182.33	93,824.25	0.00
2E-C2	30711XE91	10/24/2023	6.32943 %	18,988,182.33	100,153.64	0.00	0.00	18,988,182.33	100,153.64	0.00
2E-C3	30711XF33	10/24/2023	6.72943 %	18,988,182.33	106,483.04	0.00	0.00	18,988,182.33	106,483.04	0.00
2E-C4	30711XF58	10/24/2023	7.12943 %	18,988,182.33	112,812.43	0.00	0.00	18,988,182.33	112,812.43	0.00
2E-D1	30711XF74	10/24/2023	5.92943 %	4,064,396.13	20,082.96	440,992.79	0.00	3,623,403.34	461,075.75	0.00
2E-D2	30711XF82	10/24/2023	6.32943 %	4,064,396.13	21,437.76	440,992.79	0.00	3,623,403.34	462,430.55	0.00
2E-D3	30711XF90	10/24/2023	6.72943 %	4,064,396.13	22,792.56	440,992.79	0.00	3,623,403.34	463,785.35	0.00
2E-D4	30711XG24	10/24/2023	7.12943 %	4,064,396.13	24,147.36	440,992.79	0.00	3,623,403.34	465,140.15	0.00
2E-D5	30711XG32	10/24/2023	7.62943 %	4,064,396.13	25,840.85	440,992.79	0.00	3,623,403.34	466,833.64	0.00
2E-F1	30711XG40	10/24/2023	5.92943 %	23,052,578.46	113,907.21	440,992.79	0.00	22,611,585.67	554,900.00	0.00
2E-F2	30711XG57	10/24/2023	6.32943 %	23,052,578.46	121,591.40	440,992.79	0.00	22,611,585.67	562,584.19	0.00
2E-F3	30711XG65	10/24/2023	6.72943 %	23,052,578.46	129,275.59	440,992.79	0.00	22,611,585.67	570,268.38	0.00
2E-F4	30711XG73	10/24/2023	7.12943 %	23,052,578.46	136,959.79	440,992.79	0.00	22,611,585.67	577,952.58	0.00
2E-F5	30711XG81	10/24/2023	7.62943 %	23,052,578.46	146,565.03	440,992.79	0.00	22,611,585.67	587,557.82	0.00
2X-1	30711XG99	10/24/2023	1.70000 %	0.00	5,757.89	0.00	0.00	0.00	5,757.89	0.00
2X-2	30711XH23	10/24/2023	1.30000 %	0.00	4,403.10	0.00	0.00	0.00	4,403.10	0.00
2X-3	30711XH31	10/24/2023	0.90000 %	0.00	3,048.30	0.00	0.00	0.00	3,048.30	0.00
2X-4	30711XH49	10/24/2023	0.50000 %	0.00	1,693.50	0.00	0.00	0.00	1,693.50	0.00
2Y-1	30711XH56	10/24/2023	1.70000 %	0.00	32,657.82	0.00	0.00	0.00	32,657.82	0.00
2Y-2	30711XH64	10/24/2023	1.30000 %	0.00	24,973.63	0.00	0.00	0.00	24,973.63	0.00
2Y-3	30711XH72	10/24/2023	0.90000 %	0.00	17,289.43	0.00	0.00	0.00	17,289.43	0.00
2Y-4	30711XH80	10/24/2023	0.50000 %	0.00	9,605.24	0.00	0.00	0.00	9,605.24	0.00
Totals				5,632,395,946.45	1,741,419.59	60,870,654.31	32,648.31	5,571,492,643.82	62,612,073.90	1,585,462.94

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: 25-Oct-2023
05-Oct-2023 10:41:47 AM

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
05-Oct-2023 10:41:47 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	4,546,254,240.39	9,188,919.16	34,634,575.57	0.00	0.00	43,823,494.73	4,502,430,745.65	0.17790436	43,823,494.73
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	4,064,396.13	94,132.21	346,860.59	0.00	0.00	440,992.79	3,623,403.34	0.19082413	440,992.79
2M-BH	215,101,191.67	46,042,134.82	1,066,344.82	3,929,292.65	0.00	0.00	4,995,637.47	41,046,497.35	0.19082413	4,995,637.47
2M-2C	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2M-CH	215,101,191.67	215,101,191.67	0.00	0.00	0.00	0.00	0.00	215,101,191.67	1.00000000	0.00
2M-2	56,964,547.00	23,052,578.46	94,132.21	346,860.59	0.00	0.00	440,992.79	22,611,585.67	0.39694138	440,992.79
2M-2H	645,303,575.00	261,143,326.49	1,066,344.82	3,929,292.65	0.00	0.00	4,995,637.47	256,147,689.02	0.39694138	4,995,637.47
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	130,950,606.37	0.00	0.00	0.00	32,648.31	32,648.31	130,917,958.06	0.98803455	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	18,988,182.33	4,064,396.13	94,132.21	346,860.59	0.00	0.00	440,992.79	3,623,403.34	0.19082413	440,992.79
2E-B2	18,988,182.33	4,064,396.13	94,132.21	346,860.59	0.00	0.00	440,992.79	3,623,403.34	0.19082413	440,992.79
2E-B3	18,988,182.33	4,064,396.13	94,132.21	346,860.59	0.00	0.00	440,992.79	3,623,403.34	0.19082413	440,992.79

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 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
2E-B4	18,988,182.33	4,064,396.13	94,132.21	346,860.59	0.00	0.00	440,992.79	3,623,403.34	0.19082413	440,992.79
2E-C1	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C2	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C3	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C4	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-D1	37,976,364.67	4,064,396.13	94,132.21	346,860.59	0.00	0.00	440,992.79	3,623,403.34	0.09541206	440,992.79
2E-D2	37,976,364.67	4,064,396.13	94,132.21	346,860.59	0.00	0.00	440,992.79	3,623,403.34	0.09541206	440,992.79
2E-D3	37,976,364.67	4,064,396.13	94,132.21	346,860.59	0.00	0.00	440,992.79	3,623,403.34	0.09541206	440,992.79
2E-D4	37,976,364.67	4,064,396.13	94,132.21	346,860.59	0.00	0.00	440,992.79	3,623,403.34	0.09541206	440,992.79
2E-D5	37,976,364.67	4,064,396.13	94,132.21	346,860.59	0.00	0.00	440,992.79	3,623,403.34	0.09541206	440,992.79
2E-F1	37,976,364.67	23,052,578.46	94,132.21	346,860.59	0.00	0.00	440,992.79	22,611,585.67	0.59541206	440,992.79
2E-F2	37,976,364.67	23,052,578.46	94,132.21	346,860.59	0.00	0.00	440,992.79	22,611,585.67	0.59541206	440,992.79
2E-F3	37,976,364.67	23,052,578.46	94,132.21	346,860.59	0.00	0.00	440,992.79	22,611,585.67	0.59541206	440,992.79
2E-F4	37,976,364.67	23,052,578.46	94,132.21	346,860.59	0.00	0.00	440,992.79	22,611,585.67	0.59541206	440,992.79
2E-F5	37,976,364.67	23,052,578.46	94,132.21	346,860.59	0.00	0.00	440,992.79	22,611,585.67	0.59541206	440,992.79
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	27,810,573,848.66	5,632,395,946.45	12,827,724.16	48,042,930.31	0.00	32,648.31	60,903,302.62	5,571,492,643.82	0.20033721	60,870,654.31

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: 25-Oct-2023
05-Oct-2023 10:41:47 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	179.63595444	0.36308138	1.36851454	0.00000000	0.00000000	1.73159592	177.90435852	0.17790436	1.73159592
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	214.04872038	4.95741027	18.26718240	0.00000000	0.00000000	23.22459214	190.82412824	0.19082413	23.22459214
2M-BH	215,101,191.67	214.04872034	4.95741010	18.26718216	0.00000000	0.00000000	23.22459225	190.82412808	0.19082413	23.22459225
2M-2C	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	215,101,191.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	56,964,547.00	404.68290672	1.65247009	6.08906080	0.00000000	0.00000000	7.74153071	396.94137601	0.39694138	7.74153071
2M-2H	645,303,575.00	404.68290679	1.65247003	6.08906072	0.00000000	0.00000000	7.74153075	396.94137603	0.39694138	7.74153075
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	988.28094687	0.00000000	0.00000000	0.00000000	0.24639598	0.24639598	988.03455090	0.98803455	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	214.04872038	4.95741027	18.26718240	0.00000000	0.00000000	23.22459214	190.82412824	0.19082413	23.22459214
2E-B2	18,988,182.33	214.04872038	4.95741027	18.26718240	0.00000000	0.00000000	23.22459214	190.82412824	0.19082413	23.22459214
2E-B3	18,988,182.33	214.04872038	4.95741027	18.26718240	0.00000000	0.00000000	23.22459214	190.82412824	0.19082413	23.22459214

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	18,988,182.33	214.04872038	4.95741027	18.26718240	0.00000000	0.00000000	23.22459214	190.82412824	0.19082413	23.22459214
2E-C1	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	37,976,364.67	107.02436016	2.47870513	9.13359120	0.00000000	0.00000000	11.61229606	95.41206410	0.09541206	11.61229606
2E-D2	37,976,364.67	107.02436016	2.47870513	9.13359120	0.00000000	0.00000000	11.61229606	95.41206410	0.09541206	11.61229606
2E-D3	37,976,364.67	107.02436016	2.47870513	9.13359120	0.00000000	0.00000000	11.61229606	95.41206410	0.09541206	11.61229606
2E-D4	37,976,364.67	107.02436016	2.47870513	9.13359120	0.00000000	0.00000000	11.61229606	95.41206410	0.09541206	11.61229606
2E-D5	37,976,364.67	107.02436016	2.47870513	9.13359120	0.00000000	0.00000000	11.61229606	95.41206410	0.09541206	11.61229606
2E-F1	37,976,364.67	607.02436003	2.47870513	9.13359120	0.00000000	0.00000000	11.61229606	595.41206396	0.59541206	11.61229606
2E-F2	37,976,364.67	607.02436003	2.47870513	9.13359120	0.00000000	0.00000000	11.61229606	595.41206396	0.59541206	11.61229606
2E-F3	37,976,364.67	607.02436003	2.47870513	9.13359120	0.00000000	0.00000000	11.61229606	595.41206396	0.59541206	11.61229606
2E-F4	37,976,364.67	607.02436003	2.47870513	9.13359120	0.00000000	0.00000000	11.61229606	595.41206396	0.59541206	11.61229606
2E-F5	37,976,364.67	607.02436003	2.47870513	9.13359120	0.00000000	0.00000000	11.61229606	595.41206396	0.59541206	11.61229606
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
05-Oct-2023 10:41:47 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	4,546,254,240.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,502,430,745.65
2M-1	N/A	N/A	6.07943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.62943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	09/25/23 - 10/24/23	30	7.62943 %	4,064,396.13	25,840.85	0.00	0.00	0.00	0.00	25,840.85	0.00	3,623,403.34
2M-BH	N/A	N/A	0.00000 %	46,042,134.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	41,046,497.35
2M-2C	09/25/23 - 10/24/23	30	7.62943 %	18,988,182.33	120,724.17	0.00	0.00	0.00	0.00	120,724.17	0.00	18,988,182.33
2M-CH	N/A	N/A	0.00000 %	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,101,191.67
2M-2	09/25/23 - 10/24/23	30	7.62943 %	23,052,578.46	146,565.03	0.00	0.00	0.00	0.00	146,565.03	0.00	22,611,585.67
2M-2H	N/A	N/A	0.00000 %	261,143,326.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	256,147,689.02
2B-1	N/A	N/A	9.42943 %	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 %	130,950,606.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	130,917,958.06
2A-I1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	09/25/23 - 10/24/23	30	1.70000 %	4,064,396.13	5,757.89	0.00	0.00	0.00	0.00	5,757.89	0.00	3,623,403.34
2B-I2	09/25/23 - 10/24/23	30	1.30000 %	4,064,396.13	4,403.10	0.00	0.00	0.00	0.00	4,403.10	0.00	3,623,403.34
2B-I3	09/25/23 - 10/24/23	30	0.90000 %	4,064,396.13	3,048.30	0.00	0.00	0.00	0.00	3,048.30	0.00	3,623,403.34
2B-I4	09/25/23 - 10/24/23	30	0.50000 %	4,064,396.13	1,693.50	0.00	0.00	0.00	0.00	1,693.50	0.00	3,623,403.34
2C-I1	09/25/23 - 10/24/23	30	1.70000 %	18,988,182.33	26,899.92	0.00	0.00	0.00	0.00	26,899.92	0.00	18,988,182.33
2C-I2	09/25/23 - 10/24/23	30	1.30000 %	18,988,182.33	20,570.53	0.00	0.00	0.00	0.00	20,570.53	0.00	18,988,182.33
2C-I3	09/25/23 - 10/24/23	30	0.90000 %	18,988,182.33	14,241.14	0.00	0.00	0.00	0.00	14,241.14	0.00	18,988,182.33
2C-I4	09/25/23 - 10/24/23	30	0.50000 %	18,988,182.33	7,911.74	0.00	0.00	0.00	0.00	7,911.74	0.00	18,988,182.33
2E-A1	N/A	N/A	5.92943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.32943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.72943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.12943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	09/25/23 - 10/24/23	30	5.92943 %	4,064,396.13	20,082.96	0.00	0.00	0.00	0.00	20,082.96	0.00	3,623,403.34
2E-B2	09/25/23 - 10/24/23	30	6.32943 %	4,064,396.13	21,437.76	0.00	0.00	0.00	0.00	21,437.76	0.00	3,623,403.34

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	09/25/23 - 10/24/23	30	6.72943 %	4,064,396.13	22,792.56	0.00	0.00	0.00	0.00	22,792.56	0.00	3,623,403.34
2E-B4	09/25/23 - 10/24/23	30	7.12943 %	4,064,396.13	24,147.36	0.00	0.00	0.00	0.00	24,147.36	0.00	3,623,403.34
2E-C1	09/25/23 - 10/24/23	30	5.92943 %	18,988,182.33	93,824.25	0.00	0.00	0.00	0.00	93,824.25	0.00	18,988,182.33
2E-C2	09/25/23 - 10/24/23	30	6.32943 %	18,988,182.33	100,153.64	0.00	0.00	0.00	0.00	100,153.64	0.00	18,988,182.33
2E-C3	09/25/23 - 10/24/23	30	6.72943 %	18,988,182.33	106,483.04	0.00	0.00	0.00	0.00	106,483.04	0.00	18,988,182.33
2E-C4	09/25/23 - 10/24/23	30	7.12943 %	18,988,182.33	112,812.43	0.00	0.00	0.00	0.00	112,812.43	0.00	18,988,182.33
2E-D1	09/25/23 - 10/24/23	30	5.92943 %	4,064,396.13	20,082.96	0.00	0.00	0.00	0.00	20,082.96	0.00	3,623,403.34
2E-D2	09/25/23 - 10/24/23	30	6.32943 %	4,064,396.13	21,437.76	0.00	0.00	0.00	0.00	21,437.76	0.00	3,623,403.34
2E-D3	09/25/23 - 10/24/23	30	6.72943 %	4,064,396.13	22,792.56	0.00	0.00	0.00	0.00	22,792.56	0.00	3,623,403.34
2E-D4	09/25/23 - 10/24/23	30	7.12943 %	4,064,396.13	24,147.36	0.00	0.00	0.00	0.00	24,147.36	0.00	3,623,403.34
2E-D5	09/25/23 - 10/24/23	30	7.62943 %	4,064,396.13	25,840.85	0.00	0.00	0.00	0.00	25,840.85	0.00	3,623,403.34
2E-F1	09/25/23 - 10/24/23	30	5.92943 %	23,052,578.46	113,907.21	0.00	0.00	0.00	0.00	113,907.21	0.00	22,611,585.67
2E-F2	09/25/23 - 10/24/23	30	6.32943 %	23,052,578.46	121,591.40	0.00	0.00	0.00	0.00	121,591.40	0.00	22,611,585.67
2E-F3	09/25/23 - 10/24/23	30	6.72943 %	23,052,578.46	129,275.59	0.00	0.00	0.00	0.00	129,275.59	0.00	22,611,585.67
2E-F4	09/25/23 - 10/24/23	30	7.12943 %	23,052,578.46	136,959.79	0.00	0.00	0.00	0.00	136,959.79	0.00	22,611,585.67
2E-F5	09/25/23 - 10/24/23	30	7.62943 %	23,052,578.46	146,565.03	0.00	0.00	0.00	0.00	146,565.03	0.00	22,611,585.67
2X-1	09/25/23 - 10/24/23	30	1.70000 %	4,064,396.13	5,757.89	0.00	0.00	0.00	0.00	5,757.89	0.00	3,623,403.34
2X-2	09/25/23 - 10/24/23	30	1.30000 %	4,064,396.13	4,403.10	0.00	0.00	0.00	0.00	4,403.10	0.00	3,623,403.34
2X-3	09/25/23 - 10/24/23	30	0.90000 %	4,064,396.13	3,048.30	0.00	0.00	0.00	0.00	3,048.30	0.00	3,623,403.34
2X-4	09/25/23 - 10/24/23	30	0.50000 %	4,064,396.13	1,693.50	0.00	0.00	0.00	0.00	1,693.50	0.00	3,623,403.34
2Y-1	09/25/23 - 10/24/23	30	1.70000 %	23,052,578.47	32,657.82	0.00	0.00	0.00	0.00	32,657.82	0.00	22,611,585.67
2Y-2	09/25/23 - 10/24/23	30	1.30000 %	23,052,578.47	24,973.63	0.00	0.00	0.00	0.00	24,973.63	0.00	22,611,585.67
2Y-3	09/25/23 - 10/24/23	30	0.90000 %	23,052,578.47	17,289.43	0.00	0.00	0.00	0.00	17,289.43	0.00	22,611,585.67
2Y-4	09/25/23 - 10/24/23	30	0.50000 %	23,052,578.47	9,605.24	0.00	0.00	0.00	0.00	9,605.24	0.00	22,611,585.67
Totals					1,741,419.59	0.00	0.00	0.00	0.00	1,741,419.59	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: 25-Oct-2023
 05-Oct-2023 10:41:47 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 %	179.63595444	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	177.90435852
2M-1	188,817,000.00	6.07943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	18,988,182.33	7.62943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	7.62943 %	214.04872038	1.36089119	0.00000000	0.00000000	0.00000000	0.00000000	1.36089119	0.00000000	190.82412824
2M-BH	215,101,191.67	0.00000 %	214.04872034	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	190.82412808
2M-2C	18,988,182.33	7.62943 %	1000.00000000	6.35785816	0.00000000	0.00000000	0.00000000	0.00000000	6.35785816	0.00000000	1000.00000000
2M-CH	215,101,191.67	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	56,964,547.00	7.62943 %	404.68290672	2.57291662	0.00000000	0.00000000	0.00000000	0.00000000	2.57291662	0.00000000	396.94137601
2M-2H	645,303,575.00	0.00000 %	404.68290679	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	396.94137603
2B-1	0.00	9.42943 %	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 %	988.28094687	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.03455090
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 %	214.04872038	0.30323545	0.00000000	0.00000000	0.00000000	0.00000000	0.30323545	0.00000000	190.82412824
2B-I2	0.00	1.30000 %	214.04872038	0.23188633	0.00000000	0.00000000	0.00000000	0.00000000	0.23188633	0.00000000	190.82412824
2B-I3	0.00	0.90000 %	214.04872038	0.16053669	0.00000000	0.00000000	0.00000000	0.00000000	0.16053669	0.00000000	190.82412824
2B-I4	0.00	0.50000 %	214.04872038	0.08918705	0.00000000	0.00000000	0.00000000	0.00000000	0.08918705	0.00000000	190.82412824
2C-I1	0.00	1.70000 %	1000.00000000	1.41666641	0.00000000	0.00000000	0.00000000	0.00000000	1.41666641	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.08333329	0.00000000	0.00000000	0.00000000	0.00000000	1.08333329	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.75000017	0.00000000	0.00000000	0.00000000	0.00000000	0.75000017	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.41666653	0.00000000	0.00000000	0.00000000	0.00000000	0.41666653	0.00000000	1000.00000000
2E-A1	18,988,182.33	5.92943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	6.32943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	6.72943 %	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: 25-Oct-2023
05-Oct-2023 10:41:47 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
2E-A4	18,988,182.33	7.12943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	5.92943 %	214.04872038	1.05765574	0.00000000	0.00000000	0.00000000	0.00000000	1.05765574	0.00000000	190.82412824
2E-B2	18,988,182.33	6.32943 %	214.04872038	1.12900538	0.00000000	0.00000000	0.00000000	0.00000000	1.12900538	0.00000000	190.82412824
2E-B3	18,988,182.33	6.72943 %	214.04872038	1.20035502	0.00000000	0.00000000	0.00000000	0.00000000	1.20035502	0.00000000	190.82412824
2E-B4	18,988,182.33	7.12943 %	214.04872038	1.27170466	0.00000000	0.00000000	0.00000000	0.00000000	1.27170466	0.00000000	190.82412824
2E-C1	18,988,182.33	5.92943 %	1000.00000000	4.94119176	0.00000000	0.00000000	0.00000000	0.00000000	4.94119176	0.00000000	1000.00000000
2E-C2	18,988,182.33	6.32943 %	1000.00000000	5.27452487	0.00000000	0.00000000	0.00000000	0.00000000	5.27452487	0.00000000	1000.00000000
2E-C3	18,988,182.33	6.72943 %	1000.00000000	5.60785852	0.00000000	0.00000000	0.00000000	0.00000000	5.60785852	0.00000000	1000.00000000
2E-C4	18,988,182.33	7.12943 %	1000.00000000	5.94119163	0.00000000	0.00000000	0.00000000	0.00000000	5.94119163	0.00000000	1000.00000000
2E-D1	37,976,364.67	5.92943 %	107.02436016	0.52882787	0.00000000	0.00000000	0.00000000	0.00000000	0.52882787	0.00000000	95.41206410
2E-D2	37,976,364.67	6.32943 %	107.02436016	0.56450269	0.00000000	0.00000000	0.00000000	0.00000000	0.56450269	0.00000000	95.41206410
2E-D3	37,976,364.67	6.72943 %	107.02436016	0.60017751	0.00000000	0.00000000	0.00000000	0.00000000	0.60017751	0.00000000	95.41206410
2E-D4	37,976,364.67	7.12943 %	107.02436016	0.63585233	0.00000000	0.00000000	0.00000000	0.00000000	0.63585233	0.00000000	95.41206410
2E-D5	37,976,364.67	7.62943 %	107.02436016	0.68044559	0.00000000	0.00000000	0.00000000	0.00000000	0.68044559	0.00000000	95.41206410
2E-F1	37,976,364.67	5.92943 %	607.02436003	2.99942375	0.00000000	0.00000000	0.00000000	0.00000000	2.99942375	0.00000000	595.41206396
2E-F2	37,976,364.67	6.32943 %	607.02436003	3.20176513	0.00000000	0.00000000	0.00000000	0.00000000	3.20176513	0.00000000	595.41206396
2E-F3	37,976,364.67	6.72943 %	607.02436003	3.40410650	0.00000000	0.00000000	0.00000000	0.00000000	3.40410650	0.00000000	595.41206396
2E-F4	37,976,364.67	7.12943 %	607.02436003	3.60644815	0.00000000	0.00000000	0.00000000	0.00000000	3.60644815	0.00000000	595.41206396
2E-F5	37,976,364.67	7.62943 %	607.02436003	3.85937494	0.00000000	0.00000000	0.00000000	0.00000000	3.85937494	0.00000000	595.41206396
2X-1	0.00	1.70000 %	107.02436016	0.15161772	0.00000000	0.00000000	0.00000000	0.00000000	0.15161772	0.00000000	95.41206410
2X-2	0.00	1.30000 %	107.02436016	0.11594317	0.00000000	0.00000000	0.00000000	0.00000000	0.11594317	0.00000000	95.41206410
2X-3	0.00	0.90000 %	107.02436016	0.08026835	0.00000000	0.00000000	0.00000000	0.00000000	0.08026835	0.00000000	95.41206410
2X-4	0.00	0.50000 %	107.02436016	0.04459353	0.00000000	0.00000000	0.00000000	0.00000000	0.04459353	0.00000000	95.41206410
2Y-1	0.00	1.70000 %	607.02436029	0.85995119	0.00000000	0.00000000	0.00000000	0.00000000	0.85995119	0.00000000	595.41206396
2Y-2	0.00	1.30000 %	607.02436029	0.65760981	0.00000000	0.00000000	0.00000000	0.00000000	0.65760981	0.00000000	595.41206396
2Y-3	0.00	0.90000 %	607.02436029	0.45526817	0.00000000	0.00000000	0.00000000	0.00000000	0.45526817	0.00000000	595.41206396
2Y-4	0.00	0.50000 %	607.02436029	0.25292679	0.00000000	0.00000000	0.00000000	0.00000000	0.25292679	0.00000000	595.41206396

(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: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	639,372.79
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(32,648.31)
Total Deposits	606,724.48
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	587,557.82
Total Withdrawals (Pool Distribution Amount)	606,724.48
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: 25-Oct-2023
05-Oct-2023 10:41:47 AM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	49,292,773.30
Total Principal Reduction Cumulative	21,429,571,811.45
Scheduled Principal Current	10,349,396.18
Scheduled Principal Cumulative	1,599,287,241.24
Unscheduled Principal Current	38,910,728.81
Unscheduled Principal Cumulative	19,828,699,106.35
Senior Reduction Amount	43,823,494.73
Subordinate Reduction Amount	5,436,630.26
Calculated Tranche Write-down Amount	32,648.31
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	148,051.62
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	94,345.02
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	29759
Period Reference Pool Removal Loan Count	239
Period Ending Loan Count	29520
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	5,071,112,081.48
Period PIF Loan Count Current	233
PIF Loan Count Cumulative	82259
Period PIF Loan UPB Current	35,603,143.96
PIF Loan UPB Cumulative	19,429,826,402.36
Period Partial Prepayment Amount	2,646,747.01
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	151
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,410,675.52
Credit Event Amount Current	807,676.77
Credit Event Amount Cumulative	38,237,991.93
Total Active Modified Loan Count	884
Total Active Modified Loan UPB	212,394,665.47
Adjusted SOFR	5.429430%

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: 25-Oct-2023
05-Oct-2023 10:41:47 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.787007%
Subordinate Percentage	11.212993%
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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.500000 %	11.210000 %	11.210000 %
2M-1	0.00	0.00	3.750000 %	11.210000 %	11.210000 %
2M-1H	0.00	0.00	3.750000 %	11.210000 %	11.210000 %
2M-2A	0.00	0.00	2.870000 %	11.210000 %	11.210000 %
2M-2B	0.00	0.00	1.980000 %	10.230000 %	10.330000 %
2M-2C	0.00	0.00	1.100000 %	5.660000 %	5.720000 %
2M-2	0.00	0.00	1.100000 %	5.660000 %	5.720000 %
2M-2H	0.00	0.00	1.100000 %	5.660000 %	5.720000 %
2B-1	0.00	0.00	0.500000 %	2.560000 %	2.580000 %
2B-1H	0.00	0.00	0.500000 %	2.560000 %	2.580000 %
2B-2H	32,648.31	0.00	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: 25-Oct-2023
05-Oct-2023 10:41:47 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	527	96,514,419.96	1.785230 %	1.903220 %
60 Days	172	33,005,239.07	0.582656 %	0.650848 %
90 Days	58	9,804,294.97	0.196477 %	0.193336 %
120 Days	45	8,464,106.02	0.152439 %	0.166908 %
150 Days	31	5,392,969.81	0.105014 %	0.106347 %
180+ Days	218	41,446,427.01	0.738482 %	0.817304 %
Totals	1051	194,627,456.84	3.560298 %	3.837964 %

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	568	144,190,000.66	148,051.62	0.102678

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	156,892.60	163.43	0.104167
Summary	0090214675	217,454.85	271.82	0.125001
Summary	0090214693	417,810.44	418.28	0.100112
Summary	0090215245	101,240.62	47.37	0.046790
Summary	0090215258	241,468.10	226.38	0.093752
Summary	0090215621	395,705.01	370.97	0.093749
Summary	0090215691	168,317.41	78.80	0.046816
Summary	0090215714	418,791.97	392.62	0.093751
Summary	0090215723	385,277.72	521.73	0.135417
Summary	0090216012	331,085.97	307.63	0.092915
Summary	0090216141	299,954.14	562.41	0.187499
Summary	0090216543	213,824.86	154.13	0.072082
Summary	0090216868	210,498.81	151.73	0.072081
Summary	0090216889	134,956.15	87.21	0.064621
Summary	0090216903	212,559.10	265.70	0.125001
Summary	0090216958	131,435.12	164.29	0.124997
Summary	0090217505	412,958.72	129.05	0.031250
Summary	0090217638	239,080.71	10.39	0.004346
Summary	0090217648	236,853.14	165.01	0.069668
Summary	0090217688	247,736.78	111.32	0.044935
Summary	0090217928	297,704.80	186.07	0.062502
Summary	0090217980	262,037.14	262.92	0.100337
Summary	0090218066	207,173.62	260.81	0.125890
Summary	0090218935	270,997.03	33.77	0.012461
Summary	0090219266	171,771.79	172.07	0.100174

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219293	181,028.44	264.00	0.145833
Summary	0090219305	323,679.06	472.03	0.145833
Summary	0090219840	191,733.86	139.81	0.072919
Summary	0090219896	347,685.64	724.35	0.208335
Summary	0090220107	115,341.05	60.07	0.052080
Summary	0090220188	391,026.36	814.64	0.208334
Summary	0090220321	207,855.88	324.77	0.156248
Summary	0090220322	271,637.84	19.75	0.007271
Summary	0090220417	268,509.48	251.73	0.093751
Summary	0090220470	416,667.04	477.43	0.114583
Summary	0090221111	425,840.33	136.63	0.032085
Summary	0090221174	134,499.23	89.80	0.066766
Summary	0090221834	165,736.80	293.49	0.177082
Summary	0090221941	338,728.87	388.13	0.114584
Summary	0090222064	448,812.98	467.51	0.104166
Summary	0090222107	123,798.80	154.75	0.125001
Summary	0090222200	141,558.76	79.86	0.056415
Summary	0090222714	191,241.90	239.05	0.124999
Summary	0090222855	430,367.31	313.81	0.072917
Summary	0090223201	330,982.10	448.20	0.135415
Summary	0090223213	168,675.25	43.34	0.025694
Summary	0090223460	176,546.52	202.29	0.114582
Summary	0090223681	186,321.09	49.62	0.026631
Summary	0090223694	108,356.69	112.87	0.104165
Summary	0090223706	202,271.10	252.84	0.125001
Summary	0090223719	430,624.73	807.42	0.187500
Summary	0090223840	260,254.99	177.54	0.068218
Summary	0090223903	71,643.63	59.70	0.083329
Summary	0090224377	166,354.42	155.96	0.093752
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224881	138,501.19	43.28	0.031249
Summary	0090225915	114,202.62	142.75	0.124997
Summary	0090225924	203,936.72	316.95	0.155416
Summary	0090226077	177,276.83	350.86	0.197916

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090226539	228,538.67	261.87	0.114585
Summary	0090227022	125,349.84	13.06	0.010419
Summary	0090227067	139,734.58	101.89	0.072917
Summary	0090227219	359,478.31	374.46	0.104168
Summary	0090228006	148,304.07	200.83	0.135418
Summary	0090228048	172,400.14	233.46	0.135418
Summary	0090228235	152,260.40	107.25	0.070439
Summary	0090228260	200,576.44	229.83	0.114585
Summary	0090228868	665,565.10	1,257.00	0.188862
Summary	0090229095	294,416.84	214.68	0.072917
Summary	0090229165	215,178.62	358.63	0.166666
Summary	0090229212	228,480.55	150.15	0.065717
Summary	0090229562	438,296.78	486.99	0.111110
Summary	0090229768	189,952.60	82.67	0.043521
Summary	0090230204	226,254.51	174.01	0.076909
Summary	0090230573	207,958.61	259.95	0.125001
Summary	0090230739	116,515.09	157.78	0.135416
Summary	0090230781	154,242.73	95.45	0.061883
Summary	0090230815	156,722.35	146.93	0.093752
Summary	0090230864	179,921.65	79.64	0.044264
Summary	0090230911	249,866.90	42.24	0.016905
Summary	0090230932	218,479.80	147.91	0.067700
Summary	0090231111	111,243.99	27.69	0.024891
Summary	0090231384	219,009.54	147.97	0.067563
Summary	0090231554	79,608.56	132.68	0.166665
Summary	0090231693	383,780.96	393.88	0.102631
Summary	0090231859	115,784.35	96.49	0.083336
Summary	0090232058	425,899.66	133.09	0.031249
Summary	0090232111	156,300.84	102.19	0.065380
Summary	0090232180	169,935.13	45.08	0.026528
Summary	0090232293	49,859.14	93.49	0.187508
Summary	0090232483	138,595.57	173.24	0.124997
Summary	0090232752	316,274.43	263.56	0.083333
Summary	0090232800	342,373.72	499.29	0.145832

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090232860	126,124.39	131.38	0.104167
Summary	0090233039	157,848.98	74.97	0.047495
Summary	0090233491	370,640.70	154.43	0.041666
Summary	0090233560	607,239.19	885.56	0.145834
Summary	0090233832	350,888.22	438.61	0.125000
Summary	0090233914	178,055.06	315.31	0.177086
Summary	0090234156	106,515.40	176.17	0.165394
Summary	0090234414	134,882.60	112.40	0.083332
Summary	0090234671	214,398.27	108.16	0.050448
Summary	0090235100	238,637.10	124.29	0.052083
Summary	0090235302	318,206.26	232.03	0.072918
Summary	0090235541	258,751.06	242.58	0.093750
Summary	0090235617	123,067.47	166.65	0.135414
Summary	0090235628	242,478.69	427.37	0.176251
Summary	0090236080	380,811.87	393.51	0.103334
Summary	0090236659	172,693.67	66.87	0.038722
Summary	0090237010	413,886.90	491.49	0.118750
Summary	0090237386	259,602.88	351.55	0.135418
Summary	0090237466	399,948.55	583.26	0.145834
Summary	0090237769	440,497.51	246.82	0.056032
Summary	0090237942	362,530.73	415.40	0.114583
Summary	0090237996	415,875.76	322.63	0.077578
Summary	0090238418	291,703.38	121.54	0.041666
Summary	0090238794	172,150.83	161.39	0.093749
Summary	0090239050	421,473.34	526.84	0.125000
Summary	0090239065	354,461.11	258.46	0.072916
Summary	0090239193	207,037.46	286.69	0.138473
Summary	0090239356	153,825.60	49.52	0.032192
Summary	0090239376	58,783.77	55.11	0.093750
Summary	0090239554	229,432.46	191.19	0.083332
Summary	0090239580	147,136.06	153.27	0.104169
Summary	0090239739	130,451.46	21.21	0.016259
Summary	0090240181	134,273.40	181.83	0.135418
Summary	0090240191	286,477.21	271.23	0.094678

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090240373	309,742.84	613.03	0.197916
Summary	0090240649	145,833.34	136.72	0.093751
Summary	0090240879	343,166.83	357.47	0.104168
Summary	0090240915	172,881.20	198.09	0.114582
Summary	0090241200	226,744.98	95.42	0.042083
Summary	0090241532	657,377.65	616.29	0.093750
Summary	0090241630	179,411.99	261.64	0.145832
Summary	0090241846	187,677.53	195.50	0.104168
Summary	0090241928	92,648.91	144.76	0.156246
Summary	0090242090	402,526.99	377.37	0.093750
Summary	0090242269	417,214.94	478.06	0.114584
Summary	0090242442	156,210.21	178.99	0.114583
Summary	0090242469	161,949.87	236.18	0.145835
Summary	0090242560	77,010.08	96.26	0.124997
Summary	0090242572	174,692.16	90.59	0.051857
Summary	0090242661	344,450.75	215.28	0.062500
Summary	0090242835	405,170.28	590.87	0.145833
Summary	0090242997	408,981.72	426.02	0.104166
Summary	0090243396	326,397.31	340.00	0.104168
Summary	0090243477	103,056.98	118.09	0.114587
Summary	0090243658	431,333.55	629.03	0.145834
Summary	0090243679	332,120.72	495.74	0.149265
Summary	0090243681	229,662.58	143.54	0.062500
Summary	0090244155	129,654.30	61.43	0.047380
Summary	0090245010	180,989.60	116.73	0.064495
Summary	0090245579	285,929.04	225.16	0.078747
Summary	0090245849	152,004.17	70.53	0.046400
Summary	0090246595	327,731.68	238.97	0.072916
Summary	0090246834	309,365.40	644.51	0.208333
Summary	0090247205	363,174.52	378.31	0.104168
Summary	0090247207	300,420.52	293.60	0.097730
Summary	0090247265	313,409.07	457.05	0.145832
Summary	0090247921	278,298.95	347.87	0.124999
Summary	0090247933	119,524.76	112.05	0.093746

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090248046	336,050.99	522.28	0.155417
Summary	0090248187	170,463.11	213.08	0.125001
Summary	0090248191	322,957.05	437.34	0.135417
Summary	0090248419	310,316.09	226.27	0.072916
Summary	0090248461	225,677.44	258.59	0.114584
Summary	0090248695	261,723.83	34.18	0.013060
Summary	0090249259	202,343.38	231.85	0.114582
Summary	0090249587	443,734.36	600.89	0.135417
Summary	0090249608	409,088.16	553.97	0.135416
Summary	0090249621	121,810.40	152.26	0.124998
Summary	0090249733	360,726.89	338.18	0.093750
Summary	0090249860	436,946.99	546.18	0.124999
Summary	0090250288	210,918.91	263.65	0.125001
Summary	0090250319	131,330.17	191.52	0.145831
Summary	0090250534	481,598.68	375.25	0.077918
Summary	0090250981	226,082.68	259.05	0.114582
Summary	0090251184	80,184.77	17.94	0.022373
Summary	0090251788	76,128.83	150.67	0.197915
Summary	0090251894	75,338.59	25.30	0.033582
Summary	0090251921	290,204.40	511.49	0.176252
Summary	0090252060	307,650.70	153.40	0.049862
Summary	0090252563	103,768.15	31.12	0.029990
Summary	0090252668	234,450.15	195.38	0.083335
Summary	0090252870	303,837.10	417.21	0.137314
Summary	0090253124	245,251.34	402.81	0.164244
Summary	0090253179	429,995.00	313.54	0.072917
Summary	0090253311	269,819.76	311.95	0.115614
Summary	0090253580	170,038.16	237.99	0.139963
Summary	0090253765	261,585.28	272.48	0.104165
Summary	0090253903	343,865.63	537.29	0.156250
Summary	0090254285	393,931.77	598.60	0.151955
Summary	0090254544	236,549.50	219.79	0.092915
Summary	0090254831	200,018.20	155.41	0.077698
Summary	0090254914	343,900.22	143.29	0.041666

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090254915	284,950.41	356.19	0.125001
Summary	0090254994	196,497.79	40.94	0.020835
Summary	0090255002	297,418.24	402.75	0.135415
Summary	0090255509	422,146.92	885.91	0.209858
Summary	0090255734	101,590.50	84.66	0.083335
Summary	0090255775	358,373.71	82.42	0.022998
Summary	0090255797	233,346.11	336.57	0.144236
Summary	0090255889	348,577.55	104.58	0.030002
Summary	0090256057	98,209.05	90.40	0.092049
Summary	0090256109	162,504.26	89.31	0.054959
Summary	0090256306	257,059.62	185.30	0.072084
Summary	0090256639	166,014.31	44.93	0.027064
Summary	0090256788	241,350.41	301.69	0.125001
Summary	0090257412	311,244.98	356.63	0.114582
Summary	0090257421	280,621.31	377.67	0.134584
Summary	0090258367	416,549.64	564.08	0.135417
Summary	0090258756	164,814.17	70.86	0.042994
Summary	0090259395	292,252.96	426.20	0.145833
Summary	0090260003	141,360.01	54.36	0.038455
Summary	0090260044	118,075.83	147.59	0.124996
Summary	0090260237	290,990.93	151.56	0.052084
Summary	0090260955	458,211.34	620.49	0.135416
Summary	0090261628	113,514.62	118.24	0.104163
Summary	0090262201	103,305.51	168.66	0.163263
Summary	0090262782	243,715.96	507.74	0.208333
Summary	0090263325	145,357.10	166.56	0.114587
Summary	0090263416	248,161.99	206.80	0.083333
Summary	0090263571	116,104.87	133.04	0.114586
Summary	0090263786	336,220.50	385.25	0.114583
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	339,524.22	137.53	0.040507
Summary	0090264607	141,466.15	117.89	0.083334
Summary	0090264801	285,721.81	267.86	0.093749
Summary	0090265118	361,090.38	300.91	0.083334

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090265154	434,539.21	678.97	0.156251
Summary	0090265164	140,724.86	293.18	0.208336
Summary	0090265232	111,764.99	155.00	0.138684
Summary	0090265315	399,224.51	571.50	0.143153
Summary	0090265392	362,015.89	301.68	0.083333
Summary	0090265562	113,646.24	93.63	0.082387
Summary	0090265733	87,688.12	100.48	0.114588
Summary	0090265863	200,435.03	271.42	0.135415
Summary	0090266092	242,329.03	4.53	0.001869
Summary	0090266377	338,042.68	176.06	0.052082
Summary	0090266521	118,426.37	48.52	0.040971
Summary	0090266684	201,113.89	209.49	0.104165
Summary	0090266806	434,385.44	646.23	0.148769
Summary	0090266892	176,721.74	220.90	0.124999
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267523	326,186.39	209.82	0.064325
Summary	0090267550	277,976.21	231.65	0.083334
Summary	0090268015	217,115.44	339.24	0.156249
Summary	0090268101	188,576.63	50.14	0.026589
Summary	0090268114	334,021.10	243.56	0.072918
Summary	0090268220	364,837.55	377.00	0.103334
Summary	0090268292	199,957.80	329.46	0.164765
Summary	0090269303	101,071.80	107.75	0.106607
Summary	0090269336	145,395.08	106.33	0.073132
Summary	0090269392	346,400.42	144.33	0.041666
Summary	0090269494	227,615.50	93.86	0.041236
Summary	0090269591	218,351.85	295.68	0.135414
Summary	0090269638	376,890.82	333.00	0.088355
Summary	0090269728	256,986.88	321.23	0.124999
Summary	0090269823	344,260.84	107.11	0.031113
Summary	0090270029	129,963.97	51.09	0.039311
Summary	0090270462	100,023.36	52.10	0.052088
Summary	0090270858	196,631.47	265.34	0.134943
Summary	0090271445	522,045.85	607.11	0.116294

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090271469	166,063.26	121.09	0.072918
Summary	0090271506	382,924.67	478.66	0.125001
Summary	0090271653	229,182.44	334.22	0.145831
Summary	0090271718	86,943.81	54.34	0.062500
Summary	0090271799	403,563.21	230.89	0.057213
Summary	0090271935	420,002.91	656.25	0.156249
Summary	0090272228	487,752.62	609.69	0.125000
Summary	0090272294	159,758.14	116.49	0.072916
Summary	0090272367	145,451.75	287.87	0.197914
Summary	0090272790	187,014.92	311.69	0.166666
Summary	0090273057	227,589.75	237.07	0.104165
Summary	0090273234	382,115.98	477.64	0.124999
Summary	0090273651	262,532.73	546.94	0.208332
Summary	0090273705	98,887.94	133.91	0.135416
Summary	0090273750	132,273.55	77.44	0.058545
Summary	0090273803	282,507.76	342.54	0.121250
Summary	0090273804	353,083.78	544.14	0.154111
Summary	0090274114	181,111.60	113.19	0.062497
Summary	0090274189	537,985.83	581.58	0.108103
Summary	0090274357	143,057.94	72.72	0.050833
Summary	0090274976	275,255.45	79.41	0.028850
Summary	0090275485	105,053.93	67.85	0.064586
Summary	0090275873	210,032.85	228.41	0.108750
Summary	0090275969	256,815.91	187.26	0.072916
Summary	0090276313	218,836.88	228.05	0.104210
Summary	0090276734	438,667.87	234.54	0.053466
Summary	0090276795	280,489.22	29.22	0.010418
Summary	0090277080	248,995.23	492.80	0.197915
Summary	0090277123	385,767.46	602.76	0.156250
Summary	0090277194	157,910.71	151.99	0.096251
Summary	0090277433	237,264.87	129.94	0.054766
Summary	0090277532	221,782.04	231.02	0.104165
Summary	0090277855	161,692.22	218.96	0.135418
Summary	0090279076	138,836.06	58.39	0.042057

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090279308	340,574.71	354.77	0.104168
Summary	0090279513	65,519.09	99.03	0.151147
Summary	0090279690	97,923.97	112.20	0.114579
Summary	0090279774	93,408.60	155.68	0.166666
Summary	0090279777	186,356.01	349.42	0.187501
Summary	0090280456	155,642.65	226.98	0.145834
Summary	0090280806	143,138.30	164.01	0.114581
Summary	0090281259	321,900.43	268.25	0.083333
Summary	0090281272	358,912.17	411.25	0.114582
Summary	0090281633	337,840.78	211.15	0.062500
Summary	0090282141	156,768.01	114.31	0.072917
Summary	0090282209	155,179.88	210.14	0.135417
Summary	0090282253	351,749.75	132.88	0.037777
Summary	0090282286	258,894.01	431.49	0.166667
Summary	0090282411	225,591.01	258.49	0.114583
Summary	0090282412	174,273.31	84.97	0.048757
Summary	0090282503	166,588.43	244.70	0.146889
Summary	0090282926	147,314.26	122.76	0.083332
Summary	0090283529	604,518.14	566.74	0.093751
Summary	0090283705	288,237.94	180.15	0.062500
Summary	0090283789	161,536.46	353.36	0.218749
Summary	0090283984	548,966.81	561.62	0.102305
Summary	0090284478	117,770.78	36.80	0.031247
Summary	0090284536	148,125.32	87.99	0.059402
Summary	0090285036	225,321.46	258.18	0.114583
Summary	0090285447	211,088.36	217.52	0.103047
Summary	0090286161	255,043.85	239.10	0.093749
Summary	0090286194	168,415.33	263.15	0.156251
Summary	0090286377	232,917.09	460.98	0.197916
Summary	0090286980	331,505.83	276.25	0.083332
Summary	0090287025	355,681.52	337.05	0.094762
Summary	0090287275	388,550.87	404.74	0.104167
Summary	0090287307	323,633.35	300.71	0.092917
Summary	0090287503	417,656.03	354.09	0.084780

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090287674	141,190.72	147.07	0.104164
Summary	0090287740	284,011.88	591.69	0.208333
Summary	0090287743	382,616.29	278.99	0.072916
Summary	0090287833	236,362.79	1.70	0.000719
Summary	0090288052	93,743.74	39.06	0.041667
Summary	0090288408	162,665.70	67.78	0.041668
Summary	0090288445	404,353.62	463.32	0.114583
Summary	0090288885	519,780.60	758.01	0.145833
Summary	0090289138	322,782.85	100.87	0.031250
Summary	0090289623	541,830.57	677.29	0.125000
Summary	0090289822	253,525.95	211.27	0.083333
Summary	0090289860	434,055.41	406.93	0.093751
Summary	0090290043	240,266.27	85.56	0.035610
Summary	0090290298	231,857.45	120.76	0.052084
Summary	0090290426	160,088.96	200.11	0.124999
Summary	0090290801	71,088.83	11.27	0.015853
Summary	0090290851	304,698.62	380.87	0.124999
Summary	0090290995	284,065.36	355.08	0.124999
Summary	0090291024	319,879.78	399.85	0.125000
Summary	0090291213	146,515.57	228.93	0.156250
Summary	0090291329	283,494.56	206.71	0.072915
Summary	0090291381	179,651.65	187.14	0.104168
Summary	0090291432	422,157.30	616.08	0.145936
Summary	0090291442	407,490.03	297.13	0.072917
Summary	0090292068	136,957.11	71.33	0.052082
Summary	0090292361	147,156.89	168.62	0.114585
Summary	0090292495	323,509.36	187.03	0.057813
Summary	0090292556	275,338.00	229.45	0.083334
Summary	0090293071	93,562.76	33.52	0.035826
Summary	0090293134	129,496.85	175.36	0.135416
Summary	0090293348	450,274.69	502.94	0.111696
Summary	0090293936	121,382.88	126.44	0.104166
Summary	0090293994	338,448.95	352.55	0.104166
Summary	0090294205	148,806.79	46.50	0.031249

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090295155	319,965.22	399.96	0.125001
Summary	0090295357	384,234.28	157.71	0.041045
Summary	0090295671	352,575.93	482.94	0.136975
Summary	0090295727	368,331.25	345.31	0.093750
Summary	0090296707	271,191.87	169.49	0.062498
Summary	0090297480	113,190.70	47.16	0.041664
Summary	0090297503	400,882.21	626.38	0.156250
Summary	0090297532	359,008.97	710.54	0.197917
Summary	0090297649	283,783.26	103.33	0.036412
Summary	0090298094	137,935.20	129.31	0.093747
Summary	0090299051	280,035.45	358.82	0.128134
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299483	334,435.74	348.37	0.104166
Summary	0090299529	330,780.60	482.39	0.145834
Summary	0090299629	350,550.76	248.31	0.070834
Summary	0090299892	222,030.01	370.05	0.166667
Summary	0090300049	168,890.65	211.11	0.124998
Summary	0090300238	607,099.85	379.44	0.062500
Summary	0090300239	363,750.42	530.47	0.145834
Summary	0090300653	360,221.42	412.75	0.114582
Summary	0090301132	267,285.87	337.89	0.126415
Summary	0090301487	314,381.55	261.98	0.083332
Summary	0090301671	100,021.05	145.86	0.145829
Summary	0090302103	434,414.99	362.01	0.083333
Summary	0090302203	409,692.74	270.54	0.066035
Summary	0090302753	164,610.01	154.32	0.093749
Summary	0090303136	291,431.88	121.43	0.041667
Summary	0090303262	312,410.97	423.06	0.135418
Summary	0090303296	136,993.65	100.44	0.073317
Summary	0090303349	543,188.73	452.66	0.083334
Summary	0090304031	127,162.52	185.45	0.145837
Summary	0090304495	201,876.48	273.37	0.135414
Summary	0090304624	284,396.76	227.62	0.080036
Summary	0090304806	299,562.81	187.23	0.062501

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:47 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090305455	148,933.01	186.17	0.125003
Summary	0090306836	174,431.74	18.17	0.010417
Summary	0090307127	305,518.99	77.31	0.025304
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308197	297,994.82	403.53	0.135415
Summary	0090308282	303,190.59	347.41	0.114585
Summary	0090308474	321,381.02	334.77	0.104166
Summary	0090308673	354,363.54	295.30	0.083333
Summary	0090308919	84,772.62	14.44	0.017034
Summary	0090309137	135,563.04	107.45	0.079262
Summary	0090309384	133,860.11	143.21	0.106985
Summary	0090309716	435,457.10	771.12	0.177083
Summary	0090309896	376,425.84	548.95	0.145832
Summary	0090310306	126,810.36	184.93	0.145832
Summary	0090310322	367,497.03	612.50	0.166668
Summary	0090310385	188,618.23	196.48	0.104168
Summary	0090310395	495,257.58	914.78	0.184708
Summary	0090310460	480,031.56	263.28	0.054846
Summary	0090310523	267,023.24	86.46	0.032379
Summary	0090311050	288,844.24	330.97	0.114584
Summary	0090311322	148,024.21	277.55	0.187503
Summary	0090311336	122,805.11	89.55	0.072920
Summary	0090311530	203,805.46	190.85	0.093643
Summary	0090312137	259,509.61	297.35	0.114581
Summary	0090312149	168,117.28	87.56	0.052083
Summary	0090312287	318,745.39	232.42	0.072917
Summary	0090312432	211,519.53	341.79	0.161588
Summary	0090313130	164,815.22	294.13	0.178460
Summary	0090313200	214,188.26	200.80	0.093749
Summary	0090313552	176,289.83	146.91	0.083334
Summary	0090313614	312,206.26	260.61	0.083474
Summary	0090314417	371,455.05	309.55	0.083334
Summary	0090314570	304,974.62	90.09	0.029540
Summary	0090314737	145,703.23	30.35	0.020830

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:48 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090314758	291,875.48	334.44	0.114583
Summary	0090315037	221,675.94	184.73	0.083333
Summary	0090315187	290,552.92	273.41	0.094100
Summary	0090315404	180,256.51	225.32	0.125000
Summary	0090316014	198,086.82	122.94	0.062064
Summary	0090316380	268,259.33	279.44	0.104168
Summary	0090316671	433,502.17	404.62	0.093337
Summary	0090316706	245,074.38	485.04	0.197915
Summary	0090316747	293,281.74	274.95	0.093749
Summary	0090316781	90,453.73	57.02	0.063038
Summary	0090317033	174,969.40	236.94	0.135418
Summary	0090317078	398,089.78	82.94	0.020834
Summary	0090317144	152,303.41	95.19	0.062500
Summary	0090317689	56,752.26	50.16	0.088384
Summary	0090317739	131,466.10	164.33	0.124998
Summary	0090318787	255,394.56	478.86	0.187498
Summary	0090319654	129,866.66	108.22	0.083332
Summary	0090319985	253,800.83	370.13	0.145835
Summary	0090320116	143,450.07	119.54	0.083332
Summary	0090320366	323,264.32	235.71	0.072916
Summary	0090320451	98,624.59	71.91	0.072913
Summary	0090320611	430,735.34	219.21	0.050892
Summary	0090320683	335,946.88	559.91	0.166666
Summary	0090320694	132,475.79	234.59	0.177081
Summary	0090320955	54,834.65	62.83	0.114581
Summary	0090321188	184,938.06	52.15	0.028199
Summary	0090321199	103,072.60	136.57	0.132499
Summary	0090321268	416,608.35	43.40	0.010417
Summary	0090321913	120,620.37	48.32	0.040060
Summary	0090321940	532,165.64	494.47	0.092917
Summary	0090322342	195,768.93	203.93	0.104169
Summary	0090322438	387,463.10	565.05	0.145833
Summary	0090322850	210,394.15	241.08	0.114585
Summary	0090323507	87,598.63	156.17	0.178279

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:48 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090323608	249,738.18	286.16	0.114584
Summary	0090323679	383,973.38	319.98	0.083334
Summary	0090323790	180,900.60	113.06	0.062498
Summary	0090323993	378,653.85	512.76	0.135417
Summary	0090324027	352,130.85	184.66	0.052441
Summary	0090324365	195,593.53	167.07	0.085417
Summary	0090324470	279,241.77	116.35	0.041666
Summary	0090324586	322,658.22	369.71	0.114583
Summary	0090324846	114,494.08	119.26	0.104163
Summary	0090325187	135,530.42	4.87	0.003593
Summary	0090325980	279,526.57	262.06	0.093751
Summary	0090326004	366,361.82	419.79	0.114583
Summary	0090326051	420,880.40	617.78	0.146783
Summary	0090326091	301,995.95	503.33	0.166668
Summary	0090326160	234,515.09	317.57	0.135416
Summary	0090326474	419,728.11	393.50	0.093751
Summary	0090326719	102,813.00	58.76	0.057152
Summary	0090326968	371,157.07	121.94	0.032854
Summary	0090327560	260,133.26	298.07	0.114584
Summary	0090327768	342,336.47	139.79	0.040834
Summary	0090328154	251,935.29	157.46	0.062500
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	370,509.39	182.84	0.049348
Summary	0090328612	282,226.50	440.98	0.156250
Summary	0090329052	218,895.19	159.61	0.072916
Summary	0090329238	142,575.51	207.92	0.145831
Summary	0090329353	68,249.66	106.64	0.156250
Summary	0090329501	234,210.03	48.79	0.020832
Summary	0090329608	142,033.40	111.33	0.078383
Summary	0090330115	160,251.72	214.94	0.134126
Summary	0090330305	92,399.58	43.55	0.047132
Summary	0090330357	273,024.42	499.96	0.183119
Summary	0090330429	156,003.86	178.75	0.114580
Summary	0090330855	370,075.38	424.04	0.114582

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:48 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090331177	310,702.49	251.17	0.080839
Summary	0090331206	148,855.67	90.60	0.060864
Summary	0090331717	252,854.90	289.73	0.114584
Summary	0090331818	465,586.77	775.98	0.166667
Summary	0090331954	375,579.83	547.72	0.145833
Summary	0090332217	376,564.60	470.71	0.125001
Summary	0090333231	244,769.61	331.46	0.135417
Summary	0090333645	261,422.79	245.08	0.093749
Summary	0090334318	76,767.88	47.98	0.062500
Summary	0090334645	361,849.22	452.31	0.125000
Summary	0090335099	171,219.17	214.02	0.124998
Summary	0090335160	324,007.76	303.76	0.093751
Summary	0090335259	170,678.55	248.91	0.145836
Summary	0090335267	275,248.11	315.39	0.114584
Summary	0090335339	162,382.36	29.10	0.017921
Summary	0090335725	155,996.09	42.37	0.027161
Summary	0090335940	251,807.37	233.97	0.092916
Summary	0090336263	245,030.51	178.67	0.072917
Summary	0090336428	200,434.58	271.42	0.135416
Summary	0090336430	304,493.88	516.92	0.169764
Summary	0090336490	138,137.57	172.67	0.124999
Summary	0090336536	183,575.97	248.59	0.135415
Summary	0090336554	68,507.43	92.77	0.135416
Summary	0090336600	331,828.04	276.52	0.083332
Summary	0090336877	318,763.07	298.84	0.093750
Summary	0090337040	201,653.77	319.24	0.158311
Summary	0090337084	293,899.98	122.46	0.041667
Summary	0090337325	587,150.50	917.42	0.156250
Summary	0090337476	208,767.06	253.63	0.121489
Summary	0090338070	465,047.87	588.45	0.126535
Summary	0090338343	296,386.98	185.24	0.062499
Summary	0090338445	180,829.01	207.20	0.114583
Summary	0090338579	274,854.02	314.94	0.114584
Summary	0090338629	302,058.09	115.19	0.038135

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:48 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090338768	271,974.03	339.97	0.125001
Summary	0090338852	181,600.91	66.77	0.036767
Summary	0090339125	258,221.59	215.18	0.083332
Summary	0090339862	169,849.28	45.76	0.026942
Summary	0090340023	315,430.94	197.14	0.062499
Summary	0090340167	135,158.31	211.18	0.156246
Summary	0090340289	603,066.44	816.65	0.135416
Summary	0090340553	96,771.67	98.27	0.101548
Summary	0090340964	289,860.94	332.13	0.114583
Summary	0090340984	215,108.59	358.51	0.166665
Summary	0090341401	189,459.68	355.24	0.187502
Summary	0090341527	446,973.19	744.96	0.166668
Summary	0090341593	238,775.44	355.79	0.149006
Summary	0090341617	231,622.38	95.45	0.041209
Summary	0090341885	361,536.49	338.94	0.093750
Summary	0090342211	158,558.66	165.17	0.104170
Summary	0090342724	226,038.17	353.18	0.156248
Summary	0090342879	215,254.34	246.65	0.114585
Summary	0090343181	82,161.15	68.47	0.083336
Summary	0090344069	157,270.16	229.35	0.145832
Summary	0090344700	60,823.14	107.71	0.177087
Summary	0090344942	198,088.90	226.98	0.114585
Summary	0090345301	202,423.07	274.11	0.135414
Summary	0090345446	164,484.05	47.44	0.028842
Summary	0090345656	301,246.80	533.46	0.177084
Summary	0090345668	59,592.38	74.49	0.124999
Summary	0090346313	330,371.60	550.62	0.166667
Summary	0090346396	90,696.05	60.52	0.066728
Summary	0090346709	408,916.93	39.19	0.009584
Summary	0090346812	214,455.10	290.41	0.135418
Summary	0090347278	152,569.96	174.82	0.114583
Summary	0090347418	403,399.80	89.86	0.022276
Summary	0090347462	305,091.03	355.97	0.116677

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:48 AM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
6	807,676.77	32,941.95	4.079

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090222777	83,389.49	1,681.25	2.016
0090232286	184,431.65	20,123.40	10.911
0090332370	203,980.03	23,495.09	11.518
0090336909	63,959.49	1,376.73	2.153
0090341611	161,096.49	8,016.71	4.976
0090343511	110,819.62	(21,751.23)	(19.628)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	744,723.84	(293.64)	(2,869.49)	(0.385)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090280203	225,775.10	(2,881.07)	(66,527.68)	(29.466)
0090289619	150,879.43	1,475.86	19,872.43	13.171
0090320408	51,439.60	1,000.00	33,633.56	65.385
0090333124	316,629.71	111.57	10,152.20	3.206

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:48 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
203	38,237,991.93	1,585,463.87	4.146

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
0090216310	190,454.98	57,882.15	30.392
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,367.73	6.848
0090219432	161,770.76	2,018.63	1.248
0090219607	218,553.36	(27,660.04)	(12.656)
0090220111	283,197.98	10,740.53	3.793
0090221268	111,915.09	40,377.25	36.078
0090221292	202,802.04	13,762.46	6.786
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222699	174,779.19	1,501.50	0.859
0090222777	83,389.49	1,681.25	2.016
0090223399	64,057.49	43,512.94	67.928
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226645	88,116.87	2,775.44	3.150
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	2,200.91	1.003

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:48 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090228439	410,290.64	8,432.04	2.055
0090229422	60,470.95	11,615.39	19.208
0090229873	114,538.66	20,510.93	17.907
0090231119	92,112.85	1,710.20	1.857
0090231422	89,193.69	3,754.42	4.209
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
0090233716	397,519.86	16,220.51	4.080
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)
0090234719	418,921.67	55,770.99	13.313
0090234938	132,735.43	15,335.21	11.553
0090235197	387,059.97	38,409.93	9.924
0090237593	541,019.66	148,966.84	27.534
0090238057	184,892.44	40,177.17	21.730
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090239441	279,709.82	89,371.27	31.951
0090239872	72,271.05	23,275.37	32.206
0090240665	160,094.01	(15,995.67)	(9.991)
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090242783	128,339.62	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	80,141.54	20.686

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:48 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090243212	116,190.02	(26,042.99)	(22.414)
0090243994	87,648.58	1,419.34	1.619
0090244178	174,815.22	2,543.77	1.455
0090245076	129,135.09	15.95	0.012
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
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(6,881.12)	(8.231)
0090250263	206,335.18	897.78	0.435
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
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
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)
0090257761	129,207.95	19,328.49	14.959
0090258573	71,743.31	(40,716.83)	(56.753)
0090259058	38,539.01	415.05	1.077

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:48 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090260209	339,878.89	(977.25)	(0.288)
0090260902	231,233.18	19,802.98	8.564
0090261688	339,262.26	(135,351.51)	(39.896)
0090262444	204,919.64	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
0090264361	114,714.07	10,686.80	9.316
0090265807	164,432.19	13,081.23	7.955
0090266084	63,005.51	8,355.30	13.261
0090270252	386,393.52	(3,895.17)	(1.008)
0090272314	216,794.55	(35,028.00)	(16.157)
0090272346	97,172.85	(6,600.18)	(6.792)
0090272857	120,309.48	1,015.94	0.844
0090273696	63,506.62	4,129.19	6.502
0090273789	73,259.28	852.97	1.164
0090274833	53,974.13	512.42	0.949
0090276221	127,340.23	6,052.23	4.753
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
0090280042	119,315.40	(1,944.11)	(1.629)
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
0090281765	84,815.28	12,352.86	14.564
0090281984	64,495.30	9,794.01	15.186

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:48 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090282561	221,416.73	4,212.90	1.903
0090283314	208,720.28	58,652.60	28.101
0090283336	128,504.28	(956.10)	(0.744)
0090283438	151,364.02	8,405.62	5.553
0090284110	156,899.03	23,832.62	15.190
0090285007	330,630.27	15,479.52	4.682
0090285655	517,964.96	(4,436.42)	(0.857)
0090286060	374,007.53	(5,589.61)	(1.495)
0090286482	208,170.13	13,733.95	6.597
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090289516	84,116.81	49,083.94	58.352
0090289619	150,879.43	19,872.43	13.171
0090290518	243,245.99	(64,702.70)	(26.600)
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090291421	165,645.89	14,398.41	8.692
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	13,155.48	12.549
0090293122	116,098.06	(2,132.72)	(1.837)
0090293461	49,848.08	18,056.01	36.222
0090294461	199,430.03	7,290.53	3.656
0090295246	153,962.42	(4,756.24)	(3.089)
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(60,682.64)	(21.767)
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090299655	281,724.37	45,129.63	16.019

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:48 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090300302	242,480.60	(49,163.76)	(20.275)
0090300519	318,216.06	70,563.25	22.175
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
0090301588	125,512.30	10,738.36	8.556
0090301885	107,711.99	(1,740.57)	(1.616)
0090302544	257,693.56	(10,026.63)	(3.891)
0090302709	143,299.69	8,063.90	5.627
0090305410	321,401.68	6,827.75	2.124
0090306620	73,323.25	6,800.91	9.275
0090307567	327,169.37	71,420.47	21.830
0090307581	223,959.93	12,701.17	5.671
0090308562	59,299.20	(177.35)	(0.299)
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
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)
0090318544	369,604.61	(88,350.93)	(23.904)
0090319340	68,596.11	1,041.36	1.518
0090320408	51,439.60	33,633.56	65.385
0090321227	382,030.53	(81,989.09)	(21.461)
0090321729	273,288.97	10,617.04	3.885
0090322256	75,441.83	42,299.11	56.069

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:48 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090322413	99,099.72	20,835.40	21.025
0090322616	122,197.47	(1,350.90)	(1.106)
0090324066	408,187.04	15,760.15	3.861
0090325915	127,782.00	5,858.07	4.584
0090326262	193,764.72	40,275.14	20.786
0090327344	178,533.03	42,867.73	24.011
0090328654	156,027.07	9,594.77	6.149
0090329777	196,683.22	(2,821.77)	(1.435)
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281
0090332370	203,980.03	23,495.09	11.518
0090333124	316,629.71	10,152.20	3.206
0090333568	105,284.85	(22,617.81)	(21.482)
0090334031	174,464.39	(41,430.84)	(23.747)
0090336909	63,959.49	1,376.73	2.153
0090337803	140,942.79	109,383.33	77.608
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090341325	32,021.19	(7,240.91)	(22.613)
0090341611	161,096.49	8,016.71	4.976
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(10,141.30)	(7.804)
0090343511	110,819.62	(21,751.23)	(19.628)
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	6,677.24	2.319

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:48 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	5,957.91	4.566
0090347217	122,470.08	(19,559.36)	(15.971)

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

Distribution Date: 25-Oct-2023
05-Oct-2023 10:41:48 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	10	1,552,400.61	32,648.31	0.001 %	0	0.00	0.00	0.000 %	10	1,552,400.61	32,648.31	0.001 %

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	0090222777	90,000.00	4.875 %	MI	97.00	360	83,389.49	09/30/2023	1,681.25	1,681.25
Summary	0090232286	197,000.00	4.375 %	AK	95.00	360	184,431.65	09/30/2023	20,123.40	20,123.40
Summary	0090280203	231,000.00	4.875 %	TX	90.00	360	225,775.10	10/31/2022	(2,881.07)	(66,527.68)
Summary	0090289619	157,000.00	4.750 %	IL	95.00	360	150,879.43	08/31/2023	1,475.86	19,872.43
Summary	0090320408	53,000.00	4.500 %	NJ	97.00	360	51,439.60	08/31/2023	1,000.00	33,633.56
Summary	0090332370	210,000.00	4.000 %	MN	84.00	360	203,980.03	09/30/2023	23,495.09	23,495.09
Summary	0090333124	320,000.00	5.000 %	CA	95.00	360	316,629.71	06/30/2020	111.57	10,152.20
Summary	0090336909	69,000.00	5.625 %	NC	90.00	360	63,959.49	09/30/2023	1,376.73	1,376.73
Summary	0090341611	164,000.00	5.000 %	CO	97.00	360	161,096.49	09/30/2023	8,016.71	8,016.71
Summary	0090343511	115,000.00	4.250 %	WI	97.00	360	110,819.62	09/30/2023	(21,751.23)	(21,751.23)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

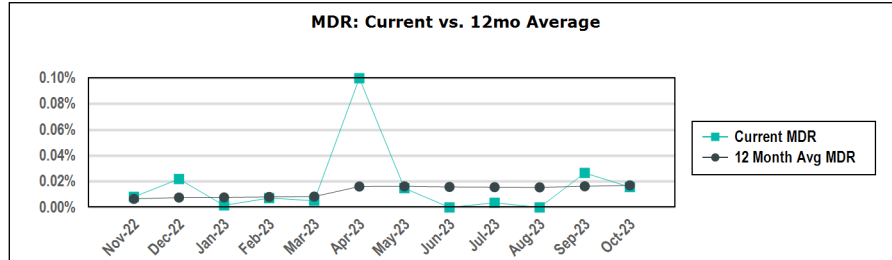
Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:48 AM

Realized Loss Report - Collateral

Summary

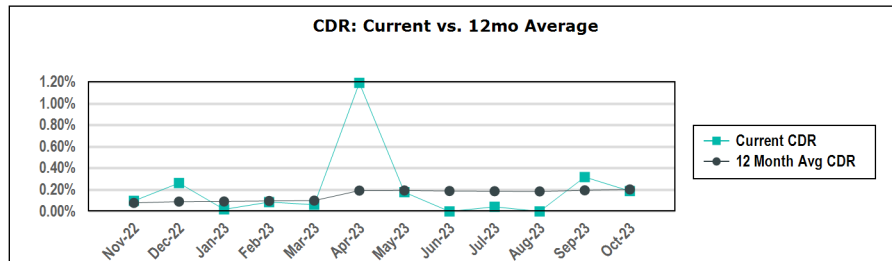
MDR

Current Month 0.016 %
 3 Month Average 0.014 %
 12 Month Average 0.017 %



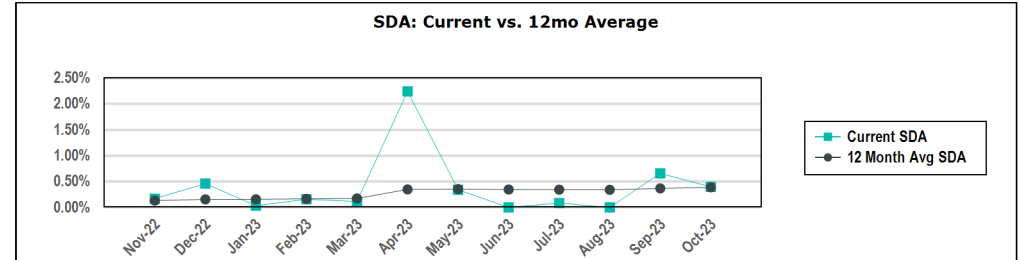
CDR

Current Month 0.189 %
 3 Month Average 0.169 %
 12 Month Average 0.204 %



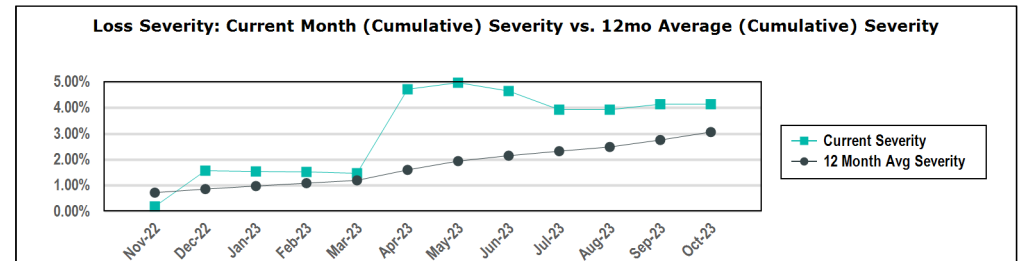
SDA

Current Month 0.399 %
 3 Month Average 0.353 %
 12 Month Average 0.389 %



Loss Severity

Current Month (Cumulative) 4.146 %
 3 Month Average (Cumulative) 4.076 %
 12 Month Average (Cumulative) 3.070 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:48 AM

Prepayment Rates

Summary

SMM

Current Month	0.762 %
3 Month Average	0.776 %
12 Month Average	0.725 %

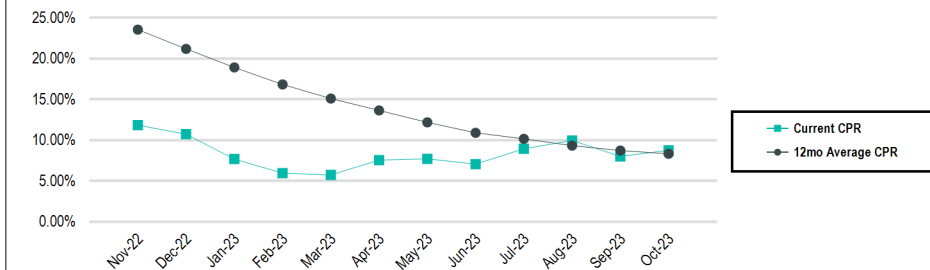
CPR

Current Month	8.771 %
3 Month Average	8.922 %
12 Month Average	8.341 %

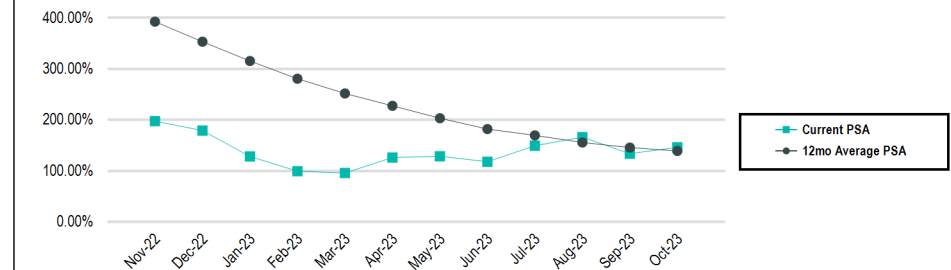
PSA

Current Month	146.190 %
3 Month Average	148.696 %
12 Month Average	139.009 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Oct-2023
 05-Oct-2023 10:41:48 AM

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
151	29,410,675.52

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: 25-Oct-2023
05-Oct-2023 10:41:48 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: 25-Oct-2023
 05-Oct-2023 10:41:48 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>