

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:08 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		12/24/2020	0.00000 %	13,408,446,383.40	0.00	843,199,941.40	0.00	12,565,246,442.01	843,199,941.40	0.00
2M-1	30711XC28	12/24/2020	0.80013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		12/24/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	12/24/2020	2.35013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		12/24/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	12/24/2020	2.35013 %	214,176,284.67	461,396.94	1,095,905.55	0.00	213,080,379.12	1,557,302.49	0.00
2M-BH		12/24/2020	0.00000 %	11,273,353.81	0.00	57,683.94	0.00	11,215,669.88	57,683.94	0.00
2M-2C	30711XC77	12/24/2020	2.35013 %	222,384,000.00	479,078.70	0.00	0.00	222,384,000.00	479,078.70	0.00
2M-CH		12/24/2020	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	12/24/2020	2.35013 %	436,560,284.67	940,475.64	1,095,905.55	0.00	435,464,379.12	2,036,381.19	0.00
2M-2H		12/24/2020	0.00000 %	22,978,727.81	0.00	57,683.94	0.00	22,921,043.88	57,683.94	0.00
2B-1	30711XC44	12/24/2020	4.15013 %	151,053,000.00	574,648.79	0.00	0.00	151,053,000.00	574,648.79	0.00
2B-1H		12/24/2020	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		12/24/2020	0.00000 %	132,309,414.13	0.00	0.00	3,635.48	132,305,778.65	0.00	197,642.35
2A-I1	30711XC93	12/24/2020	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	12/24/2020	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	12/24/2020	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	12/24/2020	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	12/24/2020	1.70000 %	0.00	333,758.04	0.00	0.00	0.00	333,758.04	0.00
2B-I2	30711XE34	12/24/2020	1.30000 %	0.00	255,226.74	0.00	0.00	0.00	255,226.74	0.00
2B-I3	30711XE59	12/24/2020	0.90000 %	0.00	176,695.43	0.00	0.00	0.00	176,695.43	0.00
2B-I4	30711XH98	12/24/2020	0.50000 %	0.00	98,164.13	0.00	0.00	0.00	98,164.13	0.00
2C-I1	30711XE83	12/24/2020	1.70000 %	0.00	346,548.40	0.00	0.00	0.00	346,548.40	0.00
2C-I2	30711XF25	12/24/2020	1.30000 %	0.00	265,007.60	0.00	0.00	0.00	265,007.60	0.00
2C-I3	30711XF41	12/24/2020	0.90000 %	0.00	183,466.80	0.00	0.00	0.00	183,466.80	0.00
2C-I4	30711XF66	12/24/2020	0.50000 %	0.00	101,926.00	0.00	0.00	0.00	101,926.00	0.00
2E-A1	30711XC85	12/24/2020	0.65013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	12/24/2020	1.05013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	12/24/2020	1.45013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	12/24/2020	1.85013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	12/24/2020	0.65013 %	214,176,284.67	127,638.89	1,095,905.55	0.00	213,080,379.12	1,223,544.44	0.00

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:09 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XE26	12/24/2020	1.05013 %	214,176,284.67	206,170.20	1,095,905.55	0.00	213,080,379.12	1,302,075.75	0.00
2E-B3	30711XE42	12/24/2020	1.45013 %	214,176,284.67	284,701.50	1,095,905.55	0.00	213,080,379.12	1,380,607.05	0.00
2E-B4	30711XE67	12/24/2020	1.85013 %	214,176,284.67	363,232.81	1,095,905.55	0.00	213,080,379.12	1,459,138.36	0.00
2E-C1	30711XE75	12/24/2020	0.65013 %	222,384,000.00	132,530.30	0.00	0.00	222,384,000.00	132,530.30	0.00
2E-C2	30711XE91	12/24/2020	1.05013 %	222,384,000.00	214,071.10	0.00	0.00	222,384,000.00	214,071.10	0.00
2E-C3	30711XF33	12/24/2020	1.45013 %	222,384,000.00	295,611.90	0.00	0.00	222,384,000.00	295,611.90	0.00
2E-C4	30711XF58	12/24/2020	1.85013 %	222,384,000.00	377,152.70	0.00	0.00	222,384,000.00	377,152.70	0.00
2E-D1	30711XF74	12/24/2020	0.65013 %	214,176,284.67	127,638.89	1,095,905.55	0.00	213,080,379.12	1,223,544.44	0.00
2E-D2	30711XF82	12/24/2020	1.05013 %	214,176,284.67	206,170.20	1,095,905.55	0.00	213,080,379.12	1,302,075.75	0.00
2E-D3	30711XF90	12/24/2020	1.45013 %	214,176,284.67	284,701.50	1,095,905.55	0.00	213,080,379.12	1,380,607.05	0.00
2E-D4	30711XG24	12/24/2020	1.85013 %	214,176,284.67	363,232.81	1,095,905.55	0.00	213,080,379.12	1,459,138.36	0.00
2E-D5	30711XG32	12/24/2020	2.35013 %	214,176,284.67	461,396.94	1,095,905.55	0.00	213,080,379.12	1,557,302.49	0.00
2E-F1	30711XG40	12/24/2020	0.65013 %	436,560,284.67	260,169.19	1,095,905.55	0.00	435,464,379.12	1,356,074.74	0.00
2E-F2	30711XG57	12/24/2020	1.05013 %	436,560,284.67	420,241.30	1,095,905.55	0.00	435,464,379.12	1,516,146.85	0.00
2E-F3	30711XG65	12/24/2020	1.45013 %	436,560,284.67	580,313.40	1,095,905.55	0.00	435,464,379.12	1,676,218.95	0.00
2E-F4	30711XG73	12/24/2020	1.85013 %	436,560,284.67	740,385.51	1,095,905.55	0.00	435,464,379.12	1,836,291.06	0.00
2E-F5	30711XG81	12/24/2020	2.35013 %	436,560,284.67	940,475.64	1,095,905.55	0.00	435,464,379.12	2,036,381.19	0.00
2X-1	30711XG99	12/24/2020	1.70000 %	0.00	333,758.04	0.00	0.00	0.00	333,758.04	0.00
2X-2	30711XH23	12/24/2020	1.30000 %	0.00	255,226.74	0.00	0.00	0.00	255,226.74	0.00
2X-3	30711XH31	12/24/2020	0.90000 %	0.00	176,695.43	0.00	0.00	0.00	176,695.43	0.00
2X-4	30711XH49	12/24/2020	0.50000 %	0.00	98,164.13	0.00	0.00	0.00	98,164.13	0.00
2Y-1	30711XH56	12/24/2020	1.70000 %	0.00	680,306.44	0.00	0.00	0.00	680,306.44	0.00
2Y-2	30711XH64	12/24/2020	1.30000 %	0.00	520,234.34	0.00	0.00	0.00	520,234.34	0.00
2Y-3	30711XH72	12/24/2020	0.90000 %	0.00	360,162.23	0.00	0.00	0.00	360,162.23	0.00
2Y-4	30711XH80	12/24/2020	0.50000 %	0.00	200,090.13	0.00	0.00	0.00	200,090.13	0.00
Totals				19,618,761,910.87	13,226,865.47	860,849,798.08	3,635.48	18,757,908,477.34	874,076,663.55	197,642.35

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
All Record Dates are based upon the governing documents and logic set forth as of closing.

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:09 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	13,408,446,383.40	20,600,373.75	822,599,567.65	0.00	0.00	843,199,941.40	12,565,246,442.01	0.49649006	843,199,941.40
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	222,384,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	222,384,000.00	214,176,284.67	1,095,905.55	0.00	0.00	0.00	1,095,905.55	213,080,379.12	0.95816416	1,095,905.55
2M-BH	11,705,374.00	11,273,353.81	57,683.94	0.00	0.00	0.00	57,683.94	11,215,669.88	0.95816416	57,683.94
2M-2C	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2M-CH	11,705,374.00	11,705,374.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00	1.00000000	0.00
2M-2	667,152,000.00	436,560,284.67	1,095,905.55	0.00	0.00	0.00	1,095,905.55	435,464,379.12	0.65272139	1,095,905.55
2M-2H	35,116,122.00	22,978,727.81	57,683.94	0.00	0.00	0.00	57,683.94	22,921,043.88	0.65272139	57,683.94
2B-1	151,053,000.00	151,053,000.00	0.00	0.00	0.00	0.00	0.00	151,053,000.00	1.00000000	0.00
2B-1H	7,951,103.00	7,951,103.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00	1.00000000	0.00
2B-2H	132,503,421.00	132,309,414.13	0.00	0.00	0.00	3,635.48	3,635.48	132,305,778.65	0.99850840	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	222,384,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	222,384,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	222,384,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	222,384,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	222,384,000.00	214,176,284.67	1,095,905.55	0.00	0.00	0.00	1,095,905.55	213,080,379.12	0.95816416	1,095,905.55
2E-B2	222,384,000.00	214,176,284.67	1,095,905.55	0.00	0.00	0.00	1,095,905.55	213,080,379.12	0.95816416	1,095,905.55
2E-B3	222,384,000.00	214,176,284.67	1,095,905.55	0.00	0.00	0.00	1,095,905.55	213,080,379.12	0.95816416	1,095,905.55

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:09 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	222,384,000.00	214,176,284.67	1,095,905.55	0.00	0.00	0.00	1,095,905.55	213,080,379.12	0.95816416	1,095,905.55
2E-C1	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C2	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C3	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C4	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-D1	444,768,000.00	214,176,284.67	1,095,905.55	0.00	0.00	0.00	1,095,905.55	213,080,379.12	0.47908208	1,095,905.55
2E-D2	444,768,000.00	214,176,284.67	1,095,905.55	0.00	0.00	0.00	1,095,905.55	213,080,379.12	0.47908208	1,095,905.55
2E-D3	444,768,000.00	214,176,284.67	1,095,905.55	0.00	0.00	0.00	1,095,905.55	213,080,379.12	0.47908208	1,095,905.55
2E-D4	444,768,000.00	214,176,284.67	1,095,905.55	0.00	0.00	0.00	1,095,905.55	213,080,379.12	0.47908208	1,095,905.55
2E-D5	444,768,000.00	214,176,284.67	1,095,905.55	0.00	0.00	0.00	1,095,905.55	213,080,379.12	0.47908208	1,095,905.55
2E-F1	444,768,000.00	436,560,284.67	1,095,905.55	0.00	0.00	0.00	1,095,905.55	435,464,379.12	0.97908208	1,095,905.55
2E-F2	444,768,000.00	436,560,284.67	1,095,905.55	0.00	0.00	0.00	1,095,905.55	435,464,379.12	0.97908208	1,095,905.55
2E-F3	444,768,000.00	436,560,284.67	1,095,905.55	0.00	0.00	0.00	1,095,905.55	435,464,379.12	0.97908208	1,095,905.55
2E-F4	444,768,000.00	436,560,284.67	1,095,905.55	0.00	0.00	0.00	1,095,905.55	435,464,379.12	0.97908208	1,095,905.55
2E-F5	444,768,000.00	436,560,284.67	1,095,905.55	0.00	0.00	0.00	1,095,905.55	435,464,379.12	0.97908208	1,095,905.55
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	34,319,240,014.00	19,618,761,910.87	38,250,230.43	822,599,567.65	0.00	3,635.48	860,853,433.56	18,757,908,477.34	0.54657121	860,849,798.08

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:09 PM

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	529.80738347	0.81398171	32.50334245	0.00000000	0.00000000	33.31732416	496.49005931	0.49649006	33.31732416
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	222,384,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	11,705,374.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	222,384,000.00	963.09214993	4.92798740	0.00000000	0.00000000	0.00000000	4.92798740	958.16416253	0.95816416	4.92798740
2M-BH	11,705,374.00	963.09214981	4.92798778	0.00000000	0.00000000	0.00000000	4.92798778	958.16416289	0.95816416	4.92798778
2M-2C	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	11,705,374.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	667,152,000.00	654.36404998	1.64266247	0.00000000	0.00000000	0.00000000	1.64266247	652.72138751	0.65272139	1.64266247
2M-2H	35,116,122.00	654.36404994	1.64266259	0.00000000	0.00000000	0.00000000	1.64266259	652.72138763	0.65272139	1.64266259
2B-1	151,053,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	7,951,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	998.53583501	0.00000000	0.00000000	0.00000000	0.02743688	0.02743688	998.50839813	0.99850840	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	222,384,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	222,384,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	222,384,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	222,384,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	222,384,000.00	963.09214993	4.92798740	0.00000000	0.00000000	0.00000000	4.92798740	958.16416253	0.95816416	4.92798740
2E-B2	222,384,000.00	963.09214993	4.92798740	0.00000000	0.00000000	0.00000000	4.92798740	958.16416253	0.95816416	4.92798740
2E-B3	222,384,000.00	963.09214993	4.92798740	0.00000000	0.00000000	0.00000000	4.92798740	958.16416253	0.95816416	4.92798740

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:09 PM

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	222,384,000.00	963.09214993	4.92798740	0.00000000	0.00000000	0.00000000	4.92798740	958.16416253	0.95816416	4.92798740
2E-C1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	444,768,000.00	481.54607496	2.46399370	0.00000000	0.00000000	0.00000000	2.46399370	479.08208126	0.47908208	2.46399370
2E-D2	444,768,000.00	481.54607496	2.46399370	0.00000000	0.00000000	0.00000000	2.46399370	479.08208126	0.47908208	2.46399370
2E-D3	444,768,000.00	481.54607496	2.46399370	0.00000000	0.00000000	0.00000000	2.46399370	479.08208126	0.47908208	2.46399370
2E-D4	444,768,000.00	481.54607496	2.46399370	0.00000000	0.00000000	0.00000000	2.46399370	479.08208126	0.47908208	2.46399370
2E-D5	444,768,000.00	481.54607496	2.46399370	0.00000000	0.00000000	0.00000000	2.46399370	479.08208126	0.47908208	2.46399370
2E-F1	444,768,000.00	981.54607496	2.46399370	0.00000000	0.00000000	0.00000000	2.46399370	979.08208126	0.97908208	2.46399370
2E-F2	444,768,000.00	981.54607496	2.46399370	0.00000000	0.00000000	0.00000000	2.46399370	979.08208126	0.97908208	2.46399370
2E-F3	444,768,000.00	981.54607496	2.46399370	0.00000000	0.00000000	0.00000000	2.46399370	979.08208126	0.97908208	2.46399370
2E-F4	444,768,000.00	981.54607496	2.46399370	0.00000000	0.00000000	0.00000000	2.46399370	979.08208126	0.97908208	2.46399370
2E-F5	444,768,000.00	981.54607496	2.46399370	0.00000000	0.00000000	0.00000000	2.46399370	979.08208126	0.97908208	2.46399370
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
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

**WELLS
FARGO**

Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:09 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	13,408,446,383.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,565,246,442.01
2M-1	N/A	N/A	0.80013 %	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	2.35013 %	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	11/25/20 - 12/27/20	33	2.35013 %	214,176,284.67	461,396.94	0.00	0.00	0.00	0.00	461,396.94	0.00	213,080,379.12
2M-BH	N/A	N/A	0.00000 %	11,273,353.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,215,669.88
2M-2C	11/25/20 - 12/27/20	33	2.35013 %	222,384,000.00	479,078.70	0.00	0.00	0.00	0.00	479,078.70	0.00	222,384,000.00
2M-CH	N/A	N/A	0.00000 %	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00
2M-2	11/25/20 - 12/27/20	33	2.35013 %	436,560,284.67	940,475.64	0.00	0.00	0.00	0.00	940,475.64	0.00	435,464,379.12
2M-2H	N/A	N/A	0.00000 %	22,978,727.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,921,043.88
2B-1	11/25/20 - 12/27/20	33	4.15013 %	151,053,000.00	574,648.79	0.00	0.00	0.00	0.00	574,648.79	0.00	151,053,000.00
2B-1H	N/A	N/A	0.00000 %	7,951,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00
2B-2H	N/A	N/A	0.00000 %	132,309,414.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,305,778.65
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	11/25/20 - 12/27/20	33	1.70000 %	214,176,284.67	333,758.04	0.00	0.00	0.00	0.00	333,758.04	0.00	213,080,379.12
2B-I2	11/25/20 - 12/27/20	33	1.30000 %	214,176,284.67	255,226.74	0.00	0.00	0.00	0.00	255,226.74	0.00	213,080,379.12
2B-I3	11/25/20 - 12/27/20	33	0.90000 %	214,176,284.67	176,695.43	0.00	0.00	0.00	0.00	176,695.43	0.00	213,080,379.12
2B-I4	11/25/20 - 12/27/20	33	0.50000 %	214,176,284.67	98,164.13	0.00	0.00	0.00	0.00	98,164.13	0.00	213,080,379.12
2C-I1	11/25/20 - 12/27/20	33	1.70000 %	222,384,000.00	346,548.40	0.00	0.00	0.00	0.00	346,548.40	0.00	222,384,000.00
2C-I2	11/25/20 - 12/27/20	33	1.30000 %	222,384,000.00	265,007.60	0.00	0.00	0.00	0.00	265,007.60	0.00	222,384,000.00
2C-I3	11/25/20 - 12/27/20	33	0.90000 %	222,384,000.00	183,466.80	0.00	0.00	0.00	0.00	183,466.80	0.00	222,384,000.00
2C-I4	11/25/20 - 12/27/20	33	0.50000 %	222,384,000.00	101,926.00	0.00	0.00	0.00	0.00	101,926.00	0.00	222,384,000.00
2E-A1	N/A	N/A	0.65013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.05013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.45013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.85013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	11/25/20 - 12/27/20	33	0.65013 %	214,176,284.67	127,638.89	0.00	0.00	0.00	0.00	127,638.89	0.00	213,080,379.12
2E-B2	11/25/20 - 12/27/20	33	1.05013 %	214,176,284.67	206,170.20	0.00	0.00	0.00	0.00	206,170.20	0.00	213,080,379.12

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:09 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	11/25/20 - 12/27/20	33	1.45013 %	214,176,284.67	284,701.50	0.00	0.00	0.00	0.00	284,701.50	0.00	213,080,379.12
2E-B4	11/25/20 - 12/27/20	33	1.85013 %	214,176,284.67	363,232.81	0.00	0.00	0.00	0.00	363,232.81	0.00	213,080,379.12
2E-C1	11/25/20 - 12/27/20	33	0.65013 %	222,384,000.00	132,530.30	0.00	0.00	0.00	0.00	132,530.30	0.00	222,384,000.00
2E-C2	11/25/20 - 12/27/20	33	1.05013 %	222,384,000.00	214,071.10	0.00	0.00	0.00	0.00	214,071.10	0.00	222,384,000.00
2E-C3	11/25/20 - 12/27/20	33	1.45013 %	222,384,000.00	295,611.90	0.00	0.00	0.00	0.00	295,611.90	0.00	222,384,000.00
2E-C4	11/25/20 - 12/27/20	33	1.85013 %	222,384,000.00	377,152.70	0.00	0.00	0.00	0.00	377,152.70	0.00	222,384,000.00
2E-D1	11/25/20 - 12/27/20	33	0.65013 %	214,176,284.67	127,638.89	0.00	0.00	0.00	0.00	127,638.89	0.00	213,080,379.12
2E-D2	11/25/20 - 12/27/20	33	1.05013 %	214,176,284.67	206,170.20	0.00	0.00	0.00	0.00	206,170.20	0.00	213,080,379.12
2E-D3	11/25/20 - 12/27/20	33	1.45013 %	214,176,284.67	284,701.50	0.00	0.00	0.00	0.00	284,701.50	0.00	213,080,379.12
2E-D4	11/25/20 - 12/27/20	33	1.85013 %	214,176,284.67	363,232.81	0.00	0.00	0.00	0.00	363,232.81	0.00	213,080,379.12
2E-D5	11/25/20 - 12/27/20	33	2.35013 %	214,176,284.67	461,396.94	0.00	0.00	0.00	0.00	461,396.94	0.00	213,080,379.12
2E-F1	11/25/20 - 12/27/20	33	0.65013 %	436,560,284.67	260,169.19	0.00	0.00	0.00	0.00	260,169.19	0.00	435,464,379.12
2E-F2	11/25/20 - 12/27/20	33	1.05013 %	436,560,284.67	420,241.30	0.00	0.00	0.00	0.00	420,241.30	0.00	435,464,379.12
2E-F3	11/25/20 - 12/27/20	33	1.45013 %	436,560,284.67	580,313.40	0.00	0.00	0.00	0.00	580,313.40	0.00	435,464,379.12
2E-F4	11/25/20 - 12/27/20	33	1.85013 %	436,560,284.67	740,385.51	0.00	0.00	0.00	0.00	740,385.51	0.00	435,464,379.12
2E-F5	11/25/20 - 12/27/20	33	2.35013 %	436,560,284.67	940,475.64	0.00	0.00	0.00	0.00	940,475.64	0.00	435,464,379.12
2X-1	11/25/20 - 12/27/20	33	1.70000 %	214,176,284.67	333,758.04	0.00	0.00	0.00	0.00	333,758.04	0.00	213,080,379.12
2X-2	11/25/20 - 12/27/20	33	1.30000 %	214,176,284.67	255,226.74	0.00	0.00	0.00	0.00	255,226.74	0.00	213,080,379.12
2X-3	11/25/20 - 12/27/20	33	0.90000 %	214,176,284.67	176,695.43	0.00	0.00	0.00	0.00	176,695.43	0.00	213,080,379.12
2X-4	11/25/20 - 12/27/20	33	0.50000 %	214,176,284.67	98,164.13	0.00	0.00	0.00	0.00	98,164.13	0.00	213,080,379.12
2Y-1	11/25/20 - 12/27/20	33	1.70000 %	436,560,284.67	680,306.44	0.00	0.00	0.00	0.00	680,306.44	0.00	435,464,379.12
2Y-2	11/25/20 - 12/27/20	33	1.30000 %	436,560,284.67	520,234.34	0.00	0.00	0.00	0.00	520,234.34	0.00	435,464,379.12
2Y-3	11/25/20 - 12/27/20	33	0.90000 %	436,560,284.67	360,162.23	0.00	0.00	0.00	0.00	360,162.23	0.00	435,464,379.12
2Y-4	11/25/20 - 12/27/20	33	0.50000 %	436,560,284.67	200,090.13	0.00	0.00	0.00	0.00	200,090.13	0.00	435,464,379.12
Totals					13,226,865.47	0.00	0.00	0.00	0.00	13,226,865.47	0.00	

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

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

**WELLS
FARGO**

Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:09 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	25,308,153,117.00	0.00000 %	529.80738347	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	496.49005931
2M-1	188,817,000.00	0.80013 %	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	222,384,000.00	2.35013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	11,705,374.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	222,384,000.00	2.35013 %	963.09214993	2.07477579	0.00000000	0.00000000	0.00000000	0.00000000	2.07477579	0.00000000	958.16416253
2M-BH	11,705,374.00	0.00000 %	963.09214981	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	958.16416289
2M-2C	222,384,000.00	2.35013 %	1000.00000000	2.15428583	0.00000000	0.00000000	0.00000000	0.00000000	2.15428583	0.00000000	1000.00000000
2M-CH	11,705,374.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	667,152,000.00	2.35013 %	654.36404998	1.40968721	0.00000000	0.00000000	0.00000000	0.00000000	1.40968721	0.00000000	652.72138751
2M-2H	35,116,122.00	0.00000 %	654.36404994	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	652.72138763
2B-1	151,053,000.00	4.15013 %	1000.00000000	3.80428585	0.00000000	0.00000000	0.00000000	0.00000000	3.80428585	0.00000000	1000.00000000
2B-1H	7,951,103.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	132,503,421.00	0.00000 %	998.53583501	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.50839813
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 %	963.09214993	1.50081858	0.00000000	0.00000000	0.00000000	0.00000000	1.50081858	0.00000000	958.16416253
2B-I2	0.00	1.30000 %	963.09214993	1.14768482	0.00000000	0.00000000	0.00000000	0.00000000	1.14768482	0.00000000	958.16416253
2B-I3	0.00	0.90000 %	963.09214993	0.79455100	0.00000000	0.00000000	0.00000000	0.00000000	0.79455100	0.00000000	958.16416253
2B-I4	0.00	0.50000 %	963.09214993	0.44141723	0.00000000	0.00000000	0.00000000	0.00000000	0.44141723	0.00000000	958.16416253
2C-I1	0.00	1.70000 %	1000.00000000	1.55833333	0.00000000	0.00000000	0.00000000	0.00000000	1.55833333	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.19166667	0.00000000	0.00000000	0.00000000	0.00000000	1.19166667	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.82500000	0.00000000	0.00000000	0.00000000	0.00000000	0.82500000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.45833333	0.00000000	0.00000000	0.00000000	0.00000000	0.45833333	0.00000000	1000.00000000
2E-A1	222,384,000.00	0.65013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	222,384,000.00	1.05013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	222,384,000.00	1.45013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:09 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	222,384,000.00	1.85013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	222,384,000.00	0.65013 %	963.09214993	0.57395716	0.00000000	0.00000000	0.00000000	0.00000000	0.57395716	0.00000000	958.16416253
2E-B2	222,384,000.00	1.05013 %	963.09214993	0.92709098	0.00000000	0.00000000	0.00000000	0.00000000	0.92709098	0.00000000	958.16416253
2E-B3	222,384,000.00	1.45013 %	963.09214993	1.28022475	0.00000000	0.00000000	0.00000000	0.00000000	1.28022475	0.00000000	958.16416253
2E-B4	222,384,000.00	1.85013 %	963.09214993	1.63335856	0.00000000	0.00000000	0.00000000	0.00000000	1.63335856	0.00000000	958.16416253
2E-C1	222,384,000.00	0.65013 %	1000.00000000	0.59595250	0.00000000	0.00000000	0.00000000	0.00000000	0.59595250	0.00000000	1000.00000000
2E-C2	222,384,000.00	1.05013 %	1000.00000000	0.96261916	0.00000000	0.00000000	0.00000000	0.00000000	0.96261916	0.00000000	1000.00000000
2E-C3	222,384,000.00	1.45013 %	1000.00000000	1.32928583	0.00000000	0.00000000	0.00000000	0.00000000	1.32928583	0.00000000	1000.00000000
2E-C4	222,384,000.00	1.85013 %	1000.00000000	1.69595250	0.00000000	0.00000000	0.00000000	0.00000000	1.69595250	0.00000000	1000.00000000
2E-D1	444,768,000.00	0.65013 %	481.54607496	0.28697858	0.00000000	0.00000000	0.00000000	0.00000000	0.28697858	0.00000000	479.08208126
2E-D2	444,768,000.00	1.05013 %	481.54607496	0.46354549	0.00000000	0.00000000	0.00000000	0.00000000	0.46354549	0.00000000	479.08208126
2E-D3	444,768,000.00	1.45013 %	481.54607496	0.64011237	0.00000000	0.00000000	0.00000000	0.00000000	0.64011237	0.00000000	479.08208126
2E-D4	444,768,000.00	1.85013 %	481.54607496	0.81667928	0.00000000	0.00000000	0.00000000	0.00000000	0.81667928	0.00000000	479.08208126
2E-D5	444,768,000.00	2.35013 %	481.54607496	1.03738790	0.00000000	0.00000000	0.00000000	0.00000000	1.03738790	0.00000000	479.08208126
2E-F1	444,768,000.00	0.65013 %	981.54607496	0.58495483	0.00000000	0.00000000	0.00000000	0.00000000	0.58495483	0.00000000	979.08208126
2E-F2	444,768,000.00	1.05013 %	981.54607496	0.94485507	0.00000000	0.00000000	0.00000000	0.00000000	0.94485507	0.00000000	979.08208126
2E-F3	444,768,000.00	1.45013 %	981.54607496	1.30475529	0.00000000	0.00000000	0.00000000	0.00000000	1.30475529	0.00000000	979.08208126
2E-F4	444,768,000.00	1.85013 %	981.54607496	1.66465553	0.00000000	0.00000000	0.00000000	0.00000000	1.66465553	0.00000000	979.08208126
2E-F5	444,768,000.00	2.35013 %	981.54607496	2.11453081	0.00000000	0.00000000	0.00000000	0.00000000	2.11453081	0.00000000	979.08208126
2X-1	0.00	1.70000 %	481.54607496	0.75040929	0.00000000	0.00000000	0.00000000	0.00000000	0.75040929	0.00000000	479.08208126
2X-2	0.00	1.30000 %	481.54607496	0.57384241	0.00000000	0.00000000	0.00000000	0.00000000	0.57384241	0.00000000	479.08208126
2X-3	0.00	0.90000 %	481.54607496	0.39727550	0.00000000	0.00000000	0.00000000	0.00000000	0.39727550	0.00000000	479.08208126
2X-4	0.00	0.50000 %	481.54607496	0.22070862	0.00000000	0.00000000	0.00000000	0.00000000	0.22070862	0.00000000	479.08208126
2Y-1	0.00	1.70000 %	981.54607496	1.52957596	0.00000000	0.00000000	0.00000000	0.00000000	1.52957596	0.00000000	979.08208126
2Y-2	0.00	1.30000 %	981.54607496	1.16967574	0.00000000	0.00000000	0.00000000	0.00000000	1.16967574	0.00000000	979.08208126
2Y-3	0.00	0.90000 %	981.54607496	0.80977550	0.00000000	0.00000000	0.00000000	0.00000000	0.80977550	0.00000000	979.08208126
2Y-4	0.00	0.50000 %	981.54607496	0.44987528	0.00000000	0.00000000	0.00000000	0.00000000	0.44987528	0.00000000	979.08208126

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

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

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Distribution Date: 28-Dec-2020
 10-Dec-2020 2:01:09 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,633,832.12
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(3,635.48)
Total Deposits	2,630,196.64
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,611,029.98
Total Withdrawals (Pool Distribution Amount)	2,630,196.64
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
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:09 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	844,357,166.36
Total Principal Reduction Cumulative	13,185,742,145.35
Scheduled Principal Current	21,753,963.23
Scheduled Principal Cumulative	1,178,477,883.65
Unscheduled Principal Current	822,599,567.65
Unscheduled Principal Cumulative	12,007,066,619.36
Senior Reduction Amount	843,199,941.40
Subordinate Reduction Amount	1,153,589.48
Calculated Tranche Write-down Amount	3,635.48
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	44,164.52
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	77,926.63
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	69060
Period Reference Pool Removal Loan Count	3338
Period Ending Loan Count	65722
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	13,314,941,747.58
Period PIF Loan Count Current	3331
PIF Loan Count Cumulative	46195
Period PIF Loan UPB Current	817,705,862.54
PIF Loan UPB Cumulative	11,723,127,176.50
Period Partial Prepayment Amount	4,986,567.09
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	143
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	26,640,269.19
Credit Event Amount Current	2,038,717.82
Credit Event Amount Cumulative	15,770,425.68
Total Active Modified Loan Count	425
Total Active Modified Loan UPB	98,601,715.95
Libor Rate	0.150130%

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:09 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.697107%
Subordinate Percentage	5.302893%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 28-Dec-2020
 10-Dec-2020 2:01:09 PM

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 %	5.300000 %	5.630000 %
2M-1	0.00	0.00	3.750000 %	5.300000 %	5.630000 %
2M-1H	0.00	0.00	3.750000 %	5.300000 %	5.630000 %
2M-2A	0.00	0.00	2.870000 %	5.300000 %	5.630000 %
2M-2B	0.00	0.00	1.980000 %	3.710000 %	3.950000 %
2M-2C	0.00	0.00	1.100000 %	2.060000 %	2.190000 %
2M-2	0.00	0.00	1.100000 %	2.060000 %	2.190000 %
2M-2H	0.00	0.00	1.100000 %	2.060000 %	2.190000 %
2B-1	0.00	0.00	0.500000 %	0.930000 %	0.990000 %
2B-1H	0.00	0.00	0.500000 %	0.930000 %	0.990000 %
2B-2H	3,635.48	0.00	0.000000 %	0.000000 %	0.000000 %

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:09 PM

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
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Distribution Date: 28-Dec-2020
 10-Dec-2020 2:01:09 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	850	169,748,759.95	1.293326 %	1.274874 %
60 Days	437	93,702,786.22	0.664922 %	0.703742 %
90 Days	349	73,462,133.03	0.531025 %	0.551727 %
120 Days	355	77,836,874.11	0.540154 %	0.584583 %
150 Days	413	91,308,884.54	0.628404 %	0.685763 %
180+ Days	2056	501,939,707.10	3.128328 %	3.769748 %
Totals	4460	1,007,999,144.95	6.786160 %	7.570436 %

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:09 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	306	73,910,283.17	44,164.52	0.059754

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214675	226,327.51	282.91	0.125000
Summary	0090214689	366,535.82	31.34	0.008550
Summary	0090215097	146,663.01	163.64	0.111576
Summary	0090215245	104,099.53	47.66	0.045783
Summary	0090215621	409,136.97	383.57	0.093751
Summary	0090215630	341,573.46	158.17	0.046306
Summary	0090215758	256,312.91	186.89	0.072915
Summary	0090215876	291,136.90	242.61	0.083332
Summary	0090216229	123,690.55	34.49	0.027884
Summary	0090216889	138,466.38	89.41	0.064572
Summary	0090217648	239,708.67	166.79	0.069580
Summary	0090217688	255,045.93	114.37	0.044843
Summary	0090218530	111,406.57	42.00	0.037700
Summary	0090219521	110,578.12	47.78	0.043209
Summary	0090219840	198,516.30	144.75	0.072916
Summary	0090220107	119,264.67	62.12	0.052086
Summary	0090220894	389,663.36	161.56	0.041461
Summary	0090221111	440,655.23	141.26	0.032057
Summary	0090221279	243,734.36	112.07	0.045980
Summary	0090221697	310,395.19	161.66	0.052082
Summary	0090222200	146,831.46	82.84	0.056418
Summary	0090222415	132,126.29	86.17	0.065218
Summary	0090222872	203,714.77	28.13	0.013809
Summary	0090223213	173,674.58	44.38	0.025554
Summary	0090223681	186,603.47	49.62	0.026591

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
 10-Dec-2020 2:01:09 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090223903	75,684.70	63.07	0.083333
Summary	0090225884	38,168.69	62.52	0.163799
Summary	0090226109	58,063.85	18.07	0.031121
Summary	0090226122	397,978.52	198.65	0.049915
Summary	0090226180	314,877.25	183.66	0.058327
Summary	0090226539	236,488.44	270.98	0.114585
Summary	0090226843	245,197.66	332.04	0.135417
Summary	0090227067	144,672.44	105.49	0.072916
Summary	0090228235	156,573.69	109.50	0.069935
Summary	0090228658	238,621.77	149.14	0.062501
Summary	0090228868	613,113.57	619.61	0.101060
Summary	0090228929	340,128.27	177.39	0.052154
Summary	0090229562	421,306.86	471.07	0.111812
Summary	0090229768	167,318.91	77.95	0.046588
Summary	0090229873	114,538.66	87.89	0.076734
Summary	0090230781	148,473.40	48.98	0.032989
Summary	0090230864	186,233.11	82.27	0.044176
Summary	0090230911	258,245.41	43.11	0.016693
Summary	0090231111	114,112.50	27.69	0.024266
Summary	0090231384	226,402.49	151.05	0.066717
Summary	0090231415	101,019.94	105.23	0.104168
Summary	0090231859	121,156.49	100.96	0.083330
Summary	0090232082	234,913.59	207.70	0.088415
Summary	0090232111	161,116.57	105.20	0.065294
Summary	0090232180	174,904.25	45.08	0.025774
Summary	0090233039	156,598.80	74.84	0.047791
Summary	0090234185	114,409.84	25.71	0.022472
Summary	0090234671	215,862.92	108.32	0.050180
Summary	0090234879	139,157.42	130.46	0.093750
Summary	0090236080	393,765.52	406.89	0.103333
Summary	0090236659	177,296.52	66.87	0.037716
Summary	0090236719	189,070.89	81.58	0.043148
Summary	0090237593	542,701.45	765.26	0.141009
Summary	0090237769	411,358.91	231.65	0.056313

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:09 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090237942	375,250.47	429.97	0.114582
Summary	0090238145	141,562.08	191.70	0.135418
Summary	0090238371	137,808.84	129.20	0.093753
Summary	0090238794	178,055.90	166.93	0.093751
Summary	0090239193	197,732.95	102.99	0.052085
Summary	0090239270	270,937.85	197.56	0.072917
Summary	0090239356	158,085.44	49.52	0.031325
Summary	0090239554	219,207.48	182.67	0.083332
Summary	0090239739	134,826.78	21.21	0.015731
Summary	0090240191	294,502.39	275.41	0.093517
Summary	0090242469	167,695.04	244.56	0.145836
Summary	0090242560	79,492.41	99.37	0.125006
Summary	0090243681	237,851.53	148.66	0.062501
Summary	0090243837	200,274.82	57.13	0.028526
Summary	0090244155	133,171.99	61.80	0.046406
Summary	0090244931	323,575.04	11.19	0.003458
Summary	0090245010	185,805.88	118.74	0.063905
Summary	0090245849	156,742.41	72.01	0.045942
Summary	0090246465	328,332.51	79.45	0.024198
Summary	0090246493	101,658.78	74.13	0.072920
Summary	0090246602	100,036.51	32.64	0.032628
Summary	0090246711	257,772.61	295.36	0.114582
Summary	0090246796	269,272.39	90.38	0.033565
Summary	0090247207	310,932.72	303.37	0.097568
Summary	0090247417	387,981.86	242.49	0.062500
Summary	0090248695	270,365.06	34.18	0.012642
Summary	0090248866	399,946.55	148.55	0.037142
Summary	0090248974	245,833.35	84.86	0.034519
Summary	0090248991	279,407.95	174.63	0.062500
Summary	0090249593	411,312.66	342.76	0.083333
Summary	0090250534	464,043.80	361.57	0.077917
Summary	0090251184	82,831.00	17.94	0.021659
Summary	0090251648	363,125.22	84.40	0.023243
Summary	0090251673	247,114.19	76.11	0.030800

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
 10-Dec-2020 2:01:09 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090251894	80,439.13	25.83	0.032111
Summary	0090252060	317,361.21	156.43	0.049291
Summary	0090252563	106,601.38	31.12	0.029193
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	356,837.25	67.88	0.019023
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253311	246,270.88	72.83	0.029573
Summary	0090253319	243,539.65	202.95	0.083333
Summary	0090253445	404,176.03	221.59	0.054825
Summary	0090253580	167,544.10	157.07	0.093748
Summary	0090254179	107,399.58	36.28	0.033780
Summary	0090254831	205,579.43	157.73	0.076725
Summary	0090254914	356,099.78	148.37	0.041665
Summary	0090256109	167,993.05	92.17	0.054865
Summary	0090256639	175,854.96	44.93	0.025549
Summary	0090257345	189,761.40	21.87	0.011525
Summary	0090258756	166,279.83	70.86	0.042615
Summary	0090260003	145,267.89	55.58	0.038260
Summary	0090260518	272,689.89	149.02	0.054648
Summary	0090261619	271,646.02	172.60	0.063539
Summary	0090261935	532,284.41	191.81	0.036035
Summary	0090263502	355,292.14	185.05	0.052084
Summary	0090263509	386,234.18	27.12	0.007022
Summary	0090264027	140,806.52	108.48	0.077042
Summary	0090264155	234,309.18	142.44	0.060791
Summary	0090264295	317,160.03	130.54	0.041159
Summary	0090264444	55,119.49	41.58	0.075436
Summary	0090264923	412,475.42	239.12	0.057972
Summary	0090264999	146,212.33	69.88	0.047794
Summary	0090265201	434,489.01	169.94	0.039113
Summary	0090265232	115,477.25	159.25	0.137906
Summary	0090265315	356,699.71	115.12	0.032274
Summary	0090265562	107,148.85	90.93	0.084863
Summary	0090266459	272,262.21	20.37	0.007482

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
 10-Dec-2020 2:01:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090266521	122,399.82	49.77	0.040662
Summary	0090266766	269,684.85	130.73	0.048475
Summary	0090266806	383,131.69	275.89	0.072009
Summary	0090267275	68,788.44	71.65	0.104160
Summary	0090267382	85,334.84	88.89	0.104166
Summary	0090267405	452,198.32	56.64	0.012525
Summary	0090267523	302,229.06	197.34	0.065295
Summary	0090267845	267,309.37	194.91	0.072916
Summary	0090268101	194,233.35	50.14	0.025814
Summary	0090268935	264,368.21	75.84	0.028687
Summary	0090269392	364,098.14	151.71	0.041667
Summary	0090269405	205,749.52	84.07	0.040860
Summary	0090269446	322,906.51	142.39	0.044096
Summary	0090269494	235,225.84	95.44	0.040574
Summary	0090269823	354,672.05	107.11	0.030200
Summary	0090270029	133,869.43	51.90	0.038769
Summary	0090270858	172,493.21	96.32	0.055840
Summary	0090271375	146,449.56	38.16	0.026057
Summary	0090271653	228,886.89	333.79	0.145832
Summary	0090271682	324,664.45	202.92	0.062501
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090272395	126,792.55	145.28	0.114581
Summary	0090272970	212,702.26	127.94	0.060150
Summary	0090273750	137,332.62	79.55	0.057925
Summary	0090273796	388,866.29	37.48	0.009638
Summary	0090273804	346,020.13	201.54	0.058245
Summary	0090274189	513,910.73	182.52	0.035516
Summary	0090274357	132,219.04	71.59	0.054145
Summary	0090274976	284,685.10	81.37	0.028582
Summary	0090275929	367,733.90	251.98	0.068522
Summary	0090275969	243,725.79	177.72	0.072918
Summary	0090276734	429,137.83	230.57	0.053729
Summary	0090276795	268,018.19	27.92	0.010417
Summary	0090277433	243,686.74	132.62	0.054422

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
 10-Dec-2020 2:01:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090279076	142,637.32	58.39	0.040936
Summary	0090282209	160,482.12	217.32	0.135417
Summary	0090282412	170,245.74	83.71	0.049170
Summary	0090282503	170,801.83	247.33	0.144805
Summary	0090283042	166,513.86	136.40	0.081915
Summary	0090283190	299,101.48	125.03	0.041802
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284152	167,101.39	121.84	0.072914
Summary	0090284993	219,329.81	234.56	0.106944
Summary	0090285447	218,398.58	217.52	0.099598
Summary	0090285580	300,342.09	281.57	0.093750
Summary	0090287025	334,000.90	109.33	0.032733
Summary	0090287503	430,797.14	363.68	0.084420
Summary	0090287740	260,833.26	217.36	0.083333
Summary	0090287857	134,681.57	89.91	0.066757
Summary	0090288511	419,996.90	251.47	0.059874
Summary	0090290043	246,986.38	85.56	0.034642
Summary	0090290801	73,163.58	11.27	0.015404
Summary	0090292404	253,847.35	32.14	0.012661
Summary	0090292495	309,277.57	179.62	0.058077
Summary	0090292586	370,889.02	164.93	0.044469
Summary	0090293071	96,321.71	33.81	0.035101
Summary	0090293218	218,686.11	182.24	0.083334
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293601	156,628.02	80.24	0.051230
Summary	0090293763	120,215.49	42.75	0.035561
Summary	0090293936	125,450.74	130.68	0.104168
Summary	0090293942	174,436.14	103.41	0.059282
Summary	0090293981	206,061.04	57.46	0.027885
Summary	0090293994	335,942.40	349.94	0.104167
Summary	0090296711	123,779.28	60.05	0.048514
Summary	0090296755	169,351.06	59.34	0.035040
Summary	0090296944	195,869.71	210.67	0.107556
Summary	0090297649	292,851.43	106.17	0.036254

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
 10-Dec-2020 2:01:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090298094	142,386.52	133.49	0.093752
Summary	0090299105	258,032.17	322.54	0.125000
Summary	0090301066	213,139.32	244.22	0.114582
Summary	0090301350	409,287.35	134.33	0.032820
Summary	0090301675	513,383.03	226.49	0.044117
Summary	0090301913	198,583.15	128.81	0.064865
Summary	0090302103	449,191.98	374.33	0.083334
Summary	0090303136	277,675.99	115.70	0.041667
Summary	0090303296	141,652.37	103.84	0.073306
Summary	0090304297	394,265.11	287.48	0.072915
Summary	0090304397	212,998.89	101.04	0.047437
Summary	0090304624	260,146.41	102.61	0.039443
Summary	0090305900	342,750.69	587.42	0.171384
Summary	0090306413	295,895.43	160.56	0.054262
Summary	0090306673	76,700.59	60.64	0.079061
Summary	0090307068	130,949.67	80.83	0.061726
Summary	0090307127	314,700.49	77.31	0.024566
Summary	0090307432	423,076.82	352.56	0.083332
Summary	0090308919	86,119.81	14.44	0.016767
Summary	0090309137	139,792.65	110.09	0.078752
Summary	0090309325	88,049.12	47.56	0.054015
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	205,430.58	60.80	0.029596
Summary	0090310097	202,384.10	71.13	0.035146
Summary	0090310395	449,891.49	337.94	0.075116
Summary	0090310460	443,031.33	244.00	0.055075
Summary	0090310523	276,640.96	86.46	0.031254
Summary	0090311336	126,848.79	92.49	0.072914
Summary	0090312149	176,562.24	91.96	0.052084
Summary	0090312432	199,154.78	186.71	0.093751
Summary	0090313130	136,338.24	127.82	0.093752
Summary	0090313287	242,326.78	80.21	0.033100
Summary	0090314555	256,777.61	109.51	0.042648
Summary	0090314562	346,388.06	136.02	0.039268

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
 10-Dec-2020 2:01:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090314570	292,836.41	90.09	0.030765
Summary	0090314807	401,633.20	196.81	0.049002
Summary	0090315601	295,418.70	91.26	0.030892
Summary	0090316014	203,685.02	125.27	0.061502
Summary	0090317144	137,876.39	110.94	0.080463
Summary	0090317213	341,687.37	41.34	0.012099
Summary	0090319573	149,564.38	42.66	0.028523
Summary	0090320316	411,174.53	5.21	0.001267
Summary	0090320366	324,336.29	236.50	0.072918
Summary	0090320451	102,130.81	74.47	0.072916
Summary	0090320611	396,128.69	204.79	0.051698
Summary	0090321188	191,335.28	53.48	0.027951
Summary	0090321199	102,820.62	48.49	0.047160
Summary	0090321364	173,657.16	162.80	0.093748
Summary	0090321913	124,150.65	49.05	0.039508
Summary	0090322162	339,060.94	282.55	0.083333
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	401,158.83	585.02	0.145833
Summary	0090322616	122,197.47	39.01	0.031924
Summary	0090322690	201,408.44	148.87	0.073914
Summary	0090322845	230,834.79	159.83	0.069240
Summary	0090323130	114,235.93	43.51	0.038088
Summary	0090323507	89,305.54	158.49	0.177469
Summary	0090324420	154,220.04	52.29	0.033906
Summary	0090324649	239,713.56	305.65	0.127506
Summary	0090325321	411,203.17	193.05	0.046948
Summary	0090326514	282,551.22	57.47	0.020340
Summary	0090326719	106,133.16	60.49	0.056994
Summary	0090326972	272,233.81	226.86	0.083333
Summary	0090327204	289,345.87	161.70	0.055885
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	385,187.32	188.95	0.049054
Summary	0090328654	156,027.07	21.92	0.014049
Summary	0090329052	225,895.55	164.72	0.072919

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
 10-Dec-2020 2:01:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090329445	152,572.94	127.14	0.083331
Summary	0090329608	132,007.25	107.16	0.081177
Summary	0090330293	233,551.10	58.94	0.025236
Summary	0090331177	321,098.39	257.67	0.080246
Summary	0090331206	156,435.71	93.76	0.059935
Summary	0090331959	355,375.59	333.16	0.093749
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333220	318,547.60	114.72	0.036013
Summary	0090334523	133,369.33	61.68	0.046248
Summary	0090334645	375,422.98	469.28	0.125000
Summary	0090335262	416,929.72	173.10	0.041518
Summary	0090335339	166,970.14	29.10	0.017428
Summary	0090335725	159,984.94	42.37	0.026484
Summary	0090336343	166,179.97	207.72	0.124997
Summary	0090336428	183,566.85	248.58	0.135417
Summary	0090336430	276,364.09	131.34	0.047524
Summary	0090336556	372,741.69	411.03	0.110272
Summary	0090338070	427,571.36	116.15	0.027165
Summary	0090338629	310,957.44	117.05	0.037642
Summary	0090338852	188,860.15	69.04	0.036556
Summary	0090339222	252,485.48	30.05	0.011902
Summary	0090339280	454,999.12	568.75	0.125000
Summary	0090339465	276,121.42	258.86	0.093749
Summary	0090339862	174,529.38	45.76	0.026219
Summary	0090340023	326,159.26	203.85	0.062500
Summary	0090340182	441,683.31	230.04	0.052083
Summary	0090340553	78,196.70	32.05	0.040986
Summary	0090340620	131,507.05	37.06	0.028181
Summary	0090341593	244,417.53	359.27	0.146990
Summary	0090341617	222,533.33	94.50	0.042466
Summary	0090341740	255,020.30	111.50	0.043722
Summary	0090342442	71,428.61	59.52	0.083328
Summary	0090343181	83,973.95	69.98	0.083335
Summary	0090343195	108,391.54	67.74	0.062496

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
 10-Dec-2020 2:01:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090344632	428,226.12	223.03	0.052082
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345369	208,722.70	108.88	0.052165
Summary	0090345446	169,421.69	47.44	0.028001
Summary	0090345572	97,990.09	77.67	0.079263
Summary	0090345856	83,863.49	61.15	0.072916
Summary	0090346396	94,456.94	62.48	0.066147
Summary	0090347418	385,388.05	89.86	0.023317
Summary	0090347462	447,508.66	474.65	0.106065

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:10 PM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
6	1,955,114.07	20,457.10	1.046

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090247685	379,030.10	729.02	0.192
0090263130	196,445.47	21,808.74	11.102
0090278722	62,388.58	883.09	1.415
0090285655	517,964.96	11,596.07	2.239
0090311348	113,338.13	4,803.22	4.238
0090318216	685,946.83	(19,363.04)	(2.823)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
12	3,191,046.65	(16,821.62)	(5,173.98)	(0.162)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090247836	14,603.75	(8,905.03)	(8,905.03)	(60.978)
0090251152	236,166.62	(222.30)	(3,995.17)	(1.692)
0090286060	374,007.53	9.00	54,332.34	14.527
0090291399	349,008.88	55.00	3,051.22	0.874
0090305410	321,401.68	(980.42)	7,252.64	2.257
0090312347	121,859.59	2.21	25,694.29	21.085
0090312494	331,443.37	2.21	(14,775.13)	(4.458)
0090316925	80,186.61	(8,587.56)	(245.76)	(0.306)
0090321227	382,030.53	790.04	(80,274.44)	(21.013)
0090330259	336,798.63	880.23	3,222.82	0.957
0090344274	371,042.80	55.00	(3,962.09)	(1.068)
0090346254	272,496.66	80.00	13,430.33	4.929

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
 10-Dec-2020 2:01:10 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
73	15,770,425.68	197,642.35	1.253

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090216552	313,918.32	(3,440.32)	(1.096)
0090219607	218,553.36	(27,669.04)	(12.660)
0090220111	283,197.98	10,740.53	3.793
0090221782	141,859.96	(22,759.59)	(16.044)
0090225086	345,982.62	(32,465.06)	(9.383)
0090225640	131,878.78	15,914.67	12.068
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	8,339.04	2.032
0090231119	92,112.85	1,321.45	1.435
0090233716	397,519.86	16,220.51	4.080
0090234565	322,692.99	(891.22)	(0.276)
0090234938	132,735.43	15,335.21	11.553
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	4,429.64	0.988
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090245076	129,135.09	15.95	0.012
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	853.65	0.748
0090246214	156,896.87	(2,274.06)	(1.449)

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
 10-Dec-2020 2:01:10 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090246579	271,342.62	164.35	0.061
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(8,905.03)	(10.651)
0090250263	206,335.18	897.78	0.435
0090251152	236,166.62	(3,995.17)	(1.692)
0090251628	82,366.19	2,486.82	3.019
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	25,095.03	65.734
0090257524	317,042.70	(4,653.32)	(1.468)
0090263130	196,445.47	21,808.74	11.102
0090270252	386,393.52	(3,895.17)	(1.008)
0090272857	120,309.48	1,015.94	0.844
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	883.09	1.415
0090281475	69,794.15	5,339.01	7.650
0090281765	84,815.28	12,334.86	14.543
0090282561	221,416.73	3,647.87	1.648
0090285007	330,630.27	15,479.52	4.682
0090285655	517,964.96	11,596.07	2.239
0090286060	374,007.53	54,332.34	14.527
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090292294	88,337.71	(32,162.67)	(36.409)
0090297343	48,753.02	(201.57)	(0.413)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
 10-Dec-2020 2:01:10 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090300302	242,480.60	(48,960.29)	(20.191)
0090300612	339,534.01	19,235.27	5.665
0090301438	231,559.41	(2,017.02)	(0.871)
0090305410	321,401.68	7,252.64	2.257
0090308562	59,299.20	(177.35)	(0.299)
0090311348	113,338.13	4,803.22	4.238
0090312347	121,859.59	25,694.29	21.085
0090312494	331,443.37	(14,775.13)	(4.458)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090318216	685,946.83	(19,363.04)	(2.823)
0090321227	382,030.53	(80,274.44)	(21.013)
0090325915	127,782.00	5,858.07	4.584
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281
0090333124	316,629.71	10,040.63	3.171
0090338662	118,749.96	1,916.78	1.614
0090343131	129,943.53	(8,128.37)	(6.255)
0090344274	371,042.80	(3,962.09)	(1.068)
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:10 PM

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	18	5,215,160.72	3,635.48	0.000 %	0	0.00	0.00	0.000 %	18	5,215,160.72	3,635.48	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090247685	383,000.00	4.875 %	FL	95.00	360	379,030.10	11/30/2020	729.02	729.02
Summary	0090247836	86,000.00	4.500 %	WI	90.00	360	83,603.75	11/30/2020	(8,905.03)	(8,905.03)
Summary	0090251152	243,000.00	4.125 %	WA	97.00	360	236,166.62	03/31/2020	(222.30)	(3,995.17)
Summary	0090263130	200,000.00	5.250 %	AZ	95.00	360	196,445.47	11/30/2020	21,808.74	21,808.74
Summary	0090278722	64,000.00	4.750 %	MI	95.00	360	62,388.58	11/30/2020	883.09	883.09
Summary	0090285655	527,000.00	4.000 %	CA	95.00	360	517,964.96	11/30/2020	11,596.07	11,596.07
Summary	0090286060	382,000.00	5.125 %	WA	95.00	360	374,007.53	10/31/2020	9.00	54,332.34
Summary	0090291399	359,000.00	4.500 %	MD	97.00	360	349,008.88	04/30/2020	55.00	3,051.22
Summary	0090305410	323,000.00	4.875 %	FL	95.00	360	321,401.68	10/31/2020	(980.42)	7,252.64
Summary	0090311348	114,000.00	4.500 %	IL	95.00	360	113,338.13	11/30/2020	4,803.22	4,803.22
Summary	0090312347	123,000.00	4.875 %	NC	95.00	360	121,859.59	10/31/2020	2.21	25,694.29
Summary	0090312494	337,000.00	4.375 %	FL	95.00	360	331,443.37	10/31/2020	2.21	(14,775.13)
Summary	0090316925	82,000.00	4.000 %	KY	85.00	360	80,186.61	07/31/2020	(8,587.56)	(245.76)
Summary	0090318216	721,000.00	4.250 %	HI	94.00	360	685,946.83	11/30/2020	(19,363.04)	(19,363.04)
Summary	0090321227	390,000.00	4.000 %	CA	95.00	360	382,030.53	10/31/2020	790.04	(80,274.44)
Summary	0090330259	339,000.00	4.250 %	NC	95.00	360	336,798.63	02/29/2020	880.23	3,222.82
Summary	0090344274	381,000.00	4.750 %	OK	95.00	360	371,042.80	07/31/2020	55.00	(3,962.09)
Summary	0090346254	277,000.00	4.875 %	TX	95.00	360	272,496.66	05/31/2020	80.00	13,430.33

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



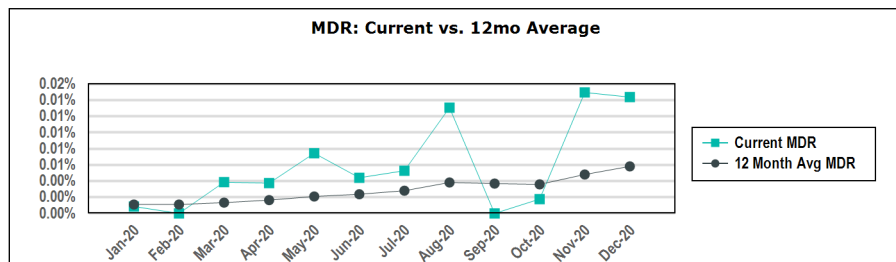
Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:10 PM

Realized Loss Report - Collateral

Summary

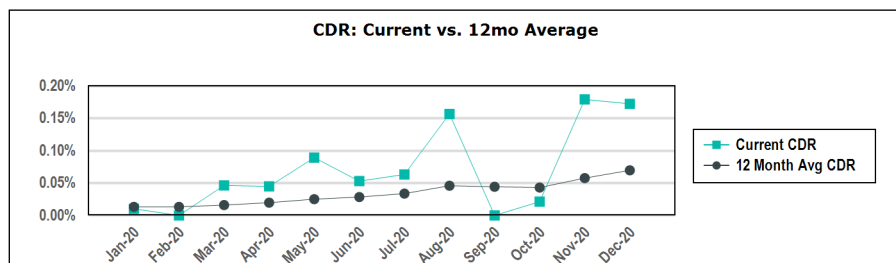
MDR

Current Month 0.014 %
3 Month Average 0.010 %
12 Month Average 0.006 %



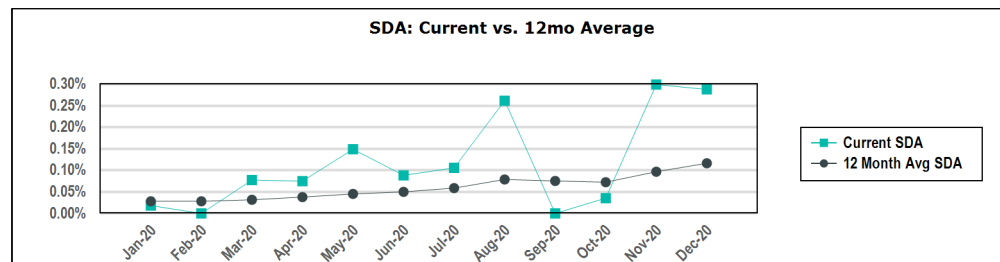
CDR

Current Month 0.173 %
3 Month Average 0.124 %
12 Month Average 0.070 %



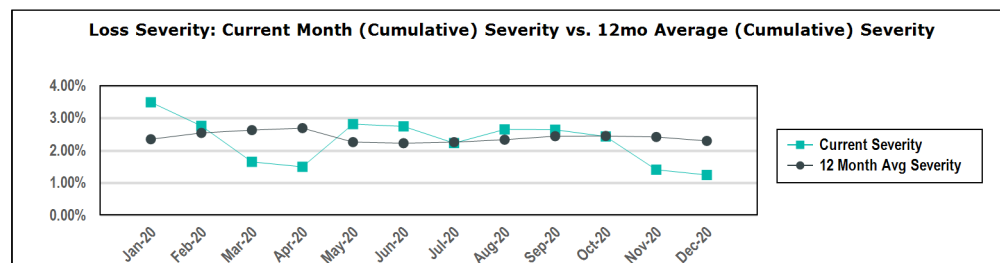
SDA

Current Month 0.288 %
3 Month Average 0.207 %
12 Month Average 0.116 %



Loss Severity

Current Month (Cumulative) 1.253 %
3 Month Average (Cumulative) 1.702 %
12 Month Average (Cumulative) 2.305 %



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.

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:11 PM

Prepayment Rates

Summary

SMM

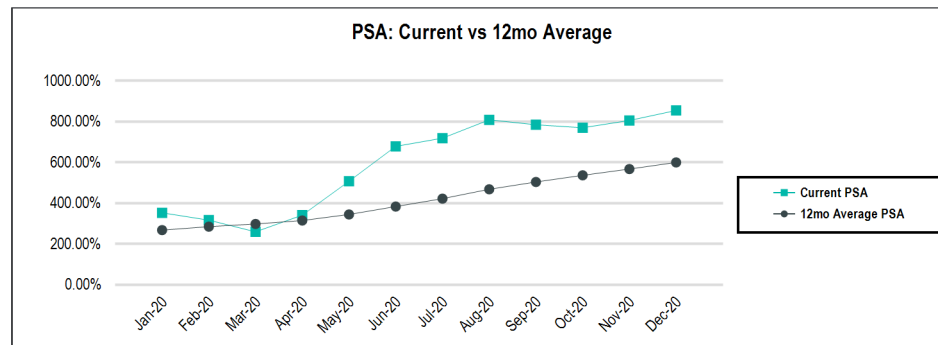
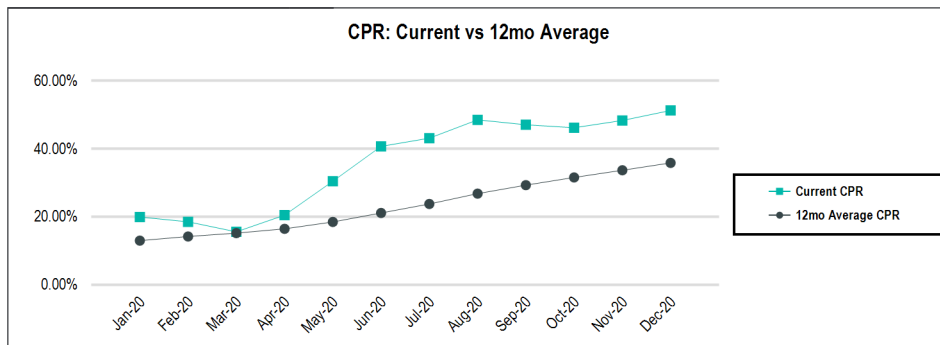
Current Month	5.819 %
3 Month Average	5.405 %
12 Month Average	3.787 %

CPR

Current Month	51.294 %
3 Month Average	48.624 %
12 Month Average	35.870 %

PSA

Current Month	854.899 %
3 Month Average	810.394 %
12 Month Average	600.220 %



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
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-Dec-2020
 10-Dec-2020 2:01:11 PM

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
143	26,640,269.19

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:11 PM

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
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 28-Dec-2020
10-Dec-2020 2:01:11 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Supplemental Reporting

Accrual Period
Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.
Business Day
Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2018-C0102), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.
Closing Date
March 14, 2018