

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: 25-Aug-2021
06-Aug-2021 4:15:21 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		08/24/2021	0.00000 %	8,364,093,500.41	0.00	463,844,201.04	0.00	7,900,249,299.37	463,844,201.04	0.00
2M-1	30711XC28	08/24/2021	0.73925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/24/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	08/24/2021	2.28925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		08/24/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	08/24/2021	2.28925 %	205,441,486.36	391,922.44	1,102,211.74	0.00	204,339,274.62	1,494,134.18	0.00
2M-BH		08/24/2021	0.00000 %	10,813,590.15	0.00	58,015.87	0.00	10,755,574.29	58,015.87	0.00
2M-2C	30711XC77	08/24/2021	2.28925 %	222,384,000.00	424,243.81	0.00	0.00	222,384,000.00	424,243.81	0.00
2M-CH		08/24/2021	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	08/24/2021	2.28925 %	427,825,486.36	816,166.25	1,102,211.74	0.00	426,723,274.62	1,918,377.99	0.00
2M-2H		08/24/2021	0.00000 %	22,518,964.15	0.00	58,015.87	0.00	22,460,948.29	58,015.87	0.00
2B-1	30711XC44	08/24/2021	4.08925 %	151,053,000.00	514,744.57	0.00	0.00	151,053,000.00	514,744.57	0.00
2B-1H		08/24/2021	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		08/24/2021	0.00000 %	132,491,844.42	0.00	0.00	290,091.24	132,201,753.18	0.00	301,667.82
2A-I1	30711XC93	08/24/2021	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	08/24/2021	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	08/24/2021	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	08/24/2021	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	08/24/2021	1.70000 %	0.00	291,042.11	0.00	0.00	0.00	291,042.11	0.00
2B-I2	30711XE34	08/24/2021	1.30000 %	0.00	222,561.61	0.00	0.00	0.00	222,561.61	0.00
2B-I3	30711XE59	08/24/2021	0.90000 %	0.00	154,081.11	0.00	0.00	0.00	154,081.11	0.00
2B-I4	30711XH98	08/24/2021	0.50000 %	0.00	85,600.62	0.00	0.00	0.00	85,600.62	0.00
2C-I1	30711XE83	08/24/2021	1.70000 %	0.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00
2C-I2	30711XF25	08/24/2021	1.30000 %	0.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00
2C-I3	30711XF41	08/24/2021	0.90000 %	0.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00
2C-I4	30711XF66	08/24/2021	0.50000 %	0.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00
2E-A1	30711XC85	08/24/2021	0.58925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	08/24/2021	0.98925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	08/24/2021	1.38925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	08/24/2021	1.78925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	08/24/2021	0.58925 %	205,441,486.36	100,880.33	1,102,211.74	0.00	204,339,274.62	1,203,092.07	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: 25-Aug-2021
06-Aug-2021 4:15:22 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	08/24/2021	0.98925 %	205,441,486.36	169,360.83	1,102,211.74	0.00	204,339,274.62	1,271,572.57	0.00
2E-B3	30711XE42	08/24/2021	1.38925 %	205,441,486.36	237,841.32	1,102,211.74	0.00	204,339,274.62	1,340,053.06	0.00
2E-B4	30711XE67	08/24/2021	1.78925 %	205,441,486.36	306,321.82	1,102,211.74	0.00	204,339,274.62	1,408,533.56	0.00
2E-C1	30711XE75	08/24/2021	0.58925 %	222,384,000.00	109,199.81	0.00	0.00	222,384,000.00	109,199.81	0.00
2E-C2	30711XE91	08/24/2021	0.98925 %	222,384,000.00	183,327.81	0.00	0.00	222,384,000.00	183,327.81	0.00
2E-C3	30711XF33	08/24/2021	1.38925 %	222,384,000.00	257,455.81	0.00	0.00	222,384,000.00	257,455.81	0.00
2E-C4	30711XF58	08/24/2021	1.78925 %	222,384,000.00	331,583.81	0.00	0.00	222,384,000.00	331,583.81	0.00
2E-D1	30711XF74	08/24/2021	0.58925 %	205,441,486.36	100,880.33	1,102,211.74	0.00	204,339,274.62	1,203,092.07	0.00
2E-D2	30711XF82	08/24/2021	0.98925 %	205,441,486.36	169,360.83	1,102,211.74	0.00	204,339,274.62	1,271,572.57	0.00
2E-D3	30711XF90	08/24/2021	1.38925 %	205,441,486.36	237,841.32	1,102,211.74	0.00	204,339,274.62	1,340,053.06	0.00
2E-D4	30711XG24	08/24/2021	1.78925 %	205,441,486.36	306,321.82	1,102,211.74	0.00	204,339,274.62	1,408,533.56	0.00
2E-D5	30711XG32	08/24/2021	2.28925 %	205,441,486.36	391,922.44	1,102,211.74	0.00	204,339,274.62	1,494,134.18	0.00
2E-F1	30711XG40	08/24/2021	0.58925 %	427,825,486.36	210,080.14	1,102,211.74	0.00	426,723,274.62	1,312,291.88	0.00
2E-F2	30711XG57	08/24/2021	0.98925 %	427,825,486.36	352,688.64	1,102,211.74	0.00	426,723,274.62	1,454,900.38	0.00
2E-F3	30711XG65	08/24/2021	1.38925 %	427,825,486.36	495,297.13	1,102,211.74	0.00	426,723,274.62	1,597,508.87	0.00
2E-F4	30711XG73	08/24/2021	1.78925 %	427,825,486.36	637,905.63	1,102,211.74	0.00	426,723,274.62	1,740,117.37	0.00
2E-F5	30711XG81	08/24/2021	2.28925 %	427,825,486.36	816,166.25	1,102,211.74	0.00	426,723,274.62	1,918,377.99	0.00
2X-1	30711XG99	08/24/2021	1.70000 %	0.00	291,042.11	0.00	0.00	0.00	291,042.11	0.00
2X-2	30711XH23	08/24/2021	1.30000 %	0.00	222,561.61	0.00	0.00	0.00	222,561.61	0.00
2X-3	30711XH31	08/24/2021	0.90000 %	0.00	154,081.11	0.00	0.00	0.00	154,081.11	0.00
2X-4	30711XH49	08/24/2021	0.50000 %	0.00	85,600.62	0.00	0.00	0.00	85,600.62	0.00
2Y-1	30711XH56	08/24/2021	1.70000 %	0.00	606,086.11	0.00	0.00	0.00	606,086.11	0.00
2Y-2	30711XH64	08/24/2021	1.30000 %	0.00	463,477.61	0.00	0.00	0.00	463,477.61	0.00
2Y-3	30711XH72	08/24/2021	0.90000 %	0.00	320,869.11	0.00	0.00	0.00	320,869.11	0.00
2Y-4	30711XH80	08/24/2021	0.50000 %	0.00	178,260.62	0.00	0.00	0.00	178,260.62	0.00
Totals				14,433,915,157.89	11,452,185.49	481,595,620.62	290,091.24	13,952,029,446.05	493,047,806.11	301,667.82

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: 25-Aug-2021
06-Aug-2021 4:15:22 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	8,364,093,500.41	13,081,320.73	450,762,880.31	0.00	0.00	463,844,201.04	7,900,249,299.37	0.31216222	463,844,201.04
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	205,441,486.36	1,102,211.74	0.00	0.00	0.00	1,102,211.74	204,339,274.62	0.91885781	1,102,211.74
2M-BH	11,705,374.00	10,813,590.15	58,015.87	0.00	0.00	0.00	58,015.87	10,755,574.29	0.91885781	58,015.87
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	427,825,486.36	1,102,211.74	0.00	0.00	0.00	1,102,211.74	426,723,274.62	0.63961927	1,102,211.74
2M-2H	35,116,122.00	22,518,964.15	58,015.87	0.00	0.00	0.00	58,015.87	22,460,948.29	0.63961927	58,015.87
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	132,491,844.42	0.00	0.00	0.00	290,091.24	290,091.24	132,201,753.18	0.99772332	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	205,441,486.36	1,102,211.74	0.00	0.00	0.00	1,102,211.74	204,339,274.62	0.91885781	1,102,211.74
2E-B2	222,384,000.00	205,441,486.36	1,102,211.74	0.00	0.00	0.00	1,102,211.74	204,339,274.62	0.91885781	1,102,211.74
2E-B3	222,384,000.00	205,441,486.36	1,102,211.74	0.00	0.00	0.00	1,102,211.74	204,339,274.62	0.91885781	1,102,211.74

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: 25-Aug-2021
06-Aug-2021 4:15:22 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	205,441,486.36	1,102,211.74	0.00	0.00	0.00	1,102,211.74	204,339,274.62	0.91885781	1,102,211.74
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	205,441,486.36	1,102,211.74	0.00	0.00	0.00	1,102,211.74	204,339,274.62	0.45942890	1,102,211.74
2E-D2	444,768,000.00	205,441,486.36	1,102,211.74	0.00	0.00	0.00	1,102,211.74	204,339,274.62	0.45942890	1,102,211.74
2E-D3	444,768,000.00	205,441,486.36	1,102,211.74	0.00	0.00	0.00	1,102,211.74	204,339,274.62	0.45942890	1,102,211.74
2E-D4	444,768,000.00	205,441,486.36	1,102,211.74	0.00	0.00	0.00	1,102,211.74	204,339,274.62	0.45942890	1,102,211.74
2E-D5	444,768,000.00	205,441,486.36	1,102,211.74	0.00	0.00	0.00	1,102,211.74	204,339,274.62	0.45942890	1,102,211.74
2E-F1	444,768,000.00	427,825,486.36	1,102,211.74	0.00	0.00	0.00	1,102,211.74	426,723,274.62	0.95942890	1,102,211.74
2E-F2	444,768,000.00	427,825,486.36	1,102,211.74	0.00	0.00	0.00	1,102,211.74	426,723,274.62	0.95942890	1,102,211.74
2E-F3	444,768,000.00	427,825,486.36	1,102,211.74	0.00	0.00	0.00	1,102,211.74	426,723,274.62	0.95942890	1,102,211.74
2E-F4	444,768,000.00	427,825,486.36	1,102,211.74	0.00	0.00	0.00	1,102,211.74	426,723,274.62	0.95942890	1,102,211.74
2E-F5	444,768,000.00	427,825,486.36	1,102,211.74	0.00	0.00	0.00	1,102,211.74	426,723,274.62	0.95942890	1,102,211.74
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	14,433,915,157.89	30,832,740.31	450,762,880.31	0.00	290,091.24	481,885,711.86	13,952,029,446.05	0.40653667	481,595,620.62

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: 25-Aug-2021
06-Aug-2021 4:15:22 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	330.49007811	0.51688168	17.81097491	0.00000000	0.00000000	18.32785660	312.16222151	0.31216222	18.32785660
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	923.81415192	4.95634461	0.00000000	0.00000000	0.00000000	4.95634461	918.85780731	0.91885781	4.95634461
2M-BH	11,705,374.00	923.81415152	4.95634484	0.00000000	0.00000000	0.00000000	4.95634484	918.85780753	0.91885781	4.95634484
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	641.27138397	1.65211487	0.00000000	0.00000000	0.00000000	1.65211487	639.61926910	0.63961927	1.65211487
2M-2H	35,116,122.00	641.27138384	1.65211495	0.00000000	0.00000000	0.00000000	1.65211495	639.61926918	0.63961927	1.65211495
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	999.91263184	0.00000000	0.00000000	0.00000000	2.18931132	2.18931132	997.72332052	0.99772332	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	923.81415192	4.95634461	0.00000000	0.00000000	0.00000000	4.95634461	918.85780731	0.91885781	4.95634461
2E-B2	222,384,000.00	923.81415192	4.95634461	0.00000000	0.00000000	0.00000000	4.95634461	918.85780731	0.91885781	4.95634461
2E-B3	222,384,000.00	923.81415192	4.95634461	0.00000000	0.00000000	0.00000000	4.95634461	918.85780731	0.91885781	4.95634461

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: 25-Aug-2021
06-Aug-2021 4:15:22 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	923.81415192	4.95634461	0.00000000	0.00000000	0.00000000	4.95634461	918.85780731	0.91885781	4.95634461
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	461.90707596	2.47817231	0.00000000	0.00000000	0.00000000	2.47817231	459.42890365	0.45942890	2.47817231
2E-D2	444,768,000.00	461.90707596	2.47817231	0.00000000	0.00000000	0.00000000	2.47817231	459.42890365	0.45942890	2.47817231
2E-D3	444,768,000.00	461.90707596	2.47817231	0.00000000	0.00000000	0.00000000	2.47817231	459.42890365	0.45942890	2.47817231
2E-D4	444,768,000.00	461.90707596	2.47817231	0.00000000	0.00000000	0.00000000	2.47817231	459.42890365	0.45942890	2.47817231
2E-D5	444,768,000.00	461.90707596	2.47817231	0.00000000	0.00000000	0.00000000	2.47817231	459.42890365	0.45942890	2.47817231
2E-F1	444,768,000.00	961.90707596	2.47817231	0.00000000	0.00000000	0.00000000	2.47817231	959.42890365	0.95942890	2.47817231
2E-F2	444,768,000.00	961.90707596	2.47817231	0.00000000	0.00000000	0.00000000	2.47817231	959.42890365	0.95942890	2.47817231
2E-F3	444,768,000.00	961.90707596	2.47817231	0.00000000	0.00000000	0.00000000	2.47817231	959.42890365	0.95942890	2.47817231
2E-F4	444,768,000.00	961.90707596	2.47817231	0.00000000	0.00000000	0.00000000	2.47817231	959.42890365	0.95942890	2.47817231
2E-F5	444,768,000.00	961.90707596	2.47817231	0.00000000	0.00000000	0.00000000	2.47817231	959.42890365	0.95942890	2.47817231
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



Distribution Date: 25-Aug-2021
06-Aug-2021 4:15:22 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 %	8,364,093,500.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,900,249,299.37
2M-1	N/A	N/A	0.73925 %	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	2.28925 %	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	07/26/21 - 08/24/21	30	2.28925 %	205,441,486.36	391,922.44	0.00	0.00	0.00	0.00	391,922.44	0.00	204,339,274.62
2M-BH	N/A	N/A	0.00000 %	10,813,590.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,755,574.29
2M-2C	07/26/21 - 08/24/21	30	2.28925 %	222,384,000.00	424,243.81	0.00	0.00	0.00	0.00	424,243.81	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	07/26/21 - 08/24/21	30	2.28925 %	427,825,486.36	816,166.25	0.00	0.00	0.00	0.00	816,166.25	0.00	426,723,274.62
2M-2H	N/A	N/A	0.00000 %	22,518,964.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,460,948.29
2B-1	07/26/21 - 08/24/21	30	4.08925 %	151,053,000.00	514,744.57	0.00	0.00	0.00	0.00	514,744.57	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 %	132,491,844.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,201,753.18
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	07/26/21 - 08/24/21	30	1.70000 %	205,441,486.36	291,042.11	0.00	0.00	0.00	0.00	291,042.11	0.00	204,339,274.62
2B-I2	07/26/21 - 08/24/21	30	1.30000 %	205,441,486.36	222,561.61	0.00	0.00	0.00	0.00	222,561.61	0.00	204,339,274.62
2B-I3	07/26/21 - 08/24/21	30	0.90000 %	205,441,486.36	154,081.11	0.00	0.00	0.00	0.00	154,081.11	0.00	204,339,274.62
2B-I4	07/26/21 - 08/24/21	30	0.50000 %	205,441,486.36	85,600.62	0.00	0.00	0.00	0.00	85,600.62	0.00	204,339,274.62
2C-I1	07/26/21 - 08/24/21	30	1.70000 %	222,384,000.00	315,044.00	0.00	0.00	0.00	0.00	315,044.00	0.00	222,384,000.00
2C-I2	07/26/21 - 08/24/21	30	1.30000 %	222,384,000.00	240,916.00	0.00	0.00	0.00	0.00	240,916.00	0.00	222,384,000.00
2C-I3	07/26/21 - 08/24/21	30	0.90000 %	222,384,000.00	166,788.00	0.00	0.00	0.00	0.00	166,788.00	0.00	222,384,000.00
2C-I4	07/26/21 - 08/24/21	30	0.50000 %	222,384,000.00	92,660.00	0.00	0.00	0.00	0.00	92,660.00	0.00	222,384,000.00
2E-A1	N/A	N/A	0.58925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	0.98925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.38925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.78925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	07/26/21 - 08/24/21	30	0.58925 %	205,441,486.36	100,880.33	0.00	0.00	0.00	0.00	100,880.33	0.00	204,339,274.62
2E-B2	07/26/21 - 08/24/21	30	0.98925 %	205,441,486.36	169,360.83	0.00	0.00	0.00	0.00	169,360.83	0.00	204,339,274.62

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: 25-Aug-2021
 06-Aug-2021 4:15:22 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	07/26/21 - 08/24/21	30	1.38925 %	205,441,486.36	237,841.32	0.00	0.00	0.00	0.00	237,841.32	0.00	204,339,274.62
2E-B4	07/26/21 - 08/24/21	30	1.78925 %	205,441,486.36	306,321.82	0.00	0.00	0.00	0.00	306,321.82	0.00	204,339,274.62
2E-C1	07/26/21 - 08/24/21	30	0.58925 %	222,384,000.00	109,199.81	0.00	0.00	0.00	0.00	109,199.81	0.00	222,384,000.00
2E-C2	07/26/21 - 08/24/21	30	0.98925 %	222,384,000.00	183,327.81	0.00	0.00	0.00	0.00	183,327.81	0.00	222,384,000.00
2E-C3	07/26/21 - 08/24/21	30	1.38925 %	222,384,000.00	257,455.81	0.00	0.00	0.00	0.00	257,455.81	0.00	222,384,000.00
2E-C4	07/26/21 - 08/24/21	30	1.78925 %	222,384,000.00	331,583.81	0.00	0.00	0.00	0.00	331,583.81	0.00	222,384,000.00
2E-D1	07/26/21 - 08/24/21	30	0.58925 %	205,441,486.36	100,880.33	0.00	0.00	0.00	0.00	100,880.33	0.00	204,339,274.62
2E-D2	07/26/21 - 08/24/21	30	0.98925 %	205,441,486.36	169,360.83	0.00	0.00	0.00	0.00	169,360.83	0.00	204,339,274.62
2E-D3	07/26/21 - 08/24/21	30	1.38925 %	205,441,486.36	237,841.32	0.00	0.00	0.00	0.00	237,841.32	0.00	204,339,274.62
2E-D4	07/26/21 - 08/24/21	30	1.78925 %	205,441,486.36	306,321.82	0.00	0.00	0.00	0.00	306,321.82	0.00	204,339,274.62
2E-D5	07/26/21 - 08/24/21	30	2.28925 %	205,441,486.36	391,922.44	0.00	0.00	0.00	0.00	391,922.44	0.00	204,339,274.62
2E-F1	07/26/21 - 08/24/21	30	0.58925 %	427,825,486.36	210,080.14	0.00	0.00	0.00	0.00	210,080.14	0.00	426,723,274.62
2E-F2	07/26/21 - 08/24/21	30	0.98925 %	427,825,486.36	352,688.64	0.00	0.00	0.00	0.00	352,688.64	0.00	426,723,274.62
2E-F3	07/26/21 - 08/24/21	30	1.38925 %	427,825,486.36	495,297.13	0.00	0.00	0.00	0.00	495,297.13	0.00	426,723,274.62
2E-F4	07/26/21 - 08/24/21	30	1.78925 %	427,825,486.36	637,905.63	0.00	0.00	0.00	0.00	637,905.63	0.00	426,723,274.62
2E-F5	07/26/21 - 08/24/21	30	2.28925 %	427,825,486.36	816,166.25	0.00	0.00	0.00	0.00	816,166.25	0.00	426,723,274.62
2X-1	07/26/21 - 08/24/21	30	1.70000 %	205,441,486.36	291,042.11	0.00	0.00	0.00	0.00	291,042.11	0.00	204,339,274.62
2X-2	07/26/21 - 08/24/21	30	1.30000 %	205,441,486.36	222,561.61	0.00	0.00	0.00	0.00	222,561.61	0.00	204,339,274.62
2X-3	07/26/21 - 08/24/21	30	0.90000 %	205,441,486.36	154,081.11	0.00	0.00	0.00	0.00	154,081.11	0.00	204,339,274.62
2X-4	07/26/21 - 08/24/21	30	0.50000 %	205,441,486.36	85,600.62	0.00	0.00	0.00	0.00	85,600.62	0.00	204,339,274.62
2Y-1	07/26/21 - 08/24/21	30	1.70000 %	427,825,486.36	606,086.11	0.00	0.00	0.00	0.00	606,086.11	0.00	426,723,274.62
2Y-2	07/26/21 - 08/24/21	30	1.30000 %	427,825,486.36	463,477.61	0.00	0.00	0.00	0.00	463,477.61	0.00	426,723,274.62
2Y-3	07/26/21 - 08/24/21	30	0.90000 %	427,825,486.36	320,869.11	0.00	0.00	0.00	0.00	320,869.11	0.00	426,723,274.62
2Y-4	07/26/21 - 08/24/21	30	0.50000 %	427,825,486.36	178,260.62	0.00	0.00	0.00	0.00	178,260.62	0.00	426,723,274.62
Totals					11,452,185.49	0.00	0.00	0.00	0.00	11,452,185.49	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: 25-Aug-2021
06-Aug-2021 4:15:22 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 %	330.49007811	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	312.16222151
2M-1	188,817,000.00	0.73925 %	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	2.28925 %	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	2.28925 %	923.81415192	1.76236798	0.00000000	0.00000000	0.00000000	0.00000000	1.76236798	0.00000000	918.85780731
2M-BH	11,705,374.00	0.00000 %	923.81415152	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	918.85780753
2M-2C	222,384,000.00	2.28925 %	1000.00000000	1.90770833	0.00000000	0.00000000	0.00000000	0.00000000	1.90770833	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	2.28925 %	641.27138397	1.22335877	0.00000000	0.00000000	0.00000000	0.00000000	1.22335877	0.00000000	639.61926910
2M-2H	35,116,122.00	0.00000 %	641.27138384	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	639.61926918
2B-1	151,053,000.00	4.08925 %	1000.00000000	3.40770835	0.00000000	0.00000000	0.00000000	0.00000000	3.40770835	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 %	999.91263184	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.72332052
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 %	923.81415192	1.30873673	0.00000000	0.00000000	0.00000000	0.00000000	1.30873673	0.00000000	918.85780731
2B-I2	0.00	1.30000 %	923.81415192	1.00079866	0.00000000	0.00000000	0.00000000	0.00000000	1.00079866	0.00000000	918.85780731
2B-I3	0.00	0.90000 %	923.81415192	0.69286059	0.00000000	0.00000000	0.00000000	0.00000000	0.69286059	0.00000000	918.85780731
2B-I4	0.00	0.50000 %	923.81415192	0.38492257	0.00000000	0.00000000	0.00000000	0.00000000	0.38492257	0.00000000	918.85780731
2C-I1	0.00	1.70000 %	1000.00000000	1.41666667	0.00000000	0.00000000	0.00000000	0.00000000	1.41666667	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.75000000	0.00000000	0.00000000	0.00000000	0.00000000	0.75000000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.41666667	0.00000000	0.00000000	0.00000000	0.00000000	0.41666667	0.00000000	1000.00000000
2E-A1	222,384,000.00	0.58925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	222,384,000.00	0.98925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	222,384,000.00	1.38925 %	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: 25-Aug-2021
06-Aug-2021 4:15:22 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	1.78925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	222,384,000.00	0.58925 %	923.81415192	0.45363124	0.00000000	0.00000000	0.00000000	0.00000000	0.45363124	0.00000000	918.85780731
2E-B2	222,384,000.00	0.98925 %	923.81415192	0.76156931	0.00000000	0.00000000	0.00000000	0.00000000	0.76156931	0.00000000	918.85780731
2E-B3	222,384,000.00	1.38925 %	923.81415192	1.06950734	0.00000000	0.00000000	0.00000000	0.00000000	1.06950734	0.00000000	918.85780731
2E-B4	222,384,000.00	1.78925 %	923.81415192	1.37744541	0.00000000	0.00000000	0.00000000	0.00000000	1.37744541	0.00000000	918.85780731
2E-C1	222,384,000.00	0.58925 %	1000.00000000	0.49104167	0.00000000	0.00000000	0.00000000	0.00000000	0.49104167	0.00000000	1000.00000000
2E-C2	222,384,000.00	0.98925 %	1000.00000000	0.82437500	0.00000000	0.00000000	0.00000000	0.00000000	0.82437500	0.00000000	1000.00000000
2E-C3	222,384,000.00	1.38925 %	1000.00000000	1.15770833	0.00000000	0.00000000	0.00000000	0.00000000	1.15770833	0.00000000	1000.00000000
2E-C4	222,384,000.00	1.78925 %	1000.00000000	1.49104167	0.00000000	0.00000000	0.00000000	0.00000000	1.49104167	0.00000000	1000.00000000
2E-D1	444,768,000.00	0.58925 %	461.90707596	0.22681562	0.00000000	0.00000000	0.00000000	0.00000000	0.22681562	0.00000000	459.42890365
2E-D2	444,768,000.00	0.98925 %	461.90707596	0.38078466	0.00000000	0.00000000	0.00000000	0.00000000	0.38078466	0.00000000	459.42890365
2E-D3	444,768,000.00	1.38925 %	461.90707596	0.53475367	0.00000000	0.00000000	0.00000000	0.00000000	0.53475367	0.00000000	459.42890365
2E-D4	444,768,000.00	1.78925 %	461.90707596	0.68872270	0.00000000	0.00000000	0.00000000	0.00000000	0.68872270	0.00000000	459.42890365
2E-D5	444,768,000.00	2.28925 %	461.90707596	0.88118399	0.00000000	0.00000000	0.00000000	0.00000000	0.88118399	0.00000000	459.42890365
2E-F1	444,768,000.00	0.58925 %	961.90707596	0.47233645	0.00000000	0.00000000	0.00000000	0.00000000	0.47233645	0.00000000	959.42890365
2E-F2	444,768,000.00	0.98925 %	961.90707596	0.79297216	0.00000000	0.00000000	0.00000000	0.00000000	0.79297216	0.00000000	959.42890365
2E-F3	444,768,000.00	1.38925 %	961.90707596	1.11360784	0.00000000	0.00000000	0.00000000	0.00000000	1.11360784	0.00000000	959.42890365
2E-F4	444,768,000.00	1.78925 %	961.90707596	1.43424354	0.00000000	0.00000000	0.00000000	0.00000000	1.43424354	0.00000000	959.42890365
2E-F5	444,768,000.00	2.28925 %	961.90707596	1.83503815	0.00000000	0.00000000	0.00000000	0.00000000	1.83503815	0.00000000	959.42890365
2X-1	0.00	1.70000 %	461.90707596	0.65436837	0.00000000	0.00000000	0.00000000	0.00000000	0.65436837	0.00000000	459.42890365
2X-2	0.00	1.30000 %	461.90707596	0.50039933	0.00000000	0.00000000	0.00000000	0.00000000	0.50039933	0.00000000	459.42890365
2X-3	0.00	0.90000 %	461.90707596	0.34643030	0.00000000	0.00000000	0.00000000	0.00000000	0.34643030	0.00000000	459.42890365
2X-4	0.00	0.50000 %	461.90707596	0.19246128	0.00000000	0.00000000	0.00000000	0.00000000	0.19246128	0.00000000	459.42890365
2Y-1	0.00	1.70000 %	961.90707596	1.36270170	0.00000000	0.00000000	0.00000000	0.00000000	1.36270170	0.00000000	959.42890365
2Y-2	0.00	1.30000 %	961.90707596	1.04206600	0.00000000	0.00000000	0.00000000	0.00000000	1.04206600	0.00000000	959.42890365
2Y-3	0.00	0.90000 %	961.90707596	0.72143030	0.00000000	0.00000000	0.00000000	0.00000000	0.72143030	0.00000000	959.42890365
2Y-4	0.00	0.50000 %	961.90707596	0.40079462	0.00000000	0.00000000	0.00000000	0.00000000	0.40079462	0.00000000	959.42890365

(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: 25-Aug-2021
 06-Aug-2021 4:15:22 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	2,362,774.61
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	379,606.78
Gains & Subsequent Recoveries (Realized Losses)	(290,092.17)
Total Deposits	2,452,289.22
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,433,122.56
Total Withdrawals (Pool Distribution Amount)	2,452,289.22
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: 25-Aug-2021
06-Aug-2021 4:15:22 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	465,294,520.82
Total Principal Reduction Cumulative	17,860,044,514.47
Scheduled Principal Current	14,241,548.34
Scheduled Principal Cumulative	1,315,463,264.73
Unscheduled Principal Current	450,762,880.31
Unscheduled Principal Cumulative	16,544,279,581.00
Senior Reduction Amount	463,844,201.04
Subordinate Reduction Amount	1,160,227.61
Calculated Tranche Write-down Amount	290,092.17
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	63,047.67
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	47990
Period Reference Pool Removal Loan Count	2076
Period Ending Loan Count	45914
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	8,640,639,378.46
Period PIF Loan Count Current	2070
PIF Loan Count Cumulative	65970
Period PIF Loan UPB Current	446,752,438.46
PIF Loan UPB Cumulative	16,226,392,182.53
Period Partial Prepayment Amount	4,143,518.91
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	147
Repurchase Prior Credit Event UPB Curr	379,606.78
Repurchase Prior Credit Event UPB Cum	27,809,952.42
Credit Event Amount Current	1,004,886.59
Credit Event Amount Cumulative	20,735,875.94
Total Active Modified Loan Count	532
Total Active Modified Loan UPB	123,245,702.62
Libor Rate	0.089250%

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: 25-Aug-2021
06-Aug-2021 4:15:22 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.853220%
Subordinate Percentage	8.146780%
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: 25-Aug-2021
 06-Aug-2021 4:15:22 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 %	8.150000 %	8.570000 %
2M-1	0.00	0.00	3.750000 %	8.150000 %	8.570000 %
2M-1H	0.00	0.00	3.750000 %	8.150000 %	8.570000 %
2M-2A	0.00	0.00	2.870000 %	8.150000 %	8.570000 %
2M-2B	0.00	0.00	1.980000 %	5.770000 %	6.080000 %
2M-2C	0.00	0.00	1.100000 %	3.200000 %	3.370000 %
2M-2	0.00	0.00	1.100000 %	3.200000 %	3.370000 %
2M-2H	0.00	0.00	1.100000 %	3.200000 %	3.370000 %
2B-1	0.00	0.00	0.500000 %	1.460000 %	1.530000 %
2B-1H	0.00	0.00	0.500000 %	1.460000 %	1.530000 %
2B-2H	290,091.24	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: 25-Aug-2021
06-Aug-2021 4:15:22 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: 25-Aug-2021
 06-Aug-2021 4:15:22 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	492	94,949,494.29	1.071569 %	1.098871 %
60 Days	206	40,529,687.06	0.448665 %	0.469059 %
90 Days	121	22,249,110.83	0.263536 %	0.257494 %
120 Days	103	21,729,160.09	0.224332 %	0.251476 %
150 Days	112	24,447,756.02	0.243934 %	0.282939 %
180+ Days	1705	392,403,674.68	3.713464 %	4.541373 %
Totals	2739	596,308,882.97	5.965501 %	6.901212 %

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: 25-Aug-2021
 06-Aug-2021 4:15:22 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	360	87,605,768.77	63,047.67	0.071967

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214675	223,589.00	279.49	0.125002
Summary	0090214689	363,766.23	31.34	0.008615
Summary	0090215097	145,856.06	163.30	0.111960
Summary	0090215245	103,456.54	47.60	0.046010
Summary	0090215258	249,341.27	233.76	0.093751
Summary	0090215621	405,962.81	380.59	0.093750
Summary	0090215630	339,374.35	157.48	0.046403
Summary	0090215723	397,199.26	537.87	0.135416
Summary	0090215876	306,955.54	255.80	0.083335
Summary	0090216229	123,690.55	34.49	0.027884
Summary	0090216382	287,396.44	449.06	0.156251
Summary	0090216868	216,747.01	156.24	0.072084
Summary	0090216889	139,015.00	89.75	0.064561
Summary	0090217648	238,769.21	166.20	0.069607
Summary	0090217688	253,164.71	113.58	0.044864
Summary	0090218530	110,563.66	41.74	0.037752
Summary	0090219084	313,539.51	424.58	0.135415
Summary	0090219293	186,026.18	271.29	0.145834
Summary	0090219521	109,927.33	47.78	0.043465
Summary	0090219840	196,982.43	143.63	0.072915
Summary	0090220107	118,378.56	61.66	0.052087
Summary	0090220321	214,278.69	334.81	0.156250
Summary	0090220778	172,817.49	45.19	0.026149
Summary	0090220894	387,483.34	161.56	0.041695
Summary	0090221111	437,304.80	140.21	0.032062

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: 25-Aug-2021
 06-Aug-2021 4:15:22 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090221174	136,774.98	89.80	0.065655
Summary	0090221279	242,332.59	111.92	0.046184
Summary	0090221697	321,412.11	167.40	0.052083
Summary	0090222200	145,802.07	82.26	0.056419
Summary	0090222872	202,819.16	28.13	0.013869
Summary	0090223201	348,606.57	472.07	0.135416
Summary	0090223213	172,410.83	44.12	0.025590
Summary	0090223662	226,664.26	259.72	0.114584
Summary	0090223681	186,603.47	49.62	0.026591
Summary	0090223694	111,649.84	116.30	0.104165
Summary	0090223903	74,724.79	62.27	0.083332
Summary	0090224841	52,920.84	93.71	0.177076
Summary	0090225884	37,845.34	62.05	0.163957
Summary	0090226109	58,063.85	18.07	0.031121
Summary	0090226180	313,128.14	183.12	0.058481
Summary	0090226539	234,690.57	268.92	0.114585
Summary	0090226843	243,375.92	329.57	0.135416
Summary	0090227067	143,647.81	104.74	0.072914
Summary	0090228235	155,607.62	108.99	0.070042
Summary	0090228658	236,780.38	147.99	0.062501
Summary	0090228868	613,113.57	619.61	0.101060
Summary	0090228929	338,205.78	176.99	0.052332
Summary	0090229095	303,546.89	221.34	0.072918
Summary	0090229562	446,954.91	495.11	0.110774
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	184,850.65	81.70	0.044198
Summary	0090230911	256,535.61	42.94	0.016738
Summary	0090231111	113,782.36	27.69	0.024336
Summary	0090231384	224,786.67	150.38	0.066899
Summary	0090231415	100,330.89	104.51	0.104165
Summary	0090231859	119,725.78	99.77	0.083332
Summary	0090232082	233,327.95	206.71	0.088592

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: 25-Aug-2021
 06-Aug-2021 4:15:22 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090232111	160,073.20	104.55	0.065314
Summary	0090232180	173,823.60	45.08	0.025934
Summary	0090232483	142,899.64	178.62	0.124997
Summary	0090233039	160,841.66	75.28	0.046804
Summary	0090233308	620,388.72	904.73	0.145833
Summary	0090233832	362,098.60	452.62	0.124999
Summary	0090234185	113,692.10	25.71	0.022614
Summary	0090234671	215,001.39	108.23	0.050339
Summary	0090234879	138,255.47	129.61	0.093747
Summary	0090235541	273,793.19	256.68	0.093750
Summary	0090235628	250,218.85	441.01	0.176250
Summary	0090236080	390,840.05	403.87	0.103334
Summary	0090236659	176,265.60	66.87	0.037937
Summary	0090236719	187,942.52	81.35	0.043285
Summary	0090237593	542,301.45	764.85	0.141038
Summary	0090237769	409,856.96	230.86	0.056327
Summary	0090237942	372,373.86	426.68	0.114584
Summary	0090238145	140,510.33	190.27	0.135414
Summary	0090238371	136,903.49	128.35	0.093752
Summary	0090238794	176,722.28	165.68	0.093752
Summary	0090239065	364,965.30	266.12	0.072917
Summary	0090239193	196,454.61	102.32	0.052083
Summary	0090239270	270,937.85	197.56	0.072917
Summary	0090239356	157,130.02	49.52	0.031515
Summary	0090239554	229,862.21	191.55	0.083333
Summary	0090239739	133,841.52	21.21	0.015847
Summary	0090240191	293,061.00	274.66	0.093721
Summary	0090242469	166,395.76	242.66	0.145833
Summary	0090242560	78,914.65	98.64	0.124996
Summary	0090243396	338,151.91	352.24	0.104166
Summary	0090243681	235,997.02	147.50	0.062501
Summary	0090243837	198,656.90	56.79	0.028587
Summary	0090244155	132,482.90	61.73	0.046595
Summary	0090245010	184,764.47	118.30	0.064027

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: 25-Aug-2021
06-Aug-2021 4:15:22 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090245849	155,547.86	71.64	0.046057
Summary	0090246465	351,854.59	79.45	0.022580
Summary	0090246493	101,001.40	73.65	0.072920
Summary	0090246602	100,036.51	32.64	0.032628
Summary	0090246711	255,775.49	293.08	0.114585
Summary	0090246796	269,272.39	90.38	0.033565
Summary	0090247205	374,265.53	389.86	0.104167
Summary	0090247207	308,790.48	301.38	0.097600
Summary	0090247417	387,981.86	242.49	0.062500
Summary	0090248191	334,445.31	452.89	0.135415
Summary	0090248695	268,400.18	34.18	0.012735
Summary	0090248866	396,548.54	147.49	0.037193
Summary	0090248974	243,498.10	84.13	0.034551
Summary	0090248991	279,385.74	174.62	0.062501
Summary	0090249593	431,491.88	359.58	0.083334
Summary	0090250534	463,153.10	360.87	0.077916
Summary	0090251142	209,739.57	349.57	0.166669
Summary	0090251165	159,430.86	182.68	0.114583
Summary	0090251184	82,105.15	17.94	0.021850
Summary	0090251259	326,040.71	441.51	0.135416
Summary	0090251673	245,611.49	76.11	0.030988
Summary	0090251894	79,145.60	25.69	0.032459
Summary	0090252060	315,243.37	155.77	0.049413
Summary	0090252563	105,966.81	31.12	0.029368
Summary	0090252668	247,962.49	206.64	0.083335
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	354,641.56	67.88	0.019140
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253311	245,454.12	72.66	0.029602
Summary	0090253319	257,078.03	214.23	0.083333
Summary	0090253445	423,418.46	231.61	0.054700
Summary	0090253580	166,237.79	155.85	0.093751
Summary	0090254179	106,489.81	36.09	0.033891
Summary	0090254642	406,210.37	846.27	0.208333

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: 25-Aug-2021
 06-Aug-2021 4:15:22 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090254831	204,488.47	157.27	0.076909
Summary	0090254914	353,340.82	147.23	0.041668
Summary	0090255796	285,102.15	326.68	0.114583
Summary	0090255797	224,949.67	234.32	0.104166
Summary	0090256109	166,773.55	91.54	0.054889
Summary	0090256639	174,505.11	44.93	0.025747
Summary	0090257345	188,582.56	21.87	0.011597
Summary	0090258756	165,081.99	70.86	0.042924
Summary	0090260003	144,226.17	55.25	0.038308
Summary	0090260518	270,950.22	148.30	0.054733
Summary	0090261619	269,917.46	171.88	0.063679
Summary	0090261628	116,794.51	121.66	0.104166
Summary	0090261935	528,380.87	190.59	0.036071
Summary	0090263502	352,329.84	183.51	0.052085
Summary	0090263509	394,863.17	27.12	0.006868
Summary	0090263571	119,715.76	137.17	0.114580
Summary	0090263786	346,713.26	397.28	0.114585
Summary	0090264027	144,548.99	110.04	0.076126
Summary	0090264155	233,016.55	142.04	0.060957
Summary	0090264295	337,369.84	136.86	0.040567
Summary	0090264444	54,756.40	41.31	0.075443
Summary	0090264923	409,855.52	237.76	0.058011
Summary	0090264999	146,212.33	69.88	0.047794
Summary	0090265201	431,579.40	169.63	0.039304
Summary	0090265232	114,635.40	158.29	0.138081
Summary	0090265315	356,699.71	115.12	0.032274
Summary	0090265562	107,493.70	91.07	0.084721
Summary	0090266521	121,472.57	49.48	0.040733
Summary	0090266766	278,965.71	132.66	0.047554
Summary	0090266806	383,131.69	275.89	0.072009
Summary	0090267275	68,665.66	71.53	0.104171
Summary	0090267382	84,703.42	88.23	0.104163
Summary	0090267523	302,229.06	197.34	0.065295
Summary	0090267845	265,069.79	193.28	0.072917

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: 25-Aug-2021
 06-Aug-2021 4:15:22 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090268101	192,978.36	50.14	0.025982
Summary	0090268935	264,368.21	75.84	0.028687
Summary	0090269392	360,912.26	150.38	0.041667
Summary	0090269405	204,297.08	83.61	0.040926
Summary	0090269446	321,782.41	142.04	0.044142
Summary	0090269494	233,414.01	95.07	0.040730
Summary	0090269823	352,360.03	107.11	0.030398
Summary	0090270029	132,991.06	51.72	0.038890
Summary	0090270236	342,402.15	249.67	0.072917
Summary	0090270322	192,196.68	465.88	0.242398
Summary	0090270858	172,113.35	96.21	0.055899
Summary	0090271375	145,466.96	38.16	0.026233
Summary	0090271653	226,791.32	330.74	0.145835
Summary	0090271682	322,858.62	201.79	0.062501
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090271950	296,845.20	216.45	0.072917
Summary	0090272294	168,616.18	122.95	0.072917
Summary	0090272395	125,915.31	144.28	0.114585
Summary	0090272970	211,675.85	127.62	0.060290
Summary	0090273750	135,646.59	78.84	0.058122
Summary	0090273796	386,376.63	37.48	0.009700
Summary	0090273804	345,120.39	201.17	0.058290
Summary	0090273888	142,688.09	133.77	0.093750
Summary	0090274189	513,518.93	182.52	0.035543
Summary	0090274357	132,124.50	71.58	0.054176
Summary	0090274976	283,916.59	81.21	0.028603
Summary	0090275929	364,949.26	250.24	0.068568
Summary	0090275969	242,834.86	177.07	0.072918
Summary	0090276734	449,010.81	238.85	0.053195
Summary	0090276795	268,018.19	27.92	0.010417
Summary	0090277433	241,915.31	131.88	0.054515
Summary	0090277855	147,905.91	200.29	0.135417
Summary	0090279076	141,784.76	58.39	0.041182
Summary	0090281272	380,501.26	435.99	0.114583

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: 25-Aug-2021
06-Aug-2021 4:15:22 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090282209	159,284.66	215.70	0.135418
Summary	0090282412	170,245.74	83.71	0.049170
Summary	0090282503	169,877.61	246.76	0.145258
Summary	0090283042	165,169.02	135.56	0.082074
Summary	0090283190	297,787.31	124.90	0.041943
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284152	165,848.40	120.93	0.072916
Summary	0090284536	151,893.20	89.95	0.059219
Summary	0090284993	217,907.23	233.67	0.107234
Summary	0090285447	216,756.72	217.52	0.100352
Summary	0090286161	262,413.20	246.01	0.093749
Summary	0090287025	333,740.80	109.33	0.032759
Summary	0090287503	428,125.25	361.73	0.084492
Summary	0090287740	260,833.26	217.36	0.083333
Summary	0090287857	131,887.55	89.91	0.068172
Summary	0090288511	416,157.66	249.47	0.059946
Summary	0090290043	246,613.04	85.56	0.034694
Summary	0090290801	72,698.24	11.27	0.015502
Summary	0090291381	193,377.45	201.43	0.104164
Summary	0090292404	252,017.34	32.14	0.012753
Summary	0090292495	309,030.38	179.49	0.058082
Summary	0090292586	368,138.66	163.78	0.044489
Summary	0090293071	95,700.95	33.75	0.035266
Summary	0090293134	133,418.01	180.67	0.135417
Summary	0090293218	216,801.82	180.67	0.083334
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293601	156,628.02	80.24	0.051230
Summary	0090293763	119,535.01	42.61	0.035646
Summary	0090293936	124,533.32	129.72	0.104165
Summary	0090293994	333,436.40	347.33	0.104167
Summary	0090296101	260,793.28	135.83	0.052083
Summary	0090296711	131,295.12	63.18	0.048121
Summary	0090296755	168,262.21	59.00	0.035064
Summary	0090296944	194,670.72	210.05	0.107900

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: 25-Aug-2021
 06-Aug-2021 4:15:22 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090297503	411,477.96	642.93	0.156249
Summary	0090297649	291,006.02	105.59	0.036284
Summary	0090298094	141,303.27	132.47	0.093749
Summary	0090299105	254,872.15	318.59	0.125000
Summary	0090299629	360,640.89	255.45	0.070832
Summary	0090300238	625,414.49	390.88	0.062499
Summary	0090300653	371,327.23	425.48	0.114584
Summary	0090300736	172,197.92	162.68	0.094473
Summary	0090301066	211,470.20	242.31	0.114584
Summary	0090301675	513,383.03	226.49	0.044117
Summary	0090301916	427,703.18	579.18	0.135416
Summary	0090302103	445,854.72	371.55	0.083334
Summary	0090302203	420,434.76	276.13	0.065677
Summary	0090302222	423,144.27	573.01	0.135417
Summary	0090302616	221,428.82	138.39	0.062499
Summary	0090303136	277,675.99	115.70	0.041667
Summary	0090303296	140,600.24	103.07	0.073307
Summary	0090304297	388,492.95	283.28	0.072918
Summary	0090304397	211,755.51	100.65	0.047531
Summary	0090304624	259,560.14	102.61	0.039532
Summary	0090306673	76,210.50	60.38	0.079228
Summary	0090307068	130,126.40	80.41	0.061794
Summary	0090307127	312,635.51	77.31	0.024728
Summary	0090307432	442,537.52	368.78	0.083333
Summary	0090308673	364,642.54	303.87	0.083334
Summary	0090308919	85,403.26	14.44	0.016908
Summary	0090309123	256,554.10	400.87	0.156252
Summary	0090309137	138,870.18	109.51	0.078858
Summary	0090309325	88,049.12	47.56	0.054015
Summary	0090309540	310,612.90	355.91	0.114583
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	203,933.02	60.49	0.029662
Summary	0090310395	449,891.49	337.94	0.075116
Summary	0090310460	466,771.24	256.37	0.054924

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: 25-Aug-2021
 06-Aug-2021 4:15:22 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090310523	273,693.66	86.46	0.031590
Summary	0090311336	125,906.39	91.81	0.072919
Summary	0090312149	173,376.47	90.30	0.052083
Summary	0090312287	327,572.03	238.85	0.072915
Summary	0090312432	199,154.78	186.71	0.093751
Summary	0090313130	136,338.24	127.82	0.093752
Summary	0090313287	240,670.14	80.21	0.033328
Summary	0090313552	181,613.17	151.34	0.083331
Summary	0090314555	256,777.61	109.51	0.042648
Summary	0090314562	344,118.96	135.55	0.039390
Summary	0090314570	292,365.26	90.09	0.030814
Summary	0090315601	293,533.55	91.06	0.031022
Summary	0090316014	202,432.89	124.75	0.061625
Summary	0090317144	136,926.00	110.35	0.080591
Summary	0090317213	341,687.37	41.34	0.012099
Summary	0090317689	59,582.35	4.06	0.006814
Summary	0090319573	148,274.49	42.39	0.028589
Summary	0090320316	408,583.93	5.21	0.001275
Summary	0090320366	321,527.41	234.45	0.072918
Summary	0090320451	101,313.67	73.87	0.072912
Summary	0090320611	396,128.69	204.79	0.051698
Summary	0090321188	189,522.67	53.10	0.028018
Summary	0090321199	102,173.51	48.29	0.047263
Summary	0090321364	172,338.16	161.57	0.093752
Summary	0090321913	123,246.82	48.87	0.039652
Summary	0090322162	336,352.38	280.29	0.083332
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	398,486.12	581.13	0.145834
Summary	0090322616	122,197.47	39.01	0.031924
Summary	0090322690	201,408.44	148.87	0.073914
Summary	0090322845	229,153.84	158.78	0.069290
Summary	0090323507	88,657.90	157.61	0.177773
Summary	0090323608	256,926.48	294.39	0.114581
Summary	0090324365	207,416.62	177.17	0.085417

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: 25-Aug-2021
 06-Aug-2021 4:15:22 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090324420	153,136.67	52.06	0.033996
Summary	0090324625	241,254.94	452.35	0.187499
Summary	0090324649	239,328.16	305.29	0.127561
Summary	0090325321	408,847.27	193.05	0.047218
Summary	0090326514	282,551.22	57.47	0.020340
Summary	0090326719	105,262.40	60.04	0.057038
Summary	0090326972	270,495.09	225.41	0.083332
Summary	0090327204	298,302.78	165.43	0.055457
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	380,144.89	186.85	0.049152
Summary	0090328612	295,369.67	461.52	0.156252
Summary	0090328654	156,027.07	21.92	0.014049
Summary	0090329052	224,423.38	163.64	0.072916
Summary	0090329608	132,007.25	107.16	0.081177
Summary	0090330044	172,311.16	210.00	0.121873
Summary	0090330293	232,217.04	58.94	0.025381
Summary	0090331177	318,818.00	256.24	0.080372
Summary	0090331206	154,142.30	92.80	0.060204
Summary	0090331959	355,375.59	333.16	0.093749
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333220	317,060.59	114.72	0.036182
Summary	0090334523	135,565.66	62.70	0.046251
Summary	0090334645	371,894.53	464.87	0.125000
Summary	0090335262	414,437.59	173.10	0.041767
Summary	0090335339	165,977.15	29.10	0.017533
Summary	0090335725	158,961.07	42.37	0.026654
Summary	0090336343	164,895.47	206.12	0.125000
Summary	0090336428	183,566.85	248.58	0.135417
Summary	0090336430	276,364.09	131.34	0.047524
Summary	0090336490	142,017.38	177.52	0.124999
Summary	0090336554	72,413.53	98.06	0.135417
Summary	0090336556	372,741.69	411.03	0.110272
Summary	0090337803	141,581.88	191.73	0.135420
Summary	0090338070	426,966.48	116.15	0.027204

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: 25-Aug-2021
06-Aug-2021 4:15:22 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090338343	305,026.71	190.64	0.062499
Summary	0090338629	308,891.65	116.62	0.037754
Summary	0090338852	187,101.97	68.49	0.036606
Summary	0090339026	111,395.33	150.85	0.135419
Summary	0090339222	251,027.17	30.05	0.011971
Summary	0090339280	451,931.45	564.91	0.124999
Summary	0090339465	273,981.68	256.86	0.093751
Summary	0090339862	174,529.38	45.76	0.026219
Summary	0090340023	323,974.95	202.48	0.062499
Summary	0090340182	437,728.24	227.98	0.052083
Summary	0090340553	78,019.56	32.05	0.041079
Summary	0090340620	130,526.68	37.06	0.028393
Summary	0090341593	243,143.32	358.49	0.147440
Summary	0090341617	221,227.50	94.37	0.042657
Summary	0090341740	259,277.61	111.95	0.043178
Summary	0090342442	70,964.96	59.14	0.083337
Summary	0090343181	83,358.60	69.47	0.083339
Summary	0090343195	115,311.45	72.07	0.062500
Summary	0090344435	228,475.29	523.59	0.229167
Summary	0090344632	425,423.32	221.57	0.052082
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345301	208,686.71	282.60	0.135418
Summary	0090345369	207,093.17	108.03	0.052165
Summary	0090345446	168,424.15	47.44	0.028167
Summary	0090345572	97,688.92	77.67	0.079507
Summary	0090345856	83,242.91	60.70	0.072919
Summary	0090346396	93,517.80	61.99	0.066287
Summary	0090347418	412,307.28	89.86	0.021794
Summary	0090347462	444,463.01	472.11	0.106220

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: 25-Aug-2021
06-Aug-2021 4:15:22 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	1,004,886.59	288,416.18	28.701

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090216797	239,013.01	16,600.73	6.946
0090234356	240,821.98	(16,951.97)	(7.039)
0090272314	216,794.55	(35,538.00)	(16.392)
0090281984	64,495.30	69,796.43	108.219
0090295807	243,761.75	254,508.99	104.409

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	854,403.75	1,675.99	(83,030.67)	(9.718)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090247836	14,603.75	2,313.04	(6,591.99)	(45.139)
0090251628	82,366.19	80.00	1,349.29	1.638
0090261688	339,262.26	2.35	(135,351.51)	(39.896)
0090294461	199,430.03	150.00	7,287.53	3.654
0090302709	143,299.69	(871.74)	8,063.90	5.627
0090322256	75,441.83	2.34	42,212.11	55.953

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: 25-Aug-2021
 06-Aug-2021 4:15:23 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
102	20,735,875.94	301,668.75	1.455

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,600.73	6.946
0090219607	218,553.36	(27,660.04)	(12.656)
0090220111	283,197.98	10,740.53	3.793
0090221761	97,927.92	62,878.45	64.209
0090221782	141,859.96	(22,759.59)	(16.044)
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	8,432.04	2.055
0090229422	60,470.95	11,615.39	19.208
0090231119	92,112.85	1,710.20	1.857
0090233716	397,519.86	16,220.51	4.080
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)
0090234938	132,735.43	15,335.21	11.553
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090240665	160,094.01	(15,755.67)	(9.842)

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: 25-Aug-2021
 06-Aug-2021 4:15:23 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0090244178	174,815.22	2,543.77	1.455
0090245076	129,135.09	15.95	0.012
0090245925	230,035.10	16,805.60	7.306
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	1,860.27	1.629
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(6,591.99)	(7.885)
0090250263	206,335.18	897.78	0.435
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251628	82,366.19	1,349.29	1.638
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	25,114.80	65.786
0090257524	317,042.70	(3,134.58)	(0.989)
0090257761	129,207.95	19,328.49	14.959
0090258573	71,743.31	(40,716.83)	(56.753)
0090261688	339,262.26	(135,351.51)	(39.896)
0090263130	196,445.47	4,107.25	2.091
0090265807	164,432.19	13,081.23	7.955
0090270252	386,393.52	(3,895.17)	(1.008)
0090272314	216,794.55	(35,538.00)	(16.392)
0090272857	120,309.48	1,015.94	0.844
0090276273	83,979.99	5,641.96	6.718

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: 25-Aug-2021
 06-Aug-2021 4:15:23 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090278722	62,388.58	901.09	1.444
0090281475	69,794.15	9,290.27	13.311
0090281676	85,699.20	50,154.04	58.523
0090281765	84,815.28	12,352.86	14.564
0090281984	64,495.30	69,796.43	108.219
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	(5,589.61)	(1.495)
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090290518	243,245.99	(64,706.24)	(26.601)
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)
0090293122	116,098.06	(2,302.72)	(1.983)
0090294461	199,430.03	7,287.53	3.654
0090295807	243,761.75	254,508.99	104.409
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)
0090300302	242,480.60	(48,960.29)	(20.191)
0090300612	339,534.01	6,202.45	1.827
0090301105	350,395.53	10,420.49	2.974
0090301438	231,559.41	(2,017.02)	(0.871)
0090302709	143,299.69	8,063.90	5.627
0090305410	321,401.68	7,252.64	2.257
0090306620	73,323.25	6,800.91	9.275
0090308562	59,299.20	(177.35)	(0.299)

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: 25-Aug-2021
 06-Aug-2021 4:15:23 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
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	(16,560.30)	(2.414)
0090321227	382,030.53	(81,989.09)	(21.461)
0090322256	75,441.83	42,212.11	55.953
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
0090333568	105,284.85	(22,617.81)	(21.482)
0090334031	174,464.39	(41,430.84)	(23.747)
0090338662	118,749.96	1,916.78	1.614
0090342600	158,560.15	(39,763.51)	(25.078)
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
0090347217	122,470.08	(19,559.36)	(15.971)

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: 25-Aug-2021
06-Aug-2021 4:15:23 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	11	1,928,290.34	290,092.17	0.003 %	0	0.00	0.00	0.000 %	11	1,928,290.34	290,092.17	0.003 %

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	0090216797	247,000.00	4.875 %	AL	97.00	360	239,013.01	07/31/2021	16,600.73	16,600.73
Summary	0090234356	247,000.00	4.375 %	SD	95.00	360	240,821.98	07/31/2021	(16,951.97)	(16,951.97)
Summary	0090247836	86,000.00	4.500 %	WI	90.00	360	83,603.75	11/30/2020	2,313.04	(6,591.99)
Summary	0090251628	85,000.00	4.250 %	VA	81.00	360	82,366.19	06/30/2020	80.00	1,349.29
Summary	0090261688	347,000.00	4.750 %	MI	90.00	360	339,262.26	06/30/2021	2.35	(135,351.51)
Summary	0090272314	221,000.00	5.375 %	AZ	96.00	360	216,794.55	07/31/2021	(35,538.00)	(35,538.00)
Summary	0090281984	66,000.00	4.375 %	MD	97.00	360	64,495.30	07/31/2021	69,796.43	69,796.43
Summary	0090294461	208,000.00	4.250 %	MD	89.00	360	199,430.03	01/31/2021	150.00	7,287.53
Summary	0090295807	255,000.00	4.000 %	IL	95.00	360	243,761.75	07/31/2021	254,508.99	254,508.99
Summary	0090302709	147,000.00	4.000 %	IN	95.00	360	143,299.69	05/31/2021	(871.74)	8,063.90
Summary	0090322256	77,000.00	4.625 %	IL	97.00	360	75,441.83	05/31/2021	2.34	42,212.11

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



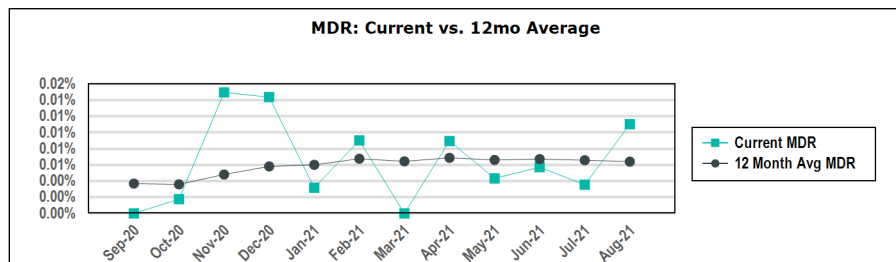
Distribution Date: 25-Aug-2021
06-Aug-2021 4:15:23 PM

Realized Loss Report - Collateral

Summary

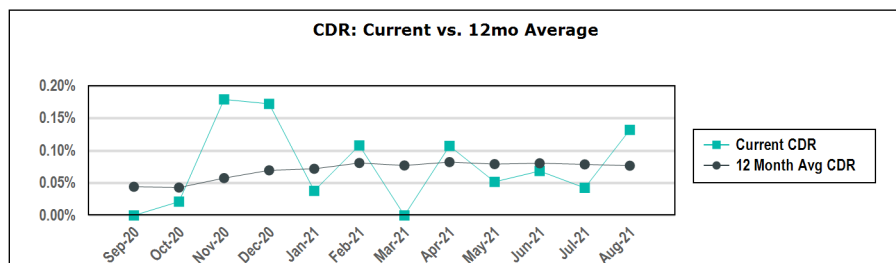
MDR

Current Month 0.011 %
3 Month Average 0.007 %
12 Month Average 0.006 %



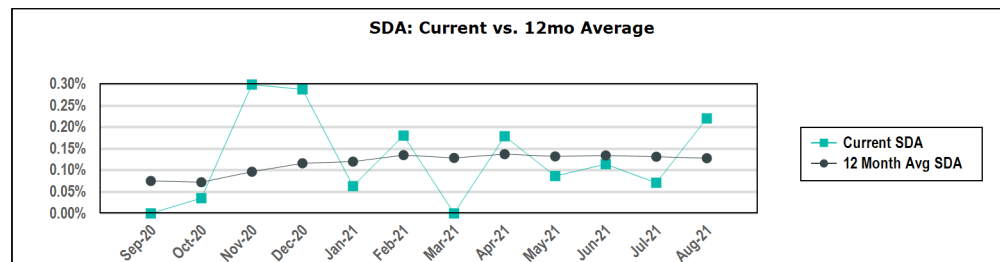
CDR

Current Month 0.132 %
3 Month Average 0.081 %
12 Month Average 0.077 %



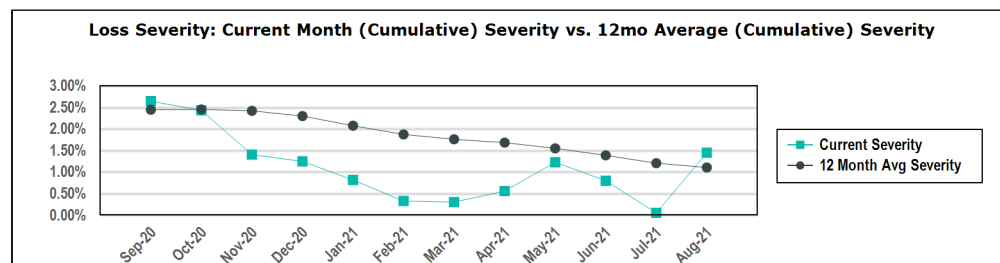
SDA

Current Month 0.221 %
3 Month Average 0.135 %
12 Month Average 0.128 %



Loss Severity

Current Month (Cumulative) 1.455 %
3 Month Average (Cumulative) 0.773 %
12 Month Average (Cumulative) 1.112 %



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: 25-Aug-2021
06-Aug-2021 4:15:23 PM

Prepayment Rates

Summary

SMM

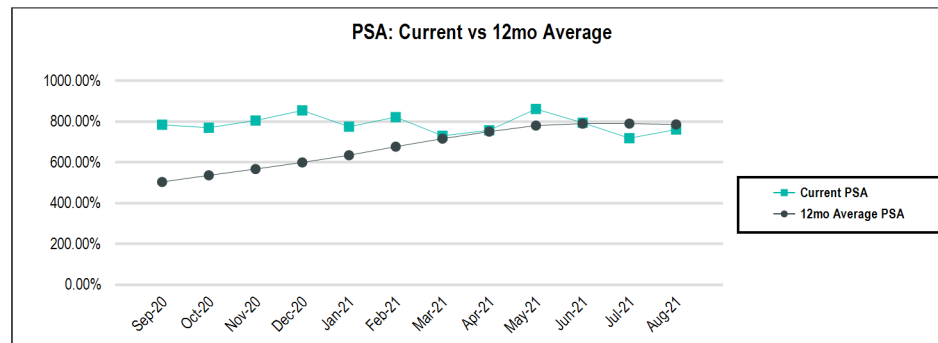
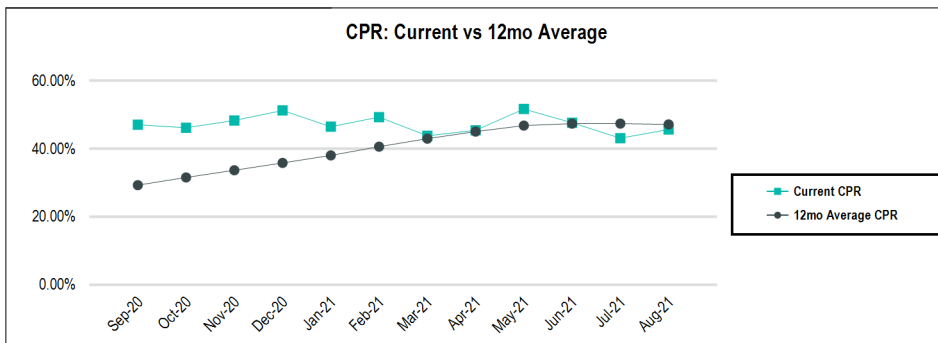
Current Month	4.961 %
3 Month Average	4.937 %
12 Month Average	5.191 %

CPR

Current Month	45.698 %
3 Month Average	45.505 %
12 Month Average	47.199 %

PSA

Current Month	761.638 %
3 Month Average	758.422 %
12 Month Average	786.653 %



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: 25-Aug-2021
 06-Aug-2021 4:15:24 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
0090275732	379,606.78	0.00	0.000 %	379,606.78
Total	379,606.78	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
147	27,809,952.42

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: 25-Aug-2021
06-Aug-2021 4:15:24 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: 25-Aug-2021
06-Aug-2021 4:15:24 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