

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: 26-Apr-2021
07-Apr-2021 10:30:53 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		04/23/2021	0.00000 %	10,581,514,921.58	0.00	573,513,993.48	0.00	10,008,000,928.10	573,513,993.48	0.00
2M-1	30711XC28	04/23/2021	0.75863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/23/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	04/23/2021	2.30863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		04/23/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	04/23/2021	2.30863 %	209,759,886.55	430,451.53	1,096,542.73	0.00	208,663,343.82	1,526,994.26	0.00
2M-BH		04/23/2021	0.00000 %	11,040,892.88	0.00	57,717.47	0.00	10,983,175.41	57,717.47	0.00
2M-2C	30711XC77	04/23/2021	2.30863 %	222,384,000.00	456,357.67	0.00	0.00	222,384,000.00	456,357.67	0.00
2M-CH		04/23/2021	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	04/23/2021	2.30863 %	432,143,886.55	886,809.19	1,096,542.73	0.00	431,047,343.82	1,983,351.92	0.00
2M-2H		04/23/2021	0.00000 %	22,746,266.88	0.00	57,717.47	0.00	22,688,549.41	57,717.47	0.00
2B-1	30711XC44	04/23/2021	4.10863 %	151,053,000.00	551,663.01	0.00	0.00	151,053,000.00	551,663.01	0.00
2B-1H		04/23/2021	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		04/23/2021	0.00000 %	132,449,739.46	0.00	0.00	49,991.32	132,399,748.14	0.00	103,672.86
2A-I1	30711XC93	04/23/2021	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	04/23/2021	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	04/23/2021	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	04/23/2021	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	04/23/2021	1.70000 %	0.00	316,970.50	0.00	0.00	0.00	316,970.50	0.00
2B-I2	30711XE34	04/23/2021	1.30000 %	0.00	242,389.20	0.00	0.00	0.00	242,389.20	0.00
2B-I3	30711XE59	04/23/2021	0.90000 %	0.00	167,807.91	0.00	0.00	0.00	167,807.91	0.00
2B-I4	30711XH98	04/23/2021	0.50000 %	0.00	93,226.62	0.00	0.00	0.00	93,226.62	0.00
2C-I1	30711XE83	04/23/2021	1.70000 %	0.00	336,046.93	0.00	0.00	0.00	336,046.93	0.00
2C-I2	30711XF25	04/23/2021	1.30000 %	0.00	256,977.07	0.00	0.00	0.00	256,977.07	0.00
2C-I3	30711XF41	04/23/2021	0.90000 %	0.00	177,907.20	0.00	0.00	0.00	177,907.20	0.00
2C-I4	30711XF66	04/23/2021	0.50000 %	0.00	98,837.33	0.00	0.00	0.00	98,837.33	0.00
2E-A1	30711XC85	04/23/2021	0.60863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	04/23/2021	1.00863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	04/23/2021	1.40863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	04/23/2021	1.80863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	04/23/2021	0.60863 %	209,759,886.55	113,481.03	1,096,542.73	0.00	208,663,343.82	1,210,023.76	0.00

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Series 2018-C02



Distribution Date: 26-Apr-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XE26	04/23/2021	1.00863 %	209,759,886.55	188,062.32	1,096,542.73	0.00	208,663,343.82	1,284,605.05	0.00
2E-B3	30711XE42	04/23/2021	1.40863 %	209,759,886.55	262,643.62	1,096,542.73	0.00	208,663,343.82	1,359,186.35	0.00
2E-B4	30711XE67	04/23/2021	1.80863 %	209,759,886.55	337,224.91	1,096,542.73	0.00	208,663,343.82	1,433,767.64	0.00
2E-C1	30711XE75	04/23/2021	0.60863 %	222,384,000.00	120,310.73	0.00	0.00	222,384,000.00	120,310.73	0.00
2E-C2	30711XE91	04/23/2021	1.00863 %	222,384,000.00	199,380.60	0.00	0.00	222,384,000.00	199,380.60	0.00
2E-C3	30711XF33	04/23/2021	1.40863 %	222,384,000.00	278,450.47	0.00	0.00	222,384,000.00	278,450.47	0.00
2E-C4	30711XF58	04/23/2021	1.80863 %	222,384,000.00	357,520.33	0.00	0.00	222,384,000.00	357,520.33	0.00
2E-D1	30711XF74	04/23/2021	0.60863 %	209,759,886.55	113,481.03	1,096,542.73	0.00	208,663,343.82	1,210,023.76	0.00
2E-D2	30711XF82	04/23/2021	1.00863 %	209,759,886.55	188,062.32	1,096,542.73	0.00	208,663,343.82	1,284,605.05	0.00
2E-D3	30711XF90	04/23/2021	1.40863 %	209,759,886.55	262,643.62	1,096,542.73	0.00	208,663,343.82	1,359,186.35	0.00
2E-D4	30711XG24	04/23/2021	1.80863 %	209,759,886.55	337,224.91	1,096,542.73	0.00	208,663,343.82	1,433,767.64	0.00
2E-D5	30711XG32	04/23/2021	2.30863 %	209,759,886.55	430,451.53	1,096,542.73	0.00	208,663,343.82	1,526,994.26	0.00
2E-F1	30711XG40	04/23/2021	0.60863 %	432,143,886.55	233,791.76	1,096,542.73	0.00	431,047,343.82	1,330,334.49	0.00
2E-F2	30711XG57	04/23/2021	1.00863 %	432,143,886.55	387,442.92	1,096,542.73	0.00	431,047,343.82	1,483,985.65	0.00
2E-F3	30711XG65	04/23/2021	1.40863 %	432,143,886.55	541,094.08	1,096,542.73	0.00	431,047,343.82	1,637,636.81	0.00
2E-F4	30711XG73	04/23/2021	1.80863 %	432,143,886.55	694,745.24	1,096,542.73	0.00	431,047,343.82	1,791,287.97	0.00
2E-F5	30711XG81	04/23/2021	2.30863 %	432,143,886.55	886,809.19	1,096,542.73	0.00	431,047,343.82	1,983,351.92	0.00
2X-1	30711XG99	04/23/2021	1.70000 %	0.00	316,970.50	0.00	0.00	0.00	316,970.50	0.00
2X-2	30711XH23	04/23/2021	1.30000 %	0.00	242,389.20	0.00	0.00	0.00	242,389.20	0.00
2X-3	30711XH31	04/23/2021	0.90000 %	0.00	167,807.91	0.00	0.00	0.00	167,807.91	0.00
2X-4	30711XH49	04/23/2021	0.50000 %	0.00	93,226.62	0.00	0.00	0.00	93,226.62	0.00
2Y-1	30711XH56	04/23/2021	1.70000 %	0.00	653,017.43	0.00	0.00	0.00	653,017.43	0.00
2Y-2	30711XH64	04/23/2021	1.30000 %	0.00	499,366.27	0.00	0.00	0.00	499,366.27	0.00
2Y-3	30711XH72	04/23/2021	0.90000 %	0.00	345,715.11	0.00	0.00	0.00	345,715.11	0.00
2Y-4	30711XH80	04/23/2021	0.50000 %	0.00	192,063.95	0.00	0.00	0.00	192,063.95	0.00
Totals				16,720,843,482.60	12,458,821.76	591,174,112.10	49,991.32	16,129,619,379.18	603,632,933.86	103,672.86

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.

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Apr-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	10,581,514,921.58	16,364,868.71	557,149,124.77	0.00	0.00	573,513,993.48	10,008,000,928.10	0.39544572	573,513,993.48
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	209,759,886.55	1,096,542.73	0.00	0.00	0.00	1,096,542.73	208,663,343.82	0.93830196	1,096,542.73
2M-BH	11,705,374.00	11,040,892.88	57,717.47	0.00	0.00	0.00	57,717.47	10,983,175.41	0.93830196	57,717.47
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	432,143,886.55	1,096,542.73	0.00	0.00	0.00	1,096,542.73	431,047,343.82	0.64610065	1,096,542.73
2M-2H	35,116,122.00	22,746,266.88	57,717.47	0.00	0.00	0.00	57,717.47	22,688,549.41	0.64610065	57,717.47
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	132,449,739.46	0.00	0.00	0.00	49,991.32	49,991.32	132,399,748.14	0.99921758	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	209,759,886.55	1,096,542.73	0.00	0.00	0.00	1,096,542.73	208,663,343.82	0.93830196	1,096,542.73
2E-B2	222,384,000.00	209,759,886.55	1,096,542.73	0.00	0.00	0.00	1,096,542.73	208,663,343.82	0.93830196	1,096,542.73
2E-B3	222,384,000.00	209,759,886.55	1,096,542.73	0.00	0.00	0.00	1,096,542.73	208,663,343.82	0.93830196	1,096,542.73

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	222,384,000.00	209,759,886.55	1,096,542.73	0.00	0.00	0.00	1,096,542.73	208,663,343.82	0.93830196	1,096,542.73
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	209,759,886.55	1,096,542.73	0.00	0.00	0.00	1,096,542.73	208,663,343.82	0.46915098	1,096,542.73
2E-D2	444,768,000.00	209,759,886.55	1,096,542.73	0.00	0.00	0.00	1,096,542.73	208,663,343.82	0.46915098	1,096,542.73
2E-D3	444,768,000.00	209,759,886.55	1,096,542.73	0.00	0.00	0.00	1,096,542.73	208,663,343.82	0.46915098	1,096,542.73
2E-D4	444,768,000.00	209,759,886.55	1,096,542.73	0.00	0.00	0.00	1,096,542.73	208,663,343.82	0.46915098	1,096,542.73
2E-D5	444,768,000.00	209,759,886.55	1,096,542.73	0.00	0.00	0.00	1,096,542.73	208,663,343.82	0.46915098	1,096,542.73
2E-F1	444,768,000.00	432,143,886.55	1,096,542.73	0.00	0.00	0.00	1,096,542.73	431,047,343.82	0.96915098	1,096,542.73
2E-F2	444,768,000.00	432,143,886.55	1,096,542.73	0.00	0.00	0.00	1,096,542.73	431,047,343.82	0.96915098	1,096,542.73
2E-F3	444,768,000.00	432,143,886.55	1,096,542.73	0.00	0.00	0.00	1,096,542.73	431,047,343.82	0.96915098	1,096,542.73
2E-F4	444,768,000.00	432,143,886.55	1,096,542.73	0.00	0.00	0.00	1,096,542.73	431,047,343.82	0.96915098	1,096,542.73
2E-F5	444,768,000.00	432,143,886.55	1,096,542.73	0.00	0.00	0.00	1,096,542.73	431,047,343.82	0.96915098	1,096,542.73
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	16,720,843,482.60	34,024,987.33	557,149,124.77	0.00	49,991.32	591,224,103.42	16,129,619,379.18	0.46998766	591,174,112.10

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	418.10695836	0.64662438	22.01461016	0.00000000	0.00000000	22.66123454	395.44572383	0.39544572	22.66123454
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	943.23281598	4.93085262	0.00000000	0.00000000	0.00000000	4.93085262	938.30196336	0.93830196	4.93085262
2M-BH	11,705,374.00	943.23281597	4.93085227	0.00000000	0.00000000	0.00000000	4.93085227	938.30196370	0.93830196	4.93085227
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	647.74427199	1.64361754	0.00000000	0.00000000	0.00000000	1.64361754	646.10065445	0.64610065	1.64361754
2M-2H	35,116,122.00	647.74427199	1.64361742	0.00000000	0.00000000	0.00000000	1.64361742	646.10065457	0.64610065	1.64361742
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	999.59486676	0.00000000	0.00000000	0.00000000	0.37728324	0.37728324	999.21758352	0.99921758	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	943.23281598	4.93085262	0.00000000	0.00000000	0.00000000	4.93085262	938.30196336	0.93830196	4.93085262
2E-B2	222,384,000.00	943.23281598	4.93085262	0.00000000	0.00000000	0.00000000	4.93085262	938.30196336	0.93830196	4.93085262
2E-B3	222,384,000.00	943.23281598	4.93085262	0.00000000	0.00000000	0.00000000	4.93085262	938.30196336	0.93830196	4.93085262

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Apr-2021
07-Apr-2021 10:30:53 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	222,384,000.00	943.23281598	4.93085262	0.00000000	0.00000000	0.00000000	4.93085262	938.30196336	0.93830196	4.93085262
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	471.61640799	2.46542631	0.00000000	0.00000000	0.00000000	2.46542631	469.15098168	0.46915098	2.46542631
2E-D2	444,768,000.00	471.61640799	2.46542631	0.00000000	0.00000000	0.00000000	2.46542631	469.15098168	0.46915098	2.46542631
2E-D3	444,768,000.00	471.61640799	2.46542631	0.00000000	0.00000000	0.00000000	2.46542631	469.15098168	0.46915098	2.46542631
2E-D4	444,768,000.00	471.61640799	2.46542631	0.00000000	0.00000000	0.00000000	2.46542631	469.15098168	0.46915098	2.46542631
2E-D5	444,768,000.00	471.61640799	2.46542631	0.00000000	0.00000000	0.00000000	2.46542631	469.15098168	0.46915098	2.46542631
2E-F1	444,768,000.00	971.61640799	2.46542631	0.00000000	0.00000000	0.00000000	2.46542631	969.15098168	0.96915098	2.46542631
2E-F2	444,768,000.00	971.61640799	2.46542631	0.00000000	0.00000000	0.00000000	2.46542631	969.15098168	0.96915098	2.46542631
2E-F3	444,768,000.00	971.61640799	2.46542631	0.00000000	0.00000000	0.00000000	2.46542631	969.15098168	0.96915098	2.46542631
2E-F4	444,768,000.00	971.61640799	2.46542631	0.00000000	0.00000000	0.00000000	2.46542631	969.15098168	0.96915098	2.46542631
2E-F5	444,768,000.00	971.61640799	2.46542631	0.00000000	0.00000000	0.00000000	2.46542631	969.15098168	0.96915098	2.46542631
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Apr-2021
07-Apr-2021 10:30:53 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	10,581,514,921.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,008,000,928.10
2M-1	N/A	N/A	0.75863 %	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	2.30863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	03/25/21 - 04/25/21	32	2.30863 %	209,759,886.55	430,451.53	0.00	0.00	0.00	0.00	430,451.53	0.00	208,663,343.82
2M-BH	N/A	N/A	0.00000 %	11,040,892.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,983,175.41
2M-2C	03/25/21 - 04/25/21	32	2.30863 %	222,384,000.00	456,357.67	0.00	0.00	0.00	0.00	456,357.67	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	03/25/21 - 04/25/21	32	2.30863 %	432,143,886.55	886,809.19	0.00	0.00	0.00	0.00	886,809.19	0.00	431,047,343.82
2M-2H	N/A	N/A	0.00000 %	22,746,266.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,688,549.41
2B-1	03/25/21 - 04/25/21	32	4.10863 %	151,053,000.00	551,663.01	0.00	0.00	0.00	0.00	551,663.01	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 %	132,449,739.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,399,748.14
2A-I1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	03/25/21 - 04/25/21	32	1.70000 %	209,759,886.55	316,970.50	0.00	0.00	0.00	0.00	316,970.50	0.00	208,663,343.82
2B-I2	03/25/21 - 04/25/21	32	1.30000 %	209,759,886.55	242,389.20	0.00	0.00	0.00	0.00	242,389.20	0.00	208,663,343.82
2B-I3	03/25/21 - 04/25/21	32	0.90000 %	209,759,886.55	167,807.91	0.00	0.00	0.00	0.00	167,807.91	0.00	208,663,343.82
2B-I4	03/25/21 - 04/25/21	32	0.50000 %	209,759,886.55	93,226.62	0.00	0.00	0.00	0.00	93,226.62	0.00	208,663,343.82
2C-I1	03/25/21 - 04/25/21	32	1.70000 %	222,384,000.00	336,046.93	0.00	0.00	0.00	0.00	336,046.93	0.00	222,384,000.00
2C-I2	03/25/21 - 04/25/21	32	1.30000 %	222,384,000.00	256,977.07	0.00	0.00	0.00	0.00	256,977.07	0.00	222,384,000.00
2C-I3	03/25/21 - 04/25/21	32	0.90000 %	222,384,000.00	177,907.20	0.00	0.00	0.00	0.00	177,907.20	0.00	222,384,000.00
2C-I4	03/25/21 - 04/25/21	32	0.50000 %	222,384,000.00	98,837.33	0.00	0.00	0.00	0.00	98,837.33	0.00	222,384,000.00
2E-A1	N/A	N/A	0.60863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.00863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.40863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.80863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	03/25/21 - 04/25/21	32	0.60863 %	209,759,886.55	113,481.03	0.00	0.00	0.00	0.00	113,481.03	0.00	208,663,343.82
2E-B2	03/25/21 - 04/25/21	32	1.00863 %	209,759,886.55	188,062.32	0.00	0.00	0.00	0.00	188,062.32	0.00	208,663,343.82

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Apr-2021
07-Apr-2021 10:30:53 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	03/25/21 - 04/25/21	32	1.40863 %	209,759,886.55	262,643.62	0.00	0.00	0.00	0.00	262,643.62	0.00	208,663,343.82
2E-B4	03/25/21 - 04/25/21	32	1.80863 %	209,759,886.55	337,224.91	0.00	0.00	0.00	0.00	337,224.91	0.00	208,663,343.82
2E-C1	03/25/21 - 04/25/21	32	0.60863 %	222,384,000.00	120,310.73	0.00	0.00	0.00	0.00	120,310.73	0.00	222,384,000.00
2E-C2	03/25/21 - 04/25/21	32	1.00863 %	222,384,000.00	199,380.60	0.00	0.00	0.00	0.00	199,380.60	0.00	222,384,000.00
2E-C3	03/25/21 - 04/25/21	32	1.40863 %	222,384,000.00	278,450.47	0.00	0.00	0.00	0.00	278,450.47	0.00	222,384,000.00
2E-C4	03/25/21 - 04/25/21	32	1.80863 %	222,384,000.00	357,520.33	0.00	0.00	0.00	0.00	357,520.33	0.00	222,384,000.00
2E-D1	03/25/21 - 04/25/21	32	0.60863 %	209,759,886.55	113,481.03	0.00	0.00	0.00	0.00	113,481.03	0.00	208,663,343.82
2E-D2	03/25/21 - 04/25/21	32	1.00863 %	209,759,886.55	188,062.32	0.00	0.00	0.00	0.00	188,062.32	0.00	208,663,343.82
2E-D3	03/25/21 - 04/25/21	32	1.40863 %	209,759,886.55	262,643.62	0.00	0.00	0.00	0.00	262,643.62	0.00	208,663,343.82
2E-D4	03/25/21 - 04/25/21	32	1.80863 %	209,759,886.55	337,224.91	0.00	0.00	0.00	0.00	337,224.91	0.00	208,663,343.82
2E-D5	03/25/21 - 04/25/21	32	2.30863 %	209,759,886.55	430,451.53	0.00	0.00	0.00	0.00	430,451.53	0.00	208,663,343.82
2E-F1	03/25/21 - 04/25/21	32	0.60863 %	432,143,886.55	233,791.76	0.00	0.00	0.00	0.00	233,791.76	0.00	431,047,343.82
2E-F2	03/25/21 - 04/25/21	32	1.00863 %	432,143,886.55	387,442.92	0.00	0.00	0.00	0.00	387,442.92	0.00	431,047,343.82
2E-F3	03/25/21 - 04/25/21	32	1.40863 %	432,143,886.55	541,094.08	0.00	0.00	0.00	0.00	541,094.08	0.00	431,047,343.82
2E-F4	03/25/21 - 04/25/21	32	1.80863 %	432,143,886.55	694,745.24	0.00	0.00	0.00	0.00	694,745.24	0.00	431,047,343.82
2E-F5	03/25/21 - 04/25/21	32	2.30863 %	432,143,886.55	886,809.19	0.00	0.00	0.00	0.00	886,809.19	0.00	431,047,343.82
2X-1	03/25/21 - 04/25/21	32	1.70000 %	209,759,886.55	316,970.50	0.00	0.00	0.00	0.00	316,970.50	0.00	208,663,343.82
2X-2	03/25/21 - 04/25/21	32	1.30000 %	209,759,886.55	242,389.20	0.00	0.00	0.00	0.00	242,389.20	0.00	208,663,343.82
2X-3	03/25/21 - 04/25/21	32	0.90000 %	209,759,886.55	167,807.91	0.00	0.00	0.00	0.00	167,807.91	0.00	208,663,343.82
2X-4	03/25/21 - 04/25/21	32	0.50000 %	209,759,886.55	93,226.62	0.00	0.00	0.00	0.00	93,226.62	0.00	208,663,343.82
2Y-1	03/25/21 - 04/25/21	32	1.70000 %	432,143,886.55	653,017.43	0.00	0.00	0.00	0.00	653,017.43	0.00	431,047,343.82
2Y-2	03/25/21 - 04/25/21	32	1.30000 %	432,143,886.55	499,366.27	0.00	0.00	0.00	0.00	499,366.27	0.00	431,047,343.82
2Y-3	03/25/21 - 04/25/21	32	0.90000 %	432,143,886.55	345,715.11	0.00	0.00	0.00	0.00	345,715.11	0.00	431,047,343.82
2Y-4	03/25/21 - 04/25/21	32	0.50000 %	432,143,886.55	192,063.95	0.00	0.00	0.00	0.00	192,063.95	0.00	431,047,343.82
Totals					12,458,821.76	0.00	0.00	0.00	0.00	12,458,821.76	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

**WELLS
FARGO**

Distribution Date: 26-Apr-2021
07-Apr-2021 10:30:53 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	25,308,153,117.00	0.00000 %	418.10695836	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	395.44572383
2M-1	188,817,000.00	0.75863 %	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	2.30863 %	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	2.30863 %	943.23281598	1.93562275	0.00000000	0.00000000	0.00000000	0.00000000	1.93562275	0.00000000	938.30196336
2M-BH	11,705,374.00	0.00000 %	943.23281597	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	938.30196370
2M-2C	222,384,000.00	2.30863 %	1000.00000000	2.05211557	0.00000000	0.00000000	0.00000000	0.00000000	2.05211557	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	2.30863 %	647.74427199	1.32924609	0.00000000	0.00000000	0.00000000	0.00000000	1.32924609	0.00000000	646.10065445
2M-2H	35,116,122.00	0.00000 %	647.74427199	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	646.10065457
2B-1	151,053,000.00	4.10863 %	1000.00000000	3.65211555	0.00000000	0.00000000	0.00000000	0.00000000	3.65211555	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 %	999.59486676	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.21758352
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 %	943.23281598	1.42532961	0.00000000	0.00000000	0.00000000	0.00000000	1.42532961	0.00000000	938.30196336
2B-I2	0.00	1.30000 %	943.23281598	1.08995791	0.00000000	0.00000000	0.00000000	0.00000000	1.08995791	0.00000000	938.30196336
2B-I3	0.00	0.90000 %	943.23281598	0.75458626	0.00000000	0.00000000	0.00000000	0.00000000	0.75458626	0.00000000	938.30196336
2B-I4	0.00	0.50000 %	943.23281598	0.41921460	0.00000000	0.00000000	0.00000000	0.00000000	0.41921460	0.00000000	938.30196336
2C-I1	0.00	1.70000 %	1000.00000000	1.51111110	0.00000000	0.00000000	0.00000000	0.00000000	1.51111110	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.15555557	0.00000000	0.00000000	0.00000000	0.00000000	1.15555557	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.80000000	0.00000000	0.00000000	0.00000000	0.00000000	0.80000000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.44444443	0.00000000	0.00000000	0.00000000	0.00000000	0.44444443	0.00000000	1000.00000000
2E-A1	222,384,000.00	0.60863 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	222,384,000.00	1.00863 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	222,384,000.00	1.40863 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	222,384,000.00	1.80863 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	222,384,000.00	0.60863 %	943.23281598	0.51029314	0.00000000	0.00000000	0.00000000	0.00000000	0.51029314	0.00000000	938.30196336
2E-B2	222,384,000.00	1.00863 %	943.23281598	0.84566480	0.00000000	0.00000000	0.00000000	0.00000000	0.84566480	0.00000000	938.30196336
2E-B3	222,384,000.00	1.40863 %	943.23281598	1.18103650	0.00000000	0.00000000	0.00000000	0.00000000	1.18103650	0.00000000	938.30196336
2E-B4	222,384,000.00	1.80863 %	943.23281598	1.51640815	0.00000000	0.00000000	0.00000000	0.00000000	1.51640815	0.00000000	938.30196336
2E-C1	222,384,000.00	0.60863 %	1000.00000000	0.54100443	0.00000000	0.00000000	0.00000000	0.00000000	0.54100443	0.00000000	1000.00000000
2E-C2	222,384,000.00	1.00863 %	1000.00000000	0.89656000	0.00000000	0.00000000	0.00000000	0.00000000	0.89656000	0.00000000	1000.00000000
2E-C3	222,384,000.00	1.40863 %	1000.00000000	1.25211557	0.00000000	0.00000000	0.00000000	0.00000000	1.25211557	0.00000000	1000.00000000
2E-C4	222,384,000.00	1.80863 %	1000.00000000	1.60767110	0.00000000	0.00000000	0.00000000	0.00000000	1.60767110	0.00000000	1000.00000000
2E-D1	444,768,000.00	0.60863 %	471.61640799	0.25514657	0.00000000	0.00000000	0.00000000	0.00000000	0.25514657	0.00000000	469.15098168
2E-D2	444,768,000.00	1.00863 %	471.61640799	0.42283240	0.00000000	0.00000000	0.00000000	0.00000000	0.42283240	0.00000000	469.15098168
2E-D3	444,768,000.00	1.40863 %	471.61640799	0.59051825	0.00000000	0.00000000	0.00000000	0.00000000	0.59051825	0.00000000	469.15098168
2E-D4	444,768,000.00	1.80863 %	471.61640799	0.75820407	0.00000000	0.00000000	0.00000000	0.00000000	0.75820407	0.00000000	469.15098168
2E-D5	444,768,000.00	2.30863 %	471.61640799	0.96781138	0.00000000	0.00000000	0.00000000	0.00000000	0.96781138	0.00000000	469.15098168
2E-F1	444,768,000.00	0.60863 %	971.61640799	0.52564879	0.00000000	0.00000000	0.00000000	0.00000000	0.52564879	0.00000000	969.15098168
2E-F2	444,768,000.00	1.00863 %	971.61640799	0.87111240	0.00000000	0.00000000	0.00000000	0.00000000	0.87111240	0.00000000	969.15098168
2E-F3	444,768,000.00	1.40863 %	971.61640799	1.21657601	0.00000000	0.00000000	0.00000000	0.00000000	1.21657601	0.00000000	969.15098168
2E-F4	444,768,000.00	1.80863 %	971.61640799	1.56203963	0.00000000	0.00000000	0.00000000	0.00000000	1.56203963	0.00000000	969.15098168
2E-F5	444,768,000.00	2.30863 %	971.61640799	1.99386914	0.00000000	0.00000000	0.00000000	0.00000000	1.99386914	0.00000000	969.15098168
2X-1	0.00	1.70000 %	471.61640799	0.71266481	0.00000000	0.00000000	0.00000000	0.00000000	0.71266481	0.00000000	469.15098168
2X-2	0.00	1.30000 %	471.61640799	0.54497896	0.00000000	0.00000000	0.00000000	0.00000000	0.54497896	0.00000000	469.15098168
2X-3	0.00	0.90000 %	471.61640799	0.37729313	0.00000000	0.00000000	0.00000000	0.00000000	0.37729313	0.00000000	469.15098168
2X-4	0.00	0.50000 %	471.61640799	0.20960730	0.00000000	0.00000000	0.00000000	0.00000000	0.20960730	0.00000000	469.15098168
2Y-1	0.00	1.70000 %	971.61640799	1.46822035	0.00000000	0.00000000	0.00000000	0.00000000	1.46822035	0.00000000	969.15098168
2Y-2	0.00	1.30000 %	971.61640799	1.12275674	0.00000000	0.00000000	0.00000000	0.00000000	1.12275674	0.00000000	969.15098168
2Y-3	0.00	0.90000 %	971.61640799	0.77729313	0.00000000	0.00000000	0.00000000	0.00000000	0.77729313	0.00000000	969.15098168
2Y-4	0.00	0.50000 %	971.61640799	0.43182952	0.00000000	0.00000000	0.00000000	0.00000000	0.43182952	0.00000000	969.15098168

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,288,297.25
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	315,875.66
Gains & Subsequent Recoveries (Realized Losses)	(49,991.32)
Total Deposits	2,554,181.59
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,535,014.93
Total Withdrawals (Pool Distribution Amount)	2,554,181.59
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	574,718,245.00
Total Principal Reduction Cumulative	15,747,543,219.53
Scheduled Principal Current	17,519,128.91
Scheduled Principal Cumulative	1,254,903,544.98
Unscheduled Principal Current	557,149,124.77
Unscheduled Principal Cumulative	14,492,536,001.70
Senior Reduction Amount	573,513,993.48
Subordinate Reduction Amount	1,154,260.20
Calculated Tranche Write-down Amount	49,991.32
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	49,661.68
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	57586
Period Reference Pool Removal Loan Count	2431
Period Ending Loan Count	55155
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	10,753,140,673.40
Period PIF Loan Count Current	2425
PIF Loan Count Cumulative	56744
Period PIF Loan UPB Current	553,075,005.83
PIF Loan UPB Cumulative	14,190,486,801.44
Period Partial Prepayment Amount	4,273,866.46
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	146
Repurchase Prior Credit Event UPB Curr	315,875.66
Repurchase Prior Credit Event UPB Cum	27,430,345.64
Credit Event Amount Current	1,015,243.50
Credit Event Amount Cumulative	18,348,063.99
Total Active Modified Loan Count	470
Total Active Modified Loan UPB	108,560,724.79
Libor Rate	0.108630%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.411429%
Subordinate Percentage	6.588571%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.500000 %	6.590000 %	6.930000 %
2M-1	0.00	0.00	3.750000 %	6.590000 %	6.930000 %
2M-1H	0.00	0.00	3.750000 %	6.590000 %	6.930000 %
2M-2A	0.00	0.00	2.870000 %	6.590000 %	6.930000 %
2M-2B	0.00	0.00	1.980000 %	4.640000 %	4.890000 %
2M-2C	0.00	0.00	1.100000 %	2.570000 %	2.710000 %
2M-2	0.00	0.00	1.100000 %	2.570000 %	2.710000 %
2M-2H	0.00	0.00	1.100000 %	2.570000 %	2.710000 %
2B-1	0.00	0.00	0.500000 %	1.170000 %	1.230000 %
2B-1H	0.00	0.00	0.500000 %	1.170000 %	1.230000 %
2B-2H	49,991.32	0.00	0.000000 %	0.000000 %	0.000000 %

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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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	805	160,765,871.11	1.459523 %	1.495060 %
60 Days	300	59,891,202.65	0.543922 %	0.556965 %
90 Days	268	51,693,212.45	0.485903 %	0.480727 %
120 Days	206	41,452,762.71	0.373493 %	0.385494 %
150 Days	182	39,095,075.50	0.329979 %	0.363569 %
180+ Days	2210	522,819,049.25	4.006890 %	4.862013 %
Totals	3971	875,717,173.67	7.199710 %	8.143827 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	329	79,407,799.77	49,661.68	0.062540

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214675	224,456.03	280.57	0.125000
Summary	0090214689	365,079.85	31.34	0.008584
Summary	0090215097	146,217.97	163.45	0.111785
Summary	0090215245	103,780.24	47.63	0.045895
Summary	0090215258	250,402.89	234.75	0.093749
Summary	0090215621	407,533.26	382.06	0.093749
Summary	0090215630	340,481.68	157.82	0.046352
Summary	0090215758	255,358.40	186.20	0.072917
Summary	0090215876	307,487.30	256.24	0.083334
Summary	0090216229	123,690.55	34.49	0.027884
Summary	0090216868	217,771.33	156.98	0.072085
Summary	0090216889	138,092.94	89.17	0.064572
Summary	0090217648	239,147.10	166.44	0.069597
Summary	0090217688	254,111.19	113.98	0.044854
Summary	0090218530	110,987.66	41.87	0.037725
Summary	0090219293	187,176.20	272.97	0.145836
Summary	0090219521	110,255.09	47.78	0.043336
Summary	0090219840	197,753.99	144.20	0.072919
Summary	0090220107	118,824.38	61.89	0.052085
Summary	0090220894	388,581.74	161.56	0.041577
Summary	0090221111	438,990.12	140.74	0.032060
Summary	0090221174	136,846.17	89.80	0.065621
Summary	0090221279	243,039.01	111.99	0.046079
Summary	0090221697	309,292.77	161.09	0.052083
Summary	0090222200	146,245.90	82.51	0.056419

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090222415	131,680.89	85.99	0.065302
Summary	0090222872	203,179.08	28.13	0.013845
Summary	0090223201	350,602.85	474.77	0.135415
Summary	0090223213	173,118.02	44.26	0.025566
Summary	0090223681	186,603.47	49.62	0.026591
Summary	0090223694	112,258.99	116.94	0.104170
Summary	0090223903	75,322.78	62.77	0.083335
Summary	0090225861	190,942.18	16.12	0.008442
Summary	0090225884	38,007.79	62.28	0.163861
Summary	0090226109	58,063.85	18.07	0.031121
Summary	0090226180	314,009.78	183.39	0.058403
Summary	0090226539	235,594.93	269.95	0.114582
Summary	0090226843	244,519.83	331.12	0.135416
Summary	0090227067	144,163.74	105.12	0.072917
Summary	0090228235	156,214.80	109.31	0.069974
Summary	0090228658	237,706.63	148.57	0.062501
Summary	0090228868	613,113.57	619.61	0.101060
Summary	0090228929	339,174.62	177.19	0.052242
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	0090230855	269,982.92	35.26	0.013060
Summary	0090230864	185,546.19	81.99	0.044188
Summary	0090230911	257,517.91	43.04	0.016713
Summary	0090231111	113,865.33	27.69	0.024318
Summary	0090231384	225,599.62	150.72	0.066809
Summary	0090231415	100,612.85	104.81	0.104172
Summary	0090231859	120,403.98	100.34	0.083336
Summary	0090232082	234,125.72	207.21	0.088504
Summary	0090232111	160,468.13	104.80	0.065309
Summary	0090232180	174,232.54	45.08	0.025873
Summary	0090233039	156,057.43	74.79	0.047925
Summary	0090234185	114,061.78	25.71	0.022540

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090234671	215,434.78	108.27	0.050257
Summary	0090234879	138,644.51	129.98	0.093751
Summary	0090236080	392,311.92	405.39	0.103334
Summary	0090236659	176,784.92	66.87	0.037826
Summary	0090236719	188,510.92	81.47	0.043218
Summary	0090237593	542,301.45	764.85	0.141038
Summary	0090237769	409,856.96	230.86	0.056327
Summary	0090237942	373,820.84	428.34	0.114584
Summary	0090238145	141,039.49	190.99	0.135416
Summary	0090238371	137,423.25	128.83	0.093747
Summary	0090238794	177,393.25	166.31	0.093752
Summary	0090239065	366,519.20	267.25	0.072916
Summary	0090239193	197,005.89	102.61	0.052085
Summary	0090239270	270,937.85	197.56	0.072917
Summary	0090239356	157,611.21	49.52	0.031419
Summary	0090239554	219,207.48	182.67	0.083332
Summary	0090239739	134,337.12	21.21	0.015789
Summary	0090240191	293,784.96	275.04	0.093619
Summary	0090242469	166,886.67	243.38	0.145835
Summary	0090242560	79,492.41	99.37	0.125006
Summary	0090243681	236,929.67	148.08	0.062500
Summary	0090243837	199,561.35	56.98	0.028553
Summary	0090244155	132,878.82	61.77	0.046486
Summary	0090245010	185,289.39	118.52	0.063965
Summary	0090245849	156,206.87	71.85	0.045997
Summary	0090246465	328,332.51	79.45	0.024198
Summary	0090246493	101,001.40	73.65	0.072920
Summary	0090246602	100,036.51	32.64	0.032628
Summary	0090246711	256,780.07	294.23	0.114584
Summary	0090246796	269,272.39	90.38	0.033565
Summary	0090247207	310,019.77	302.52	0.097581
Summary	0090247417	387,981.86	242.49	0.062500
Summary	0090248695	269,399.50	34.18	0.012687
Summary	0090248866	398,135.23	147.99	0.037171

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Apr-2021
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090248974	244,423.79	84.42	0.034538
Summary	0090248991	279,407.95	174.63	0.062500
Summary	0090249593	433,006.80	360.84	0.083334
Summary	0090250534	464,043.80	361.57	0.077917
Summary	0090251184	82,687.69	17.94	0.021696
Summary	0090251648	361,930.71	84.40	0.023319
Summary	0090251673	246,368.31	76.11	0.030893
Summary	0090251894	79,433.54	25.72	0.032379
Summary	0090252060	316,837.19	156.27	0.049322
Summary	0090252563	106,286.47	31.12	0.029279
Summary	0090252668	250,039.30	208.37	0.083335
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	355,747.60	67.88	0.019081
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253311	245,863.90	72.74	0.029585
Summary	0090253319	243,539.65	202.95	0.083333
Summary	0090253445	404,176.03	221.59	0.054825
Summary	0090253580	167,057.80	156.62	0.093752
Summary	0090254179	107,008.46	36.20	0.033829
Summary	0090254831	205,115.18	157.53	0.076801
Summary	0090254914	354,728.62	147.80	0.041666
Summary	0090256109	167,387.23	91.86	0.054879
Summary	0090256639	175,188.75	44.93	0.025647
Summary	0090257345	189,176.51	21.87	0.011561
Summary	0090258756	165,566.36	70.86	0.042799
Summary	0090260003	145,009.97	55.50	0.038273
Summary	0090260518	271,826.39	148.66	0.054689
Summary	0090260643	324,599.06	507.19	0.156251
Summary	0090261619	270,783.43	172.24	0.063608
Summary	0090261628	117,278.95	122.17	0.104170
Summary	0090261935	530,344.82	191.21	0.036054
Summary	0090263502	353,656.69	184.20	0.052084
Summary	0090263509	385,924.55	27.12	0.007027
Summary	0090264027	145,140.52	110.28	0.075982

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090264155	233,668.11	142.24	0.060873
Summary	0090264295	317,160.03	130.54	0.041159
Summary	0090264444	54,939.27	41.45	0.075447
Summary	0090264923	411,359.84	238.54	0.057988
Summary	0090264999	146,212.33	69.88	0.047794
Summary	0090265201	432,679.30	169.75	0.039232
Summary	0090265232	115,058.69	158.77	0.137990
Summary	0090265315	356,699.71	115.12	0.032274
Summary	0090265562	107,707.57	91.16	0.084637
Summary	0090266521	121,938.99	49.62	0.040692
Summary	0090266766	279,802.83	132.84	0.047476
Summary	0090266806	383,131.69	275.89	0.072009
Summary	0090267275	68,603.97	71.46	0.104163
Summary	0090267382	85,021.10	88.56	0.104162
Summary	0090267405	450,365.61	56.64	0.012576
Summary	0090267523	302,229.06	197.34	0.065295
Summary	0090267845	266,569.81	194.37	0.072915
Summary	0090268101	193,610.16	50.14	0.025897
Summary	0090268935	264,368.21	75.84	0.028687
Summary	0090269392	362,338.51	150.97	0.041665
Summary	0090269405	205,027.98	83.84	0.040892
Summary	0090269446	322,346.27	142.22	0.044120
Summary	0090269494	234,023.80	95.19	0.040675
Summary	0090269823	353,549.80	107.11	0.030296
Summary	0090270029	133,433.26	51.81	0.038828
Summary	0090270236	345,456.24	251.90	0.072918
Summary	0090270858	172,240.46	96.25	0.055881
Summary	0090271375	146,125.70	38.16	0.026115
Summary	0090271653	227,994.97	332.49	0.145832
Summary	0090271682	323,464.20	202.17	0.062502
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090272294	169,979.04	123.94	0.072915
Summary	0090272395	126,293.46	144.71	0.114582
Summary	0090272970	212,265.94	127.80	0.060207

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090273750	136,496.57	79.20	0.058023
Summary	0090273796	387,630.78	37.48	0.009669
Summary	0090273804	346,020.13	201.54	0.058245
Summary	0090273888	143,296.90	134.34	0.093749
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	366,259.38	251.06	0.068547
Summary	0090275969	243,281.76	177.39	0.072915
Summary	0090276734	429,137.83	230.57	0.053729
Summary	0090276795	268,018.19	27.92	0.010417
Summary	0090277433	242,806.37	132.25	0.054467
Summary	0090277855	148,948.64	201.70	0.135416
Summary	0090279076	142,214.14	58.39	0.041058
Summary	0090282209	159,887.12	216.51	0.135414
Summary	0090282412	170,245.74	83.71	0.049170
Summary	0090282503	170,342.51	247.05	0.145031
Summary	0090283042	165,920.66	136.03	0.081985
Summary	0090283190	298,666.70	124.99	0.041849
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284152	166,478.80	121.39	0.072916
Summary	0090284993	218,622.81	234.12	0.107089
Summary	0090285447	217,583.46	217.52	0.099971
Summary	0090285487	244,693.89	33.54	0.013707
Summary	0090285580	299,581.85	280.86	0.093751
Summary	0090286161	263,501.65	247.03	0.093749
Summary	0090287025	334,000.90	109.33	0.032733
Summary	0090287503	429,659.42	362.85	0.084451
Summary	0090287740	260,833.26	217.36	0.083333
Summary	0090287857	133,636.07	89.91	0.067280
Summary	0090288511	418,575.52	250.73	0.059901
Summary	0090289175	110,840.26	28.67	0.025866
Summary	0090290043	246,800.04	85.56	0.034668
Summary	0090290801	72,932.60	11.27	0.015453

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090292404	252,938.34	32.14	0.012707
Summary	0090292495	309,277.57	179.62	0.058077
Summary	0090292586	369,522.42	164.36	0.044479
Summary	0090293071	96,013.50	33.78	0.035183
Summary	0090293218	217,792.88	181.49	0.083331
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293601	156,628.02	80.24	0.051230
Summary	0090293763	119,828.71	42.67	0.035609
Summary	0090293936	124,994.99	130.20	0.104164
Summary	0090293981	205,421.63	57.46	0.027972
Summary	0090293994	334,697.22	348.64	0.104166
Summary	0090296101	261,581.74	136.24	0.052083
Summary	0090296711	123,484.23	59.93	0.048533
Summary	0090296755	168,731.77	59.15	0.035056
Summary	0090296944	195,115.22	210.28	0.107772
Summary	0090297649	292,065.06	105.92	0.036266
Summary	0090298094	141,788.33	132.93	0.093752
Summary	0090299105	257,011.00	321.26	0.124999
Summary	0090299629	362,131.20	256.51	0.070833
Summary	0090300736	172,969.04	163.40	0.094468
Summary	0090301066	212,310.05	243.27	0.114582
Summary	0090301350	409,287.35	134.33	0.032820
Summary	0090301675	513,383.03	226.49	0.044117
Summary	0090301913	198,001.87	128.51	0.064903
Summary	0090302103	447,533.76	372.94	0.083332
Summary	0090302203	422,016.37	276.96	0.065628
Summary	0090303136	277,675.99	115.70	0.041667
Summary	0090303296	141,129.59	103.46	0.073309
Summary	0090304297	392,987.02	286.55	0.072916
Summary	0090304397	212,509.14	100.89	0.047476
Summary	0090304624	259,951.72	102.61	0.039473
Summary	0090305900	341,735.85	586.25	0.171551
Summary	0090306413	294,961.49	160.17	0.054302
Summary	0090306673	76,457.23	60.51	0.079142

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090307068	130,541.11	80.62	0.061758
Summary	0090307127	313,675.09	77.31	0.024647
Summary	0090307432	423,076.82	352.56	0.083332
Summary	0090308673	366,160.71	305.13	0.083332
Summary	0090308919	85,620.82	14.44	0.016865
Summary	0090309123	258,627.23	404.11	0.156252
Summary	0090309137	139,334.58	109.80	0.078803
Summary	0090309325	88,049.12	47.56	0.054015
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	204,909.23	60.69	0.029618
Summary	0090310395	449,891.49	337.94	0.075116
Summary	0090310460	443,031.33	244.00	0.055075
Summary	0090310523	275,300.97	86.46	0.031406
Summary	0090311336	126,380.53	92.15	0.072915
Summary	0090312149	174,088.13	90.67	0.052083
Summary	0090312287	329,836.43	240.51	0.072918
Summary	0090312432	199,154.78	186.71	0.093751
Summary	0090313130	136,338.24	127.82	0.093752
Summary	0090313287	241,413.54	80.21	0.033225
Summary	0090314555	256,777.61	109.51	0.042648
Summary	0090314562	345,261.30	135.79	0.039330
Summary	0090314570	292,365.26	90.09	0.030814
Summary	0090314807	400,195.76	196.21	0.049029
Summary	0090315601	294,718.01	91.18	0.030938
Summary	0090316014	203,063.77	125.02	0.061567
Summary	0090317144	136,926.00	110.35	0.080591
Summary	0090317213	341,687.37	41.34	0.012099
Summary	0090319573	148,818.97	42.50	0.028558
Summary	0090320316	410,071.66	5.21	0.001271
Summary	0090320366	323,408.46	235.82	0.072917
Summary	0090320451	101,724.79	74.17	0.072912
Summary	0090320611	396,128.69	204.79	0.051698
Summary	0090321188	190,192.55	53.24	0.027993
Summary	0090321199	102,499.42	48.39	0.047210

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090321364	173,001.64	162.19	0.093751
Summary	0090321913	123,703.20	48.96	0.039579
Summary	0090322162	337,746.60	281.46	0.083335
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	399,638.48	582.81	0.145834
Summary	0090322616	122,197.47	39.01	0.031924
Summary	0090322690	201,408.44	148.87	0.073914
Summary	0090322845	229,999.56	159.31	0.069265
Summary	0090323507	88,952.70	158.01	0.177634
Summary	0090323608	257,988.20	295.61	0.114583
Summary	0090324365	208,280.19	177.91	0.085419
Summary	0090324420	153,682.19	52.17	0.033947
Summary	0090324649	239,713.56	305.65	0.127506
Summary	0090325321	410,034.28	193.05	0.047081
Summary	0090326514	282,551.22	57.47	0.020340
Summary	0090326719	105,749.27	60.29	0.057012
Summary	0090326972	271,244.91	226.04	0.083334
Summary	0090327204	289,121.94	161.61	0.055897
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	381,608.60	187.46	0.049124
Summary	0090328654	156,027.07	21.92	0.014049
Summary	0090329052	225,268.55	164.26	0.072917
Summary	0090329608	132,007.25	107.16	0.081177
Summary	0090330293	232,792.71	58.94	0.025319
Summary	0090331177	319,965.07	256.96	0.080309
Summary	0090331206	155,177.43	93.24	0.060086
Summary	0090331959	355,375.59	333.16	0.093749
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333220	317,559.77	114.72	0.036125
Summary	0090334523	132,869.82	61.45	0.046248
Summary	0090334645	373,373.55	466.72	0.125001
Summary	0090335262	415,692.75	173.10	0.041641
Summary	0090335339	166,547.53	29.10	0.017472
Summary	0090335725	159,476.52	42.37	0.026568

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090336343	165,542.45	206.93	0.125001
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	426,966.48	116.15	0.027204
Summary	0090338343	306,707.38	191.69	0.062499
Summary	0090338629	309,931.64	116.83	0.037695
Summary	0090338852	187,986.55	68.77	0.036582
Summary	0090339026	111,835.89	151.44	0.135413
Summary	0090339222	252,073.15	30.05	0.011921
Summary	0090339280	453,254.10	566.57	0.125001
Summary	0090339465	275,058.01	257.87	0.093751
Summary	0090339862	174,529.38	45.76	0.026219
Summary	0090340023	324,916.92	203.07	0.062499
Summary	0090340182	439,702.36	229.01	0.052083
Summary	0090340553	78,078.82	32.05	0.041048
Summary	0090340620	131,075.07	37.06	0.028274
Summary	0090341593	243,784.40	358.88	0.147212
Summary	0090341617	221,885.30	94.44	0.042563
Summary	0090341740	254,184.39	111.42	0.043834
Summary	0090342442	71,164.91	59.30	0.083328
Summary	0090343181	83,668.26	69.72	0.083329
Summary	0090343195	108,391.54	67.74	0.062496
Summary	0090344632	426,632.02	222.20	0.052082
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345369	207,912.85	108.46	0.052166
Summary	0090345446	169,175.18	47.44	0.028042
Summary	0090345572	97,810.07	77.67	0.079409
Summary	0090345856	83,555.13	60.93	0.072922
Summary	0090346396	94,171.10	62.33	0.066188
Summary	0090347418	385,078.40	89.86	0.023336
Summary	0090347462	445,995.34	473.39	0.106142

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	1,015,243.50	101,417.08	9.989

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090221761	97,927.92	63,519.90	64.864
0090226122	397,978.52	(6,862.05)	(1.724)
0090240665	160,094.01	(15,759.64)	(9.844)
0090245925	230,035.10	41,190.38	17.906
0090257761	129,207.95	19,328.49	14.959

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
10	2,332,092.62	(51,425.76)	(45,942.37)	(1.970)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090219607	218,553.36	9.00	(27,660.04)	(12.656)
0090244178	174,815.22	93.00	2,543.77	1.455
0090250985	131,908.00	9.00	28,692.38	21.752
0090251152	236,166.62	(111.15)	(4,430.77)	(1.876)
0090251628	82,366.19	38.00	2,207.30	2.680
0090263130	196,445.47	80.00	4,107.25	2.091
0090286060	374,007.53	(56,234.79)	(1,891.45)	(0.506)
0090306620	73,323.25	2.22	6,800.91	9.275
0090318216	685,946.83	4,684.50	(16,560.30)	(2.414)
0090342600	158,560.15	4.46	(39,751.42)	(25.070)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
88	18,348,063.99	103,672.86	0.565

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	(27,660.04)	(12.656)
0090220111	283,197.98	10,740.53	3.793
0090221761	97,927.92	63,519.90	64.864
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
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	1,762.45	0.393
0090240665	160,094.01	(15,759.64)	(9.844)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090245076	129,135.09	15.95	0.012
0090245925	230,035.10	41,190.38	17.906
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	(8,905.03)	(10.651)
0090250263	206,335.18	897.78	0.435
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,430.77)	(1.876)
0090251628	82,366.19	2,207.30	2.680
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)
0090263130	196,445.47	4,107.25	2.091
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	901.09	1.444
0090281475	69,794.15	9,290.27	13.311
0090281765	84,815.28	12,352.86	14.564
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	(1,891.45)	(0.506)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Apr-2021
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0090294461	199,430.03	7,135.76	3.578
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	6,897.08	1.968
0090301438	231,559.41	(2,017.02)	(0.871)
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)
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)
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)

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090334031	174,464.39	(41,430.84)	(23.747)
0090338662	118,749.96	1,916.78	1.614
0090342600	158,560.15	(39,751.42)	(25.070)
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)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 26-Apr-2021
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	15	3,347,336.12	49,991.32	0.000 %	0	0.00	0.00	0.000 %	15	3,347,336.12	49,991.32	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	0090219607	223,000.00	4.875 %	AZ	97.00	360	218,553.36	07/31/2020	9.00	(27,660.04)
Summary	0090221761	100,000.00	4.625 %	IL	97.00	360	97,927.92	03/31/2021	63,519.90	63,519.90
Summary	0090226122	391,000.00	3.875 %	FL	95.00	360	397,978.52	03/31/2021	(6,862.05)	(6,862.05)
Summary	0090240665	165,000.00	4.250 %	VA	97.00	360	160,094.01	03/31/2021	(15,759.64)	(15,759.64)
Summary	0090244178	181,000.00	4.125 %	MD	97.00	360	174,815.22	12/31/2020	93.00	2,543.77
Summary	0090245925	237,000.00	4.125 %	MN	95.00	360	230,035.10	03/31/2021	41,190.38	41,190.38
Summary	0090250985	138,000.00	3.875 %	WY	93.00	360	131,908.00	01/31/2021	9.00	28,692.38
Summary	0090251152	243,000.00	4.125 %	WA	97.00	360	236,166.62	03/31/2020	(111.15)	(4,430.77)
Summary	0090251628	85,000.00	4.250 %	VA	81.00	360	82,366.19	06/30/2020	38.00	2,207.30
Summary	0090257761	131,000.00	4.500 %	FL	95.00	360	129,207.95	03/31/2021	19,328.49	19,328.49
Summary	0090263130	200,000.00	5.250 %	AZ	95.00	360	196,445.47	11/30/2020	80.00	4,107.25
Summary	0090286060	382,000.00	5.125 %	WA	95.00	360	374,007.53	10/31/2020	(56,234.79)	(1,891.45)
Summary	0090306620	76,000.00	4.125 %	OH	95.00	360	73,323.25	12/31/2020	2.22	6,800.91
Summary	0090318216	721,000.00	4.250 %	HI	94.00	360	685,946.83	11/30/2020	4,684.50	(16,560.30)
Summary	0090342600	161,000.00	4.375 %	CA	97.00	360	158,560.15	01/31/2021	4.46	(39,751.42)

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



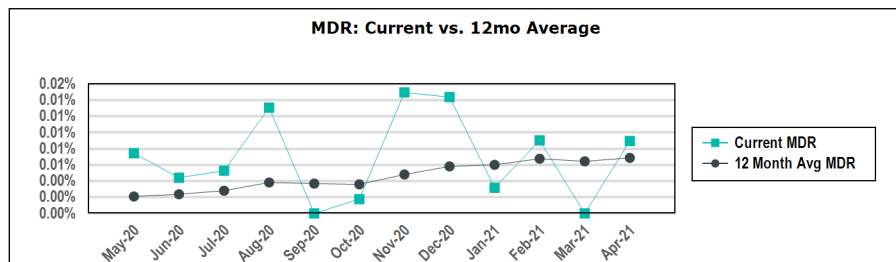
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Realized Loss Report - Collateral

Summary

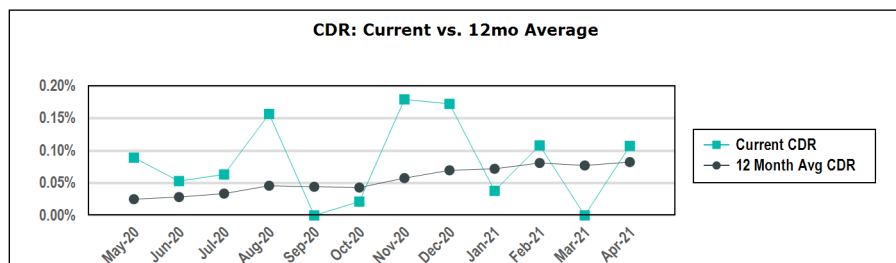
MDR

Current Month 0.009 %
3 Month Average 0.006 %
12 Month Average 0.007 %



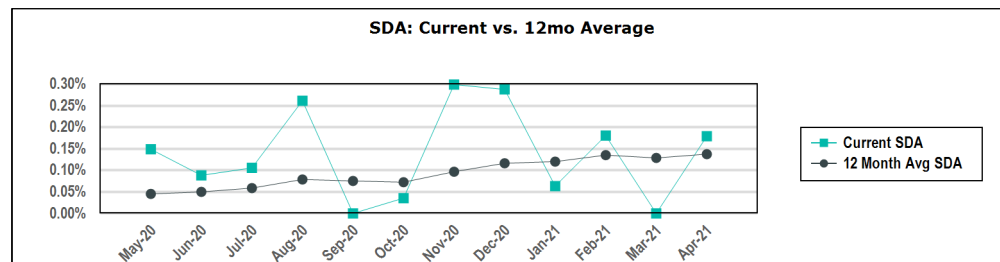
CDR

Current Month 0.107 %
3 Month Average 0.072 %
12 Month Average 0.082 %



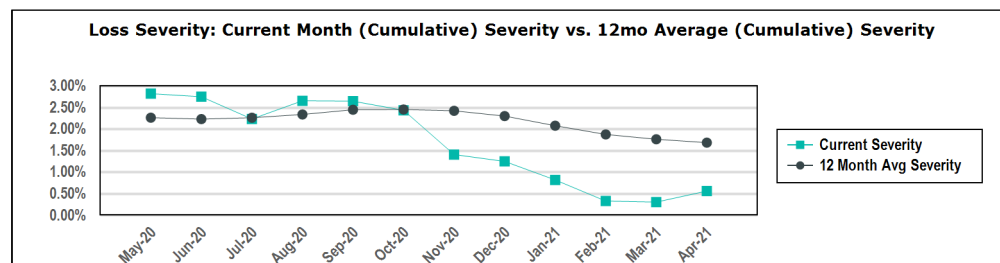
SDA

Current Month 0.179 %
3 Month Average 0.120 %
12 Month Average 0.137 %



Loss Severity

Current Month (Cumulative) 0.565 %
3 Month Average (Cumulative) 0.403 %
12 Month Average (Cumulative) 1.689 %



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Summary

SMM

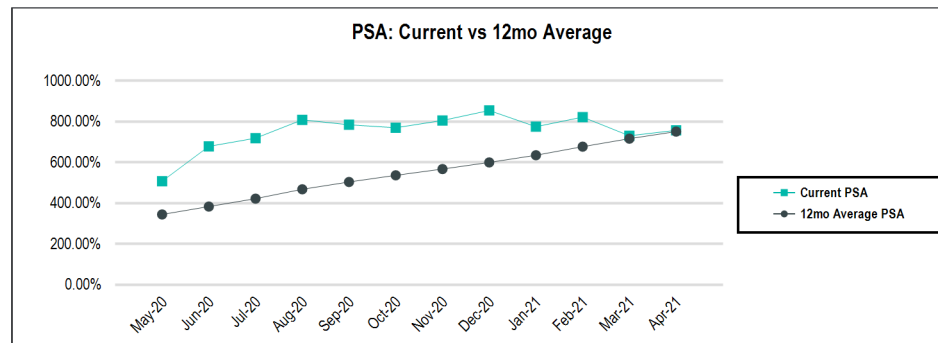
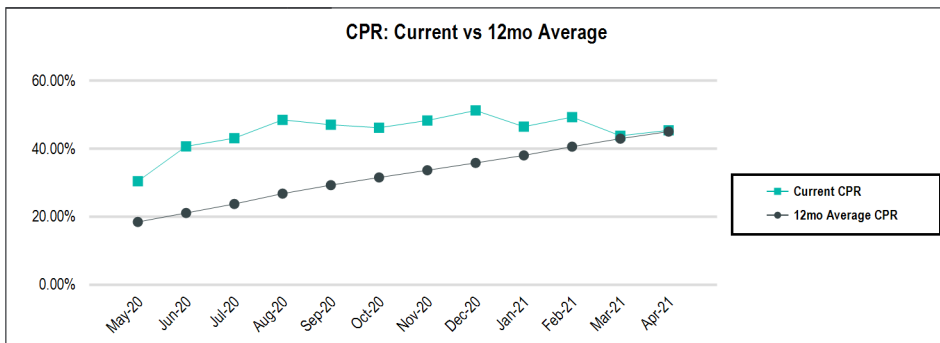
Current Month	4.926 %
3 Month Average	5.045 %
12 Month Average	4.902 %

CPR

Current Month	45.460 %
3 Month Average	46.223 %
12 Month Average	45.087 %

PSA

Current Month	757.665 %
3 Month Average	770.387 %
12 Month Average	751.446 %



Calculation Methodology:

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

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

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

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

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Credit-Linked Notes

Series 2018-C02



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Substitutions

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

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0090262512	315,875.66	0.00	0.000 %	315,875.66
Total	315,875.66	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
146	27,430,345.64

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Supplemental Reporting

Accrual Period

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

Business Day

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

Closing Date

March 14, 2018