

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:47 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		05/24/2024	0.00000 %	4,318,604,719.39	0.00	32,417,861.59	0.00	4,286,186,857.80	32,417,861.59	0.00
2M-1	30711XC28	05/24/2024	6.09450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/24/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	05/24/2024	7.64450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		05/24/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	05/24/2024	7.64450 %	1,765,478.63	12,371.52	327,729.13	0.00	1,437,749.50	340,100.65	0.00
2M-BH		05/24/2024	0.00000 %	19,999,626.67	0.00	3,712,568.46	0.00	16,287,058.21	3,712,568.46	0.00
2M-2C	30711XC77	05/24/2024	7.64450 %	18,988,182.33	133,058.90	0.00	0.00	18,988,182.33	133,058.90	0.00
2M-CH		05/24/2024	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	05/24/2024	7.64450 %	20,753,660.96	145,430.41	327,729.13	0.00	20,425,931.83	473,159.54	0.00
2M-2H		05/24/2024	0.00000 %	235,100,818.34	0.00	3,712,568.46	0.00	231,388,249.88	3,712,568.46	0.00
2B-1	30711XC44	05/24/2024	9.44450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		05/24/2024	0.00000 %	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		05/24/2024	0.00000 %	130,632,229.65	0.00	0.00	130,629.45	130,501,600.20	0.00	2,001,820.80
2A-I1	30711XC93	05/24/2024	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	05/24/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	05/24/2024	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	05/24/2024	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	05/24/2024	1.70000 %	0.00	2,751.20	0.00	0.00	0.00	2,751.20	0.00
2B-I2	30711XE34	05/24/2024	1.30000 %	0.00	2,103.86	0.00	0.00	0.00	2,103.86	0.00
2B-I3	30711XE59	05/24/2024	0.90000 %	0.00	1,456.52	0.00	0.00	0.00	1,456.52	0.00
2B-I4	30711XH98	05/24/2024	0.50000 %	0.00	809.18	0.00	0.00	0.00	809.18	0.00
2C-I1	30711XE83	05/24/2024	1.70000 %	0.00	29,589.92	0.00	0.00	0.00	29,589.92	0.00
2C-I2	30711XF25	05/24/2024	1.30000 %	0.00	22,627.58	0.00	0.00	0.00	22,627.58	0.00
2C-I3	30711XF41	05/24/2024	0.90000 %	0.00	15,665.25	0.00	0.00	0.00	15,665.25	0.00
2C-I4	30711XF66	05/24/2024	0.50000 %	0.00	8,702.92	0.00	0.00	0.00	8,702.92	0.00
2E-A1	30711XC85	05/24/2024	5.94450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	05/24/2024	6.34450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	05/24/2024	6.74450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	05/24/2024	7.14450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	05/24/2024	5.94450 %	1,765,478.63	9,620.31	327,729.13	0.00	1,437,749.50	337,349.44	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
02-May-2024 1:51:47 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	05/24/2024	6.34450 %	1,765,478.63	10,267.66	327,729.13	0.00	1,437,749.50	337,996.79	0.00
2E-B3	30711XE42	05/24/2024	6.74450 %	1,765,478.63	10,915.00	327,729.13	0.00	1,437,749.50	338,644.13	0.00
2E-B4	30711XE67	05/24/2024	7.14450 %	1,765,478.63	11,562.34	327,729.13	0.00	1,437,749.50	339,291.47	0.00
2E-C1	30711XE75	05/24/2024	5.94450 %	18,988,182.33	103,468.98	0.00	0.00	18,988,182.33	103,468.98	0.00
2E-C2	30711XE91	05/24/2024	6.34450 %	18,988,182.33	110,431.31	0.00	0.00	18,988,182.33	110,431.31	0.00
2E-C3	30711XF33	05/24/2024	6.74450 %	18,988,182.33	117,393.65	0.00	0.00	18,988,182.33	117,393.65	0.00
2E-C4	30711XF58	05/24/2024	7.14450 %	18,988,182.33	124,355.98	0.00	0.00	18,988,182.33	124,355.98	0.00
2E-D1	30711XF74	05/24/2024	5.94450 %	1,765,478.63	9,620.31	327,729.13	0.00	1,437,749.50	337,349.44	0.00
2E-D2	30711XF82	05/24/2024	6.34450 %	1,765,478.63	10,267.66	327,729.13	0.00	1,437,749.50	337,996.79	0.00
2E-D3	30711XF90	05/24/2024	6.74450 %	1,765,478.63	10,915.00	327,729.13	0.00	1,437,749.50	338,644.13	0.00
2E-D4	30711XG24	05/24/2024	7.14450 %	1,765,478.63	11,562.34	327,729.13	0.00	1,437,749.50	339,291.47	0.00
2E-D5	30711XG32	05/24/2024	7.64450 %	1,765,478.63	12,371.52	327,729.13	0.00	1,437,749.50	340,100.65	0.00
2E-F1	30711XG40	05/24/2024	5.94450 %	20,753,660.96	113,089.29	327,729.13	0.00	20,425,931.83	440,818.42	0.00
2E-F2	30711XG57	05/24/2024	6.34450 %	20,753,660.96	120,698.97	327,729.13	0.00	20,425,931.83	448,428.10	0.00
2E-F3	30711XG65	05/24/2024	6.74450 %	20,753,660.96	128,308.64	327,729.13	0.00	20,425,931.83	456,037.77	0.00
2E-F4	30711XG73	05/24/2024	7.14450 %	20,753,660.96	135,918.32	327,729.13	0.00	20,425,931.83	463,647.45	0.00
2E-F5	30711XG81	05/24/2024	7.64450 %	20,753,660.96	145,430.41	327,729.13	0.00	20,425,931.83	473,159.54	0.00
2X-1	30711XG99	05/24/2024	1.70000 %	0.00	2,751.20	0.00	0.00	0.00	2,751.20	0.00
2X-2	30711XH23	05/24/2024	1.30000 %	0.00	2,103.86	0.00	0.00	0.00	2,103.86	0.00
2X-3	30711XH31	05/24/2024	0.90000 %	0.00	1,456.52	0.00	0.00	0.00	1,456.52	0.00
2X-4	30711XH49	05/24/2024	0.50000 %	0.00	809.18	0.00	0.00	0.00	809.18	0.00
2Y-1	30711XH56	05/24/2024	1.70000 %	0.00	32,341.12	0.00	0.00	0.00	32,341.12	0.00
2Y-2	30711XH64	05/24/2024	1.30000 %	0.00	24,731.45	0.00	0.00	0.00	24,731.45	0.00
2Y-3	30711XH72	05/24/2024	0.90000 %	0.00	17,121.77	0.00	0.00	0.00	17,121.77	0.00
2Y-4	30711XH80	05/24/2024	0.50000 %	0.00	9,512.09	0.00	0.00	0.00	9,512.09	0.00
Totals				5,315,560,352.43	1,661,592.14	45,086,664.59	130,629.45	5,270,343,058.39	46,748,256.73	2,001,820.80

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
02-May-2024 1:51:47 PM

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
02-May-2024 1:51:47 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	4,318,604,719.39	9,222,407.34	23,195,454.26	0.00	0.00	32,417,861.59	4,286,186,857.80	0.16935992	32,417,861.59
2M-1	188,817,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	9,938,129.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	18,988,182.33	1,765,478.63	94,490.90	233,238.23	0.00	0.00	327,729.13	1,437,749.50	0.07571812	327,729.13
2M-BH	215,101,191.67	19,999,626.67	1,070,408.14	2,642,160.32	0.00	0.00	3,712,568.46	16,287,058.21	0.07571812	3,712,568.46
2M-2C	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2M-CH	215,101,191.67	215,101,191.67	0.00	0.00	0.00	0.00	0.00	215,101,191.67	1.00000000	0.00
2M-2	56,964,547.00	20,753,660.96	94,490.90	233,238.23	0.00	0.00	327,729.13	20,425,931.83	0.35857271	327,729.13
2M-2H	645,303,575.00	235,100,818.34	1,070,408.14	2,642,160.32	0.00	0.00	3,712,568.46	231,388,249.88	0.35857271	3,712,568.46
2B-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-1H	159,004,103.00	159,004,103.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00	1.00000000	0.00
2B-2H	132,503,421.00	130,632,229.65	0.00	0.00	0.00	130,629.45	130,629.45	130,501,600.20	0.98489231	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	18,988,182.33	1,765,478.63	94,490.90	233,238.23	0.00	0.00	327,729.13	1,437,749.50	0.07571812	327,729.13
2E-B2	18,988,182.33	1,765,478.63	94,490.90	233,238.23	0.00	0.00	327,729.13	1,437,749.50	0.07571812	327,729.13
2E-B3	18,988,182.33	1,765,478.63	94,490.90	233,238.23	0.00	0.00	327,729.13	1,437,749.50	0.07571812	327,729.13

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
02-May-2024 1:51:47 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	18,988,182.33	1,765,478.63	94,490.90	233,238.23	0.00	0.00	327,729.13	1,437,749.50	0.07571812	327,729.13
2E-C1	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C2	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C3	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C4	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-D1	37,976,364.67	1,765,478.63	94,490.90	233,238.23	0.00	0.00	327,729.13	1,437,749.50	0.03785906	327,729.13
2E-D2	37,976,364.67	1,765,478.63	94,490.90	233,238.23	0.00	0.00	327,729.13	1,437,749.50	0.03785906	327,729.13
2E-D3	37,976,364.67	1,765,478.63	94,490.90	233,238.23	0.00	0.00	327,729.13	1,437,749.50	0.03785906	327,729.13
2E-D4	37,976,364.67	1,765,478.63	94,490.90	233,238.23	0.00	0.00	327,729.13	1,437,749.50	0.03785906	327,729.13
2E-D5	37,976,364.67	1,765,478.63	94,490.90	233,238.23	0.00	0.00	327,729.13	1,437,749.50	0.03785906	327,729.13
2E-F1	37,976,364.67	20,753,660.96	94,490.90	233,238.23	0.00	0.00	327,729.13	20,425,931.83	0.53785906	327,729.13
2E-F2	37,976,364.67	20,753,660.96	94,490.90	233,238.23	0.00	0.00	327,729.13	20,425,931.83	0.53785906	327,729.13
2E-F3	37,976,364.67	20,753,660.96	94,490.90	233,238.23	0.00	0.00	327,729.13	20,425,931.83	0.53785906	327,729.13
2E-F4	37,976,364.67	20,753,660.96	94,490.90	233,238.23	0.00	0.00	327,729.13	20,425,931.83	0.53785906	327,729.13
2E-F5	37,976,364.67	20,753,660.96	94,490.90	233,238.23	0.00	0.00	327,729.13	20,425,931.83	0.53785906	327,729.13
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	27,810,573,848.66	5,315,560,352.43	12,875,078.02	32,211,586.58	0.00	130,629.45	45,217,294.04	5,270,343,058.39	0.18950861	45,086,664.59

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$610,187,453 as a result of the CAS 2018-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 2B-1/2B-1H were adjusted in the amount of \$151,053,000.00 as a result of the CAS 2018-C02 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:47 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	170.64084840	0.36440460	0.91652102	0.00000000	0.00000000	1.28092561	169.35992279	0.16935992	1.28092561
2M-1	188,817,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	92.97775845	4.97630044	12.28333634	0.00000000	0.00000000	17.25963677	75.71812167	0.07571812	17.25963677
2M-BH	215,101,191.67	92.97775858	4.97630037	12.28333651	0.00000000	0.00000000	17.25963688	75.71812171	0.07571812	17.25963688
2M-2C	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	215,101,191.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	56,964,547.00	364.32591942	1.65876681	4.09444545	0.00000000	0.00000000	5.75321226	358.57270716	0.35857271	5.75321226
2M-2H	645,303,575.00	364.32591953	1.65876679	4.09444550	0.00000000	0.00000000	5.75321229	358.57270724	0.35857271	5.75321229
2B-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	159,004,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	985.87816574	0.00000000	0.00000000	0.00000000	0.98585719	0.98585719	984.89230855	0.98489231	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	92.97775845	4.97630044	12.28333634	0.00000000	0.00000000	17.25963677	75.71812167	0.07571812	17.25963677
2E-B2	18,988,182.33	92.97775845	4.97630044	12.28333634	0.00000000	0.00000000	17.25963677	75.71812167	0.07571812	17.25963677
2E-B3	18,988,182.33	92.97775845	4.97630044	12.28333634	0.00000000	0.00000000	17.25963677	75.71812167	0.07571812	17.25963677

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:47 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	18,988,182.33	92.97775845	4.97630044	12.28333634	0.00000000	0.00000000	17.25963677	75.71812167	0.07571812	17.25963677
2E-C1	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	37,976,364.67	46.48887921	2.48815022	6.14166817	0.00000000	0.00000000	8.62981838	37.85906083	0.03785906	8.62981838
2E-D2	37,976,364.67	46.48887921	2.48815022	6.14166817	0.00000000	0.00000000	8.62981838	37.85906083	0.03785906	8.62981838
2E-D3	37,976,364.67	46.48887921	2.48815022	6.14166817	0.00000000	0.00000000	8.62981838	37.85906083	0.03785906	8.62981838
2E-D4	37,976,364.67	46.48887921	2.48815022	6.14166817	0.00000000	0.00000000	8.62981838	37.85906083	0.03785906	8.62981838
2E-D5	37,976,364.67	46.48887921	2.48815022	6.14166817	0.00000000	0.00000000	8.62981838	37.85906083	0.03785906	8.62981838
2E-F1	37,976,364.67	546.48887908	2.48815022	6.14166817	0.00000000	0.00000000	8.62981838	537.85906069	0.53785906	8.62981838
2E-F2	37,976,364.67	546.48887908	2.48815022	6.14166817	0.00000000	0.00000000	8.62981838	537.85906069	0.53785906	8.62981838
2E-F3	37,976,364.67	546.48887908	2.48815022	6.14166817	0.00000000	0.00000000	8.62981838	537.85906069	0.53785906	8.62981838
2E-F4	37,976,364.67	546.48887908	2.48815022	6.14166817	0.00000000	0.00000000	8.62981838	537.85906069	0.53785906	8.62981838
2E-F5	37,976,364.67	546.48887908	2.48815022	6.14166817	0.00000000	0.00000000	8.62981838	537.85906069	0.53785906	8.62981838
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:47 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 %	4,318,604,719.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,286,186,857.80
2M-1	N/A	N/A	6.09450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.64450 %	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	04/25/24 - 05/27/24	33	7.64450 %	1,765,478.63	12,371.52	0.00	0.00	0.00	0.00	12,371.52	0.00	1,437,749.50
2M-BH	N/A	N/A	0.00000 %	19,999,626.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16,287,058.21
2M-2C	04/25/24 - 05/27/24	33	7.64450 %	18,988,182.33	133,058.90	0.00	0.00	0.00	0.00	133,058.90	0.00	18,988,182.33
2M-CH	N/A	N/A	0.00000 %	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,101,191.67
2M-2	04/25/24 - 05/27/24	33	7.64450 %	20,753,660.96	145,430.41	0.00	0.00	0.00	0.00	145,430.41	0.00	20,425,931.83
2M-2H	N/A	N/A	0.00000 %	235,100,818.34	0.00	0.00	0.00	0.00	0.00	0.00	0.00	231,388,249.88
2B-1	N/A	N/A	9.44450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H	N/A	N/A	0.00000 %	159,004,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00
2B-2H	N/A	N/A	0.00000 %	130,632,229.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	130,501,600.20
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	04/25/24 - 05/27/24	33	1.70000 %	1,765,478.63	2,751.20	0.00	0.00	0.00	0.00	2,751.20	0.00	1,437,749.50
2B-I2	04/25/24 - 05/27/24	33	1.30000 %	1,765,478.63	2,103.86	0.00	0.00	0.00	0.00	2,103.86	0.00	1,437,749.50
2B-I3	04/25/24 - 05/27/24	33	0.90000 %	1,765,478.63	1,456.52	0.00	0.00	0.00	0.00	1,456.52	0.00	1,437,749.50
2B-I4	04/25/24 - 05/27/24	33	0.50000 %	1,765,478.63	809.18	0.00	0.00	0.00	0.00	809.18	0.00	1,437,749.50
2C-I1	04/25/24 - 05/27/24	33	1.70000 %	18,988,182.33	29,589.92	0.00	0.00	0.00	0.00	29,589.92	0.00	18,988,182.33
2C-I2	04/25/24 - 05/27/24	33	1.30000 %	18,988,182.33	22,627.58	0.00	0.00	0.00	0.00	22,627.58	0.00	18,988,182.33
2C-I3	04/25/24 - 05/27/24	33	0.90000 %	18,988,182.33	15,665.25	0.00	0.00	0.00	0.00	15,665.25	0.00	18,988,182.33
2C-I4	04/25/24 - 05/27/24	33	0.50000 %	18,988,182.33	8,702.92	0.00	0.00	0.00	0.00	8,702.92	0.00	18,988,182.33
2E-A1	N/A	N/A	5.94450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.34450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.74450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.14450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	04/25/24 - 05/27/24	33	5.94450 %	1,765,478.63	9,620.31	0.00	0.00	0.00	0.00	9,620.31	0.00	1,437,749.50
2E-B2	04/25/24 - 05/27/24	33	6.34450 %	1,765,478.63	10,267.66	0.00	0.00	0.00	0.00	10,267.66	0.00	1,437,749.50

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:47 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	04/25/24 - 05/27/24	33	6.74450 %	1,765,478.63	10,915.00	0.00	0.00	0.00	0.00	10,915.00	0.00	1,437,749.50
2E-B4	04/25/24 - 05/27/24	33	7.14450 %	1,765,478.63	11,562.34	0.00	0.00	0.00	0.00	11,562.34	0.00	1,437,749.50
2E-C1	04/25/24 - 05/27/24	33	5.94450 %	18,988,182.33	103,468.98	0.00	0.00	0.00	0.00	103,468.98	0.00	18,988,182.33
2E-C2	04/25/24 - 05/27/24	33	6.34450 %	18,988,182.33	110,431.31	0.00	0.00	0.00	0.00	110,431.31	0.00	18,988,182.33
2E-C3	04/25/24 - 05/27/24	33	6.74450 %	18,988,182.33	117,393.65	0.00	0.00	0.00	0.00	117,393.65	0.00	18,988,182.33
2E-C4	04/25/24 - 05/27/24	33	7.14450 %	18,988,182.33	124,355.98	0.00	0.00	0.00	0.00	124,355.98	0.00	18,988,182.33
2E-D1	04/25/24 - 05/27/24	33	5.94450 %	1,765,478.63	9,620.31	0.00	0.00	0.00	0.00	9,620.31	0.00	1,437,749.50
2E-D2	04/25/24 - 05/27/24	33	6.34450 %	1,765,478.63	10,267.66	0.00	0.00	0.00	0.00	10,267.66	0.00	1,437,749.50
2E-D3	04/25/24 - 05/27/24	33	6.74450 %	1,765,478.63	10,915.00	0.00	0.00	0.00	0.00	10,915.00	0.00	1,437,749.50
2E-D4	04/25/24 - 05/27/24	33	7.14450 %	1,765,478.63	11,562.34	0.00	0.00	0.00	0.00	11,562.34	0.00	1,437,749.50
2E-D5	04/25/24 - 05/27/24	33	7.64450 %	1,765,478.63	12,371.52	0.00	0.00	0.00	0.00	12,371.52	0.00	1,437,749.50
2E-F1	04/25/24 - 05/27/24	33	5.94450 %	20,753,660.96	113,089.29	0.00	0.00	0.00	0.00	113,089.29	0.00	20,425,931.83
2E-F2	04/25/24 - 05/27/24	33	6.34450 %	20,753,660.96	120,698.97	0.00	0.00	0.00	0.00	120,698.97	0.00	20,425,931.83
2E-F3	04/25/24 - 05/27/24	33	6.74450 %	20,753,660.96	128,308.64	0.00	0.00	0.00	0.00	128,308.64	0.00	20,425,931.83
2E-F4	04/25/24 - 05/27/24	33	7.14450 %	20,753,660.96	135,918.32	0.00	0.00	0.00	0.00	135,918.32	0.00	20,425,931.83
2E-F5	04/25/24 - 05/27/24	33	7.64450 %	20,753,660.96	145,430.41	0.00	0.00	0.00	0.00	145,430.41	0.00	20,425,931.83
2X-1	04/25/24 - 05/27/24	33	1.70000 %	1,765,478.63	2,751.20	0.00	0.00	0.00	0.00	2,751.20	0.00	1,437,749.50
2X-2	04/25/24 - 05/27/24	33	1.30000 %	1,765,478.63	2,103.86	0.00	0.00	0.00	0.00	2,103.86	0.00	1,437,749.50
2X-3	04/25/24 - 05/27/24	33	0.90000 %	1,765,478.63	1,456.52	0.00	0.00	0.00	0.00	1,456.52	0.00	1,437,749.50
2X-4	04/25/24 - 05/27/24	33	0.50000 %	1,765,478.63	809.18	0.00	0.00	0.00	0.00	809.18	0.00	1,437,749.50
2Y-1	04/25/24 - 05/27/24	33	1.70000 %	20,753,660.97	32,341.12	0.00	0.00	0.00	0.00	32,341.12	0.00	20,425,931.84
2Y-2	04/25/24 - 05/27/24	33	1.30000 %	20,753,660.97	24,731.45	0.00	0.00	0.00	0.00	24,731.45	0.00	20,425,931.84
2Y-3	04/25/24 - 05/27/24	33	0.90000 %	20,753,660.97	17,121.77	0.00	0.00	0.00	0.00	17,121.77	0.00	20,425,931.84
2Y-4	04/25/24 - 05/27/24	33	0.50000 %	20,753,660.97	9,512.09	0.00	0.00	0.00	0.00	9,512.09	0.00	20,425,931.84
Totals					1,661,592.14	0.00	0.00	0.00	0.00	1,661,592.14	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:47 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 %	170.64084840	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	169.35992279
2M-1	188,817,000.00	6.09450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	18,988,182.33	7.64450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	7.64450 %	92.97775845	0.65153788	0.00000000	0.00000000	0.00000000	0.00000000	0.65153788	0.00000000	75.71812167
2M-BH	215,101,191.67	0.00000 %	92.97775858	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	75.71812171
2M-2C	18,988,182.33	7.64450 %	1000.00000000	7.00745852	0.00000000	0.00000000	0.00000000	0.00000000	7.00745852	0.00000000	1000.00000000
2M-CH	215,101,191.67	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	56,964,547.00	7.64450 %	364.32591942	2.55299862	0.00000000	0.00000000	0.00000000	0.00000000	2.55299862	0.00000000	358.57270716
2M-2H	645,303,575.00	0.00000 %	364.32591953	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	358.57270724
2B-1	0.00	9.44450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	159,004,103.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	132,503,421.00	0.00000 %	985.87816574	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	984.89230855
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 %	92.97775845	0.14489012	0.00000000	0.00000000	0.00000000	0.00000000	0.14489012	0.00000000	75.71812167
2B-I2	0.00	1.30000 %	92.97775845	0.11079839	0.00000000	0.00000000	0.00000000	0.00000000	0.11079839	0.00000000	75.71812167
2B-I3	0.00	0.90000 %	92.97775845	0.07670666	0.00000000	0.00000000	0.00000000	0.00000000	0.07670666	0.00000000	75.71812167
2B-I4	0.00	0.50000 %	92.97775845	0.04261493	0.00000000	0.00000000	0.00000000	0.00000000	0.04261493	0.00000000	75.71812167
2C-I1	0.00	1.70000 %	1000.00000000	1.55833347	0.00000000	0.00000000	0.00000000	0.00000000	1.55833347	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.19166646	0.00000000	0.00000000	0.00000000	0.00000000	1.19166646	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.82499998	0.00000000	0.00000000	0.00000000	0.00000000	0.82499998	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.45833350	0.00000000	0.00000000	0.00000000	0.00000000	0.45833350	0.00000000	1000.00000000
2E-A1	18,988,182.33	5.94450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	6.34450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	6.74450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:47 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	18,988,182.33	7.14450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	5.94450 %	92.97775845	0.50664723	0.00000000	0.00000000	0.00000000	0.00000000	0.50664723	0.00000000	75.71812167
2E-B2	18,988,182.33	6.34450 %	92.97775845	0.54073949	0.00000000	0.00000000	0.00000000	0.00000000	0.54073949	0.00000000	75.71812167
2E-B3	18,988,182.33	6.74450 %	92.97775845	0.57483122	0.00000000	0.00000000	0.00000000	0.00000000	0.57483122	0.00000000	75.71812167
2E-B4	18,988,182.33	7.14450 %	92.97775845	0.60892295	0.00000000	0.00000000	0.00000000	0.00000000	0.60892295	0.00000000	75.71812167
2E-C1	18,988,182.33	5.94450 %	1000.00000000	5.44912505	0.00000000	0.00000000	0.00000000	0.00000000	5.44912505	0.00000000	1000.00000000
2E-C2	18,988,182.33	6.34450 %	1000.00000000	5.81579153	0.00000000	0.00000000	0.00000000	0.00000000	5.81579153	0.00000000	1000.00000000
2E-C3	18,988,182.33	6.74450 %	1000.00000000	6.18245854	0.00000000	0.00000000	0.00000000	0.00000000	6.18245854	0.00000000	1000.00000000
2E-C4	18,988,182.33	7.14450 %	1000.00000000	6.54912502	0.00000000	0.00000000	0.00000000	0.00000000	6.54912502	0.00000000	1000.00000000
2E-D1	37,976,364.67	5.94450 %	46.48887921	0.25332362	0.00000000	0.00000000	0.00000000	0.00000000	0.25332362	0.00000000	37.85906083
2E-D2	37,976,364.67	6.34450 %	46.48887921	0.27036974	0.00000000	0.00000000	0.00000000	0.00000000	0.27036974	0.00000000	37.85906083
2E-D3	37,976,364.67	6.74450 %	46.48887921	0.28741561	0.00000000	0.00000000	0.00000000	0.00000000	0.28741561	0.00000000	37.85906083
2E-D4	37,976,364.67	7.14450 %	46.48887921	0.30446147	0.00000000	0.00000000	0.00000000	0.00000000	0.30446147	0.00000000	37.85906083
2E-D5	37,976,364.67	7.64450 %	46.48887921	0.32576894	0.00000000	0.00000000	0.00000000	0.00000000	0.32576894	0.00000000	37.85906083
2E-F1	37,976,364.67	5.94450 %	546.48887908	2.97788614	0.00000000	0.00000000	0.00000000	0.00000000	2.97788614	0.00000000	537.85906069
2E-F2	37,976,364.67	6.34450 %	546.48887908	3.17826551	0.00000000	0.00000000	0.00000000	0.00000000	3.17826551	0.00000000	537.85906069
2E-F3	37,976,364.67	6.74450 %	546.48887908	3.37864462	0.00000000	0.00000000	0.00000000	0.00000000	3.37864462	0.00000000	537.85906069
2E-F4	37,976,364.67	7.14450 %	546.48887908	3.57902398	0.00000000	0.00000000	0.00000000	0.00000000	3.57902398	0.00000000	537.85906069
2E-F5	37,976,364.67	7.64450 %	546.48887908	3.82949793	0.00000000	0.00000000	0.00000000	0.00000000	3.82949793	0.00000000	537.85906069
2X-1	0.00	1.70000 %	46.48887921	0.07244506	0.00000000	0.00000000	0.00000000	0.00000000	0.07244506	0.00000000	37.85906083
2X-2	0.00	1.30000 %	46.48887921	0.05539919	0.00000000	0.00000000	0.00000000	0.00000000	0.05539919	0.00000000	37.85906083
2X-3	0.00	0.90000 %	46.48887921	0.03835333	0.00000000	0.00000000	0.00000000	0.00000000	0.03835333	0.00000000	37.85906083
2X-4	0.00	0.50000 %	46.48887921	0.02130746	0.00000000	0.00000000	0.00000000	0.00000000	0.02130746	0.00000000	37.85906083
2Y-1	0.00	1.70000 %	546.48887934	0.85161179	0.00000000	0.00000000	0.00000000	0.00000000	0.85161179	0.00000000	537.85906096
2Y-2	0.00	1.30000 %	546.48887934	0.65123269	0.00000000	0.00000000	0.00000000	0.00000000	0.65123269	0.00000000	537.85906096
2Y-3	0.00	0.90000 %	546.48887934	0.45085332	0.00000000	0.00000000	0.00000000	0.00000000	0.45085332	0.00000000	537.85906096
2Y-4	0.00	0.50000 %	546.48887934	0.25047395	0.00000000	0.00000000	0.00000000	0.00000000	0.25047395	0.00000000	537.85906096

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:47 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	622,955.65
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(130,629.45)
Total Deposits	492,326.20
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	473,159.54
Total Withdrawals (Pool Distribution Amount)	492,326.20
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
02-May-2024 1:51:47 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	36,588,788.63
Total Principal Reduction Cumulative	21,673,177,150.14
Scheduled Principal Current	10,387,306.37
Scheduled Principal Cumulative	1,671,646,843.87
Unscheduled Principal Current	26,070,852.81
Unscheduled Principal Cumulative	19,999,528,484.55
Senior Reduction Amount	32,417,861.59
Subordinate Reduction Amount	4,040,297.59
Calculated Tranche Write-down Amount	130,629.45
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	142,405.38
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	121,449.83
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	28671
Period Reference Pool Removal Loan Count	165
Period Ending Loan Count	28506
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	4,827,506,742.79
Period PIF Loan Count Current	161
PIF Loan Count Cumulative	83247
Period PIF Loan UPB Current	23,173,948.82
PIF Loan UPB Cumulative	19,580,687,354.43
Period Partial Prepayment Amount	2,541,232.59
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	152
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,483,198.71
Credit Event Amount Current	561,796.04
Credit Event Amount Cumulative	41,570,423.34
Total Active Modified Loan Count	907
Total Active Modified Loan UPB	213,469,631.11
Adjusted SOFR	5.444500%

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

Distribution Date: 28-May-2024
02-May-2024 1:51:47 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.785360%
Subordinate Percentage	11.214640%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:47 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 %	11.210000 %	11.210000 %
2M-1	0.00	0.00	3.750000 %	11.210000 %	11.210000 %
2M-1H	0.00	0.00	3.750000 %	11.210000 %	11.210000 %
2M-2A	0.00	0.00	2.870000 %	11.210000 %	11.210000 %
2M-2B	0.00	0.00	1.980000 %	10.770000 %	10.850000 %
2M-2C	0.00	0.00	1.100000 %	5.950000 %	6.000000 %
2M-2	0.00	0.00	1.100000 %	5.950000 %	6.000000 %
2M-2H	0.00	0.00	1.100000 %	5.950000 %	6.000000 %
2B-1	0.00	0.00	0.500000 %	2.690000 %	2.700000 %
2B-1H	0.00	0.00	0.500000 %	2.690000 %	2.700000 %
2B-2H	130,629.45	0.00	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 28-May-2024
02-May-2024 1:51:47 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
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:47 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	472	87,228,129.29	1.655792 %	1.806898 %
60 Days	151	28,796,917.93	0.529713 %	0.596517 %
90 Days	77	17,284,410.29	0.270119 %	0.358040 %
120 Days	49	10,454,671.83	0.171894 %	0.216565 %
150 Days	37	6,493,104.05	0.129797 %	0.134502 %
180+ Days	189	34,753,044.20	0.663018 %	0.719896 %
Totals	975	185,010,277.59	3.420333 %	3.832419 %

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:47 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	544	137,482,475.97	142,405.38	0.103581

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	155,576.46	162.06	0.104167
Summary	0090214675	216,022.51	270.03	0.125001
Summary	0090214693	414,911.60	415.56	0.100156
Summary	0090215245	100,609.47	47.30	0.047013
Summary	0090215258	238,075.23	223.20	0.093752
Summary	0090215621	393,559.23	368.96	0.093750
Summary	0090215691	167,474.22	78.80	0.047052
Summary	0090215714	415,278.89	389.32	0.093749
Summary	0090215723	381,939.31	517.21	0.135417
Summary	0090216012	328,263.22	305.01	0.092916
Summary	0090216141	297,796.27	558.37	0.187501
Summary	0090216543	211,259.07	152.28	0.072082
Summary	0090216868	208,743.15	150.47	0.072084
Summary	0090216889	132,920.70	85.94	0.064655
Summary	0090216903	210,648.05	263.31	0.125000
Summary	0090216958	130,278.26	162.85	0.125002
Summary	0090217505	411,053.01	128.45	0.031249
Summary	0090217638	237,358.35	10.39	0.004377
Summary	0090217648	235,206.82	163.98	0.069717
Summary	0090217688	246,172.88	110.67	0.044956
Summary	0090217928	294,586.02	184.12	0.062501
Summary	0090217980	261,807.44	262.78	0.100371
Summary	0090218066	206,124.01	260.15	0.126210
Summary	0090218935	269,470.59	33.77	0.012532
Summary	0090219293	179,356.46	261.56	0.145832

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:47 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219305	320,973.57	468.09	0.145834
Summary	0090219840	190,249.03	138.72	0.072915
Summary	0090219896	344,716.17	718.16	0.208334
Summary	0090220107	114,480.29	59.63	0.052088
Summary	0090220188	387,734.42	807.78	0.208333
Summary	0090220321	214,142.67	334.60	0.156251
Summary	0090220322	271,637.84	19.75	0.007271
Summary	0090220417	266,704.50	250.04	0.093752
Summary	0090220470	413,171.79	473.43	0.114584
Summary	0090221111	422,597.01	135.61	0.032090
Summary	0090221174	154,069.95	89.80	0.058285
Summary	0090221834	164,138.61	290.66	0.177082
Summary	0090221941	335,877.21	384.86	0.114584
Summary	0090222064	455,778.04	474.77	0.104167
Summary	0090222107	122,691.90	153.36	0.124996
Summary	0090222200	140,416.88	79.22	0.056418
Summary	0090222714	189,526.52	236.91	0.125001
Summary	0090222855	426,750.66	311.17	0.072916
Summary	0090223201	327,483.19	443.47	0.135418
Summary	0090223213	171,108.77	43.85	0.025627
Summary	0090223460	175,078.23	200.61	0.114583
Summary	0090223681	186,321.09	49.62	0.026631
Summary	0090223694	107,432.94	111.91	0.104167
Summary	0090223706	202,038.20	252.55	0.125001
Summary	0090223719	426,991.34	800.61	0.187500
Summary	0090223840	259,057.82	177.54	0.068533
Summary	0090223903	70,306.34	58.59	0.083335
Summary	0090224377	164,801.40	154.50	0.093749
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224881	144,039.55	178.41	0.123862
Summary	0090225915	113,249.18	141.56	0.124999
Summary	0090225924	202,106.46	314.11	0.155418
Summary	0090226077	176,858.99	350.03	0.197915
Summary	0090226539	226,798.29	259.87	0.114582

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:47 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090227022	124,612.50	12.98	0.010416
Summary	0090227067	138,715.90	101.15	0.072919
Summary	0090227219	356,473.60	371.33	0.104168
Summary	0090228006	151,464.59	205.11	0.135418
Summary	0090228048	170,939.16	231.48	0.135417
Summary	0090228235	151,302.17	106.75	0.070554
Summary	0090228260	198,524.82	227.48	0.114585
Summary	0090228868	661,690.33	1,252.16	0.189237
Summary	0090228871	248,841.38	244.64	0.098312
Summary	0090229095	291,516.20	212.56	0.072915
Summary	0090229165	213,452.99	355.75	0.166664
Summary	0090229212	228,153.95	150.15	0.065811
Summary	0090229562	436,240.61	485.07	0.111193
Summary	0090229768	189,811.19	82.64	0.043538
Summary	0090230204	224,530.05	172.75	0.076938
Summary	0090230573	206,214.13	257.77	0.125001
Summary	0090230739	115,604.69	156.55	0.135418
Summary	0090230815	155,474.35	145.76	0.093752
Summary	0090230864	178,574.52	79.08	0.044284
Summary	0090230911	247,707.52	42.02	0.016964
Summary	0090230932	217,539.73	147.91	0.067992
Summary	0090231384	217,722.23	147.44	0.067719
Summary	0090231554	78,938.31	131.56	0.166662
Summary	0090231693	381,027.15	391.59	0.102772
Summary	0090231859	114,684.02	95.57	0.083333
Summary	0090232058	422,551.29	132.05	0.031251
Summary	0090232180	168,863.06	45.08	0.026696
Summary	0090232293	46,966.69	88.06	0.187495
Summary	0090232483	137,390.29	171.74	0.125002
Summary	0090232752	312,887.93	260.74	0.083333
Summary	0090232800	338,977.05	494.34	0.145833
Summary	0090232860	124,862.14	130.06	0.104163
Summary	0090233039	156,925.17	74.88	0.047717
Summary	0090233491	367,994.93	153.33	0.041666

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:47 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090233560	601,219.84	876.78	0.145834
Summary	0090233832	348,221.33	435.28	0.125001
Summary	0090233914	176,864.16	313.20	0.177085
Summary	0090234156	106,515.40	176.17	0.165394
Summary	0090234414	133,807.26	111.51	0.083336
Summary	0090234671	213,409.41	108.06	0.050635
Summary	0090235100	237,040.46	123.46	0.052084
Summary	0090235302	316,432.43	230.73	0.072916
Summary	0090235617	122,331.70	165.66	0.135419
Summary	0090235628	240,378.67	423.67	0.176251
Summary	0090236080	377,970.06	390.57	0.103334
Summary	0090236659	171,966.01	66.87	0.038886
Summary	0090237010	410,400.93	487.35	0.118750
Summary	0090237386	257,507.70	348.71	0.135417
Summary	0090237466	396,525.88	578.27	0.145834
Summary	0090237996	413,069.09	320.88	0.077682
Summary	0090238418	289,579.56	120.66	0.041667
Summary	0090239050	417,412.40	521.77	0.125001
Summary	0090239065	351,509.59	256.31	0.072917
Summary	0090239193	206,064.66	286.18	0.138879
Summary	0090239356	152,881.22	49.52	0.032391
Summary	0090239376	58,320.63	54.68	0.093758
Summary	0090239554	228,072.60	190.06	0.083333
Summary	0090239739	129,494.75	21.21	0.016379
Summary	0090240181	132,517.68	179.45	0.135416
Summary	0090240191	284,621.80	270.27	0.094958
Summary	0090240373	307,153.83	607.91	0.197917
Summary	0090240879	257,650.09	268.39	0.104168
Summary	0090240915	170,995.83	195.93	0.114582
Summary	0090241200	223,035.87	93.86	0.042083
Summary	0090241532	652,684.97	611.89	0.093750
Summary	0090241630	177,999.73	259.58	0.145832
Summary	0090241846	186,100.75	193.85	0.104164
Summary	0090241928	91,868.64	143.54	0.156245

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:47 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090242090	398,141.69	373.26	0.093751
Summary	0090242269	413,945.25	474.31	0.114583
Summary	0090242442	154,908.91	177.50	0.114583
Summary	0090242469	161,234.42	235.13	0.145831
Summary	0090242560	76,448.72	95.56	0.124999
Summary	0090242572	173,837.66	90.59	0.052112
Summary	0090242661	341,707.98	213.57	0.062501
Summary	0090242707	418,359.78	416.52	0.099560
Summary	0090242835	402,281.24	586.66	0.145833
Summary	0090242997	405,774.05	422.68	0.104166
Summary	0090243396	324,015.25	337.52	0.104168
Summary	0090243477	99,217.60	113.69	0.114587
Summary	0090243658	427,715.25	623.75	0.145833
Summary	0090243679	329,695.10	492.21	0.149292
Summary	0090243681	227,873.60	142.42	0.062500
Summary	0090244155	128,987.08	61.36	0.047571
Summary	0090245010	179,941.59	116.29	0.064627
Summary	0090245579	284,057.22	223.80	0.078787
Summary	0090245849	150,976.22	70.21	0.046504
Summary	0090245857	238,821.92	239.68	0.100359
Summary	0090246595	325,151.33	237.09	0.072917
Summary	0090246834	306,722.58	639.01	0.208335
Summary	0090247205	360,063.40	375.07	0.104168
Summary	0090247207	298,069.56	291.41	0.097766
Summary	0090247265	310,684.79	453.08	0.145833
Summary	0090247921	275,972.77	344.97	0.125001
Summary	0090247933	117,463.26	110.12	0.093748
Summary	0090248191	320,163.90	433.56	0.135418
Summary	0090248419	307,646.39	224.33	0.072918
Summary	0090248461	223,526.32	256.12	0.114582
Summary	0090248695	259,828.66	34.18	0.013155
Summary	0090249259	200,652.03	229.91	0.114581
Summary	0090249587	439,248.39	594.82	0.135418
Summary	0090249608	405,656.52	549.33	0.135418

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:47 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090249621	119,776.77	149.72	0.124999
Summary	0090249733	357,727.82	335.37	0.093750
Summary	0090249860	433,507.44	541.88	0.124999
Summary	0090250288	209,149.64	261.44	0.125001
Summary	0090250319	130,148.05	189.80	0.145834
Summary	0090250534	478,118.33	372.53	0.077916
Summary	0090251184	79,618.74	17.94	0.022532
Summary	0090251788	75,494.79	149.42	0.197921
Summary	0090251894	74,741.92	25.24	0.033770
Summary	0090251921	287,773.97	507.20	0.176249
Summary	0090252060	305,564.66	152.74	0.049986
Summary	0090252563	103,138.73	31.12	0.030173
Summary	0090252668	230,646.92	192.21	0.083335
Summary	0090252870	303,837.10	417.21	0.137314
Summary	0090253124	243,402.21	400.30	0.164460
Summary	0090253179	426,413.67	310.93	0.072917
Summary	0090253311	268,117.53	311.60	0.116218
Summary	0090253580	168,790.12	236.43	0.140073
Summary	0090253765	259,853.94	270.68	0.104166
Summary	0090253903	341,243.54	533.19	0.156249
Summary	0090254285	402,966.15	609.89	0.151350
Summary	0090254544	233,636.83	217.09	0.092918
Summary	0090254831	198,787.89	154.90	0.077922
Summary	0090254914	341,229.45	142.18	0.041667
Summary	0090254915	282,568.20	353.21	0.125000
Summary	0090254994	195,229.28	40.67	0.020832
Summary	0090255002	294,916.10	399.37	0.135418
Summary	0090255509	419,081.84	880.16	0.210021
Summary	0090255734	100,799.14	84.00	0.083334
Summary	0090255775	353,074.49	82.42	0.023344
Summary	0090255797	231,789.43	334.95	0.144506
Summary	0090255889	348,577.55	104.58	0.030002
Summary	0090256057	97,172.56	90.40	0.093030
Summary	0090256109	126,308.57	70.46	0.055784

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090256306	255,051.13	183.85	0.072084
Summary	0090256639	164,812.23	44.93	0.027261
Summary	0090256788	239,623.34	299.53	0.125000
Summary	0090257412	308,830.59	353.87	0.114584
Summary	0090258367	412,985.14	559.25	0.135416
Summary	0090258756	164,137.51	70.86	0.043171
Summary	0090259395	289,818.20	422.65	0.145833
Summary	0090260044	116,942.53	146.18	0.125002
Summary	0090260237	288,660.97	150.34	0.052082
Summary	0090260955	455,146.56	616.34	0.135416
Summary	0090261628	112,591.45	117.28	0.104164
Summary	0090262201	102,426.06	167.29	0.163328
Summary	0090262782	249,273.98	519.32	0.208333
Summary	0090263325	144,095.98	165.11	0.114583
Summary	0090263416	245,662.47	204.72	0.083334
Summary	0090263571	115,046.97	131.82	0.114579
Summary	0090263786	333,348.13	381.96	0.114583
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	337,355.72	136.85	0.040565
Summary	0090264607	140,192.36	116.83	0.083335
Summary	0090264801	283,489.34	265.77	0.093750
Summary	0090265118	358,279.47	298.57	0.083334
Summary	0090265154	429,459.92	671.03	0.156250
Summary	0090265164	139,725.01	291.09	0.208331
Summary	0090265232	110,955.70	154.07	0.138857
Summary	0090265315	396,173.19	568.01	0.143374
Summary	0090265392	358,979.10	299.15	0.083334
Summary	0090265562	113,081.49	93.40	0.082595
Summary	0090265733	87,002.97	99.69	0.114582
Summary	0090265863	198,903.24	269.35	0.135418
Summary	0090266092	241,066.69	4.53	0.001879
Summary	0090266377	335,839.23	174.92	0.052084
Summary	0090266521	118,299.68	48.48	0.040981
Summary	0090266684	199,423.74	207.73	0.104165

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090266806	431,115.36	641.80	0.148870
Summary	0090266892	176,255.56	220.32	0.125000
Summary	0090267275	72,916.10	75.95	0.104161
Summary	0090267523	324,361.70	208.87	0.064394
Summary	0090268015	215,300.66	336.41	0.156251
Summary	0090268101	187,336.86	50.14	0.026765
Summary	0090268114	331,188.76	241.49	0.072916
Summary	0090268220	361,601.36	373.65	0.103332
Summary	0090268292	199,167.28	328.80	0.165087
Summary	0090269303	100,534.47	107.75	0.107177
Summary	0090269336	145,395.08	106.33	0.073132
Summary	0090269392	340,967.17	142.07	0.041667
Summary	0090269494	226,037.17	93.53	0.041378
Summary	0090269591	216,587.99	293.30	0.135418
Summary	0090269638	376,169.77	332.48	0.088386
Summary	0090269728	254,971.48	318.71	0.124998
Summary	0090269823	342,033.61	107.11	0.031316
Summary	0090270029	129,101.76	50.91	0.039434
Summary	0090270462	99,239.63	51.69	0.052086
Summary	0090270858	196,118.74	265.20	0.135224
Summary	0090271445	518,185.73	603.09	0.116385
Summary	0090271506	379,909.47	474.89	0.125001
Summary	0090271653	227,491.04	331.76	0.145834
Summary	0090271718	86,261.93	53.91	0.062496
Summary	0090271799	403,563.21	230.89	0.057213
Summary	0090271935	416,479.68	650.75	0.156250
Summary	0090272228	483,661.08	604.58	0.125001
Summary	0090272294	156,794.14	114.33	0.072917
Summary	0090272367	144,403.40	285.80	0.197918
Summary	0090272790	204,322.10	406.01	0.198711
Summary	0090273057	225,687.43	235.09	0.104166
Summary	0090273234	378,910.58	473.64	0.125000
Summary	0090273651	260,343.79	542.38	0.208332
Summary	0090273705	103,791.25	140.55	0.135416

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090273750	131,486.91	77.11	0.058645
Summary	0090273803	280,154.80	339.69	0.121251
Summary	0090273804	353,018.84	544.06	0.154116
Summary	0090274114	179,653.73	112.28	0.062498
Summary	0090274189	533,748.16	577.16	0.108133
Summary	0090274976	273,533.00	79.05	0.028900
Summary	0090275485	104,236.11	67.32	0.064584
Summary	0090275969	255,254.88	186.12	0.072915
Summary	0090276313	218,100.31	228.05	0.104562
Summary	0090276734	435,307.02	233.14	0.053558
Summary	0090277080	246,913.98	488.68	0.197915
Summary	0090277194	157,379.16	151.99	0.096576
Summary	0090277433	236,787.15	129.74	0.054792
Summary	0090277532	220,055.40	229.22	0.104165
Summary	0090277855	161,692.22	218.96	0.135418
Summary	0090279076	137,993.34	58.39	0.042314
Summary	0090279308	338,076.60	352.16	0.104166
Summary	0090279513	65,000.30	98.27	0.151184
Summary	0090279690	97,818.28	112.08	0.114580
Summary	0090279774	92,746.66	154.58	0.166669
Summary	0090279777	184,669.16	346.25	0.187497
Summary	0090280456	154,281.09	224.99	0.145831
Summary	0090280806	141,937.58	162.64	0.114586
Summary	0090281259	318,118.43	265.10	0.083334
Summary	0090281272	353,607.55	405.18	0.114585
Summary	0090281633	335,200.92	209.50	0.062500
Summary	0090282141	155,371.50	113.29	0.072916
Summary	0090282209	154,016.67	208.56	0.135414
Summary	0090282253	350,616.97	132.88	0.037899
Summary	0090282286	257,041.34	428.40	0.166666
Summary	0090282411	223,698.65	256.32	0.114583
Summary	0090282412	173,043.47	84.59	0.048884
Summary	0090282503	165,691.05	244.14	0.147347
Summary	0090282926	146,258.52	121.88	0.083332

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090283529	600,187.15	562.68	0.093751
Summary	0090283705	285,985.79	178.74	0.062500
Summary	0090283789	160,186.24	350.41	0.218752
Summary	0090283984	544,805.35	557.72	0.102371
Summary	0090284478	117,007.42	36.56	0.031246
Summary	0090284536	147,213.04	87.51	0.059444
Summary	0090285036	223,567.21	256.17	0.114583
Summary	0090285447	209,471.12	217.52	0.103842
Summary	0090286161	253,566.29	237.72	0.093751
Summary	0090286194	167,010.28	260.95	0.156248
Summary	0090286377	243,633.41	482.19	0.197916
Summary	0090286980	329,348.19	274.46	0.083334
Summary	0090287025	352,763.30	335.22	0.095027
Summary	0090287275	385,232.44	401.28	0.104166
Summary	0090287307	320,918.49	298.19	0.092918
Summary	0090287503	414,684.21	351.93	0.084867
Summary	0090287674	140,014.77	145.85	0.104168
Summary	0090287704	451,328.19	469.24	0.103969
Summary	0090287743	379,286.39	276.56	0.072916
Summary	0090287833	234,941.69	1.70	0.000724
Summary	0090288052	93,133.44	38.81	0.041671
Summary	0090288408	158,561.70	66.07	0.041668
Summary	0090288445	403,892.62	462.79	0.114582
Summary	0090288885	516,084.78	752.62	0.145833
Summary	0090289138	320,936.33	100.29	0.031249
Summary	0090289623	537,485.29	671.86	0.125001
Summary	0090289822	253,525.95	211.27	0.083333
Summary	0090289860	430,663.92	403.75	0.093751
Summary	0090290043	238,131.08	85.56	0.035930
Summary	0090290298	230,045.30	119.82	0.052085
Summary	0090290851	302,142.36	377.68	0.125001
Summary	0090290995	281,837.58	352.30	0.125001
Summary	0090291213	145,813.29	227.83	0.156248
Summary	0090291329	280,544.59	204.56	0.072915

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090291381	175,509.76	182.82	0.104165
Summary	0090291432	420,814.87	614.26	0.145969
Summary	0090291442	404,306.16	294.81	0.072918
Summary	0090292068	136,068.55	70.87	0.052084
Summary	0090292361	145,904.30	167.18	0.114582
Summary	0090292495	321,371.61	185.92	0.057852
Summary	0090292556	273,174.93	227.65	0.083335
Summary	0090293071	92,953.74	33.46	0.035996
Summary	0090293134	128,396.92	173.87	0.135416
Summary	0090293339	107,780.31	114.81	0.106522
Summary	0090293348	449,590.21	502.94	0.111866
Summary	0090293936	121,002.09	126.04	0.104163
Summary	0090293994	336,014.61	350.02	0.104168
Summary	0090294205	147,955.67	46.24	0.031253
Summary	0090295155	317,281.18	396.60	0.125000
Summary	0090295357	382,420.79	157.71	0.041240
Summary	0090295671	363,196.31	491.79	0.135406
Summary	0090295727	361,495.29	338.90	0.093749
Summary	0090296707	267,942.29	167.46	0.062499
Summary	0090297480	112,382.22	46.83	0.041670
Summary	0090297503	397,383.36	620.91	0.156250
Summary	0090297532	355,942.39	704.47	0.197917
Summary	0090297649	281,436.71	102.60	0.036456
Summary	0090298094	136,986.34	128.42	0.093747
Summary	0090299051	277,873.83	356.12	0.128159
Summary	0090299105	253,813.97	317.27	0.125001
Summary	0090299483	332,176.10	346.02	0.104168
Summary	0090299529	327,645.43	477.82	0.145834
Summary	0090299629	347,710.75	246.30	0.070835
Summary	0090299892	220,451.26	367.42	0.166667
Summary	0090300049	167,571.01	209.46	0.124998
Summary	0090300181	183,464.88	211.87	0.115483
Summary	0090300238	602,701.86	376.69	0.062500
Summary	0090300239	360,682.92	526.00	0.145834

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090300653	357,558.91	409.70	0.114583
Summary	0090301132	265,043.74	335.06	0.126417
Summary	0090301487	311,700.14	259.75	0.083333
Summary	0090301671	99,187.21	144.65	0.145835
Summary	0090302103	431,640.62	359.70	0.083333
Summary	0090302203	407,096.16	269.19	0.066124
Summary	0090303136	291,431.88	121.43	0.041667
Summary	0090303262	309,648.88	419.32	0.135418
Summary	0090303296	136,558.36	100.13	0.073324
Summary	0090303349	538,937.84	449.11	0.083332
Summary	0090304031	126,304.12	184.19	0.145831
Summary	0090304495	200,503.33	271.51	0.135414
Summary	0090304624	283,237.82	227.62	0.080364
Summary	0090304806	297,200.35	185.75	0.062500
Summary	0090306836	172,978.19	18.02	0.010417
Summary	0090307127	303,492.00	77.31	0.025473
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308197	293,277.52	397.15	0.135418
Summary	0090308282	300,647.21	344.49	0.114583
Summary	0090308474	318,869.88	332.16	0.104168
Summary	0090308673	351,052.63	292.54	0.083332
Summary	0090308919	84,198.24	14.44	0.017150
Summary	0090309137	134,654.44	106.88	0.079374
Summary	0090309384	133,372.46	143.21	0.107376
Summary	0090309716	432,351.26	765.62	0.177083
Summary	0090309896	373,484.55	544.66	0.145832
Summary	0090310306	125,688.49	183.30	0.145837
Summary	0090310322	364,636.22	607.73	0.166667
Summary	0090310385	187,120.13	194.92	0.104168
Summary	0090310395	492,014.04	909.37	0.184826
Summary	0090310460	480,031.56	263.28	0.054846
Summary	0090310523	265,062.68	86.46	0.032619
Summary	0090311050	286,429.88	328.20	0.114583
Summary	0090311322	150,563.87	282.31	0.187502

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090311336	121,760.51	88.78	0.072914
Summary	0090311530	203,010.09	190.60	0.093887
Summary	0090312137	257,456.33	295.00	0.114583
Summary	0090312149	166,614.89	86.78	0.052084
Summary	0090312287	316,252.55	230.60	0.072916
Summary	0090312432	210,606.36	340.93	0.161880
Summary	0090313130	169,967.16	298.96	0.175893
Summary	0090313200	212,439.02	199.16	0.093749
Summary	0090313552	174,796.58	145.66	0.083331
Summary	0090314417	367,812.30	306.51	0.083333
Summary	0090314737	145,703.23	30.35	0.020830
Summary	0090314758	289,427.06	331.64	0.114585
Summary	0090315037	219,563.40	182.97	0.083334
Summary	0090315187	289,325.74	273.41	0.094499
Summary	0090315404	178,810.95	223.51	0.124998
Summary	0090316380	265,829.36	276.91	0.104168
Summary	0090316671	431,706.43	404.62	0.093726
Summary	0090316706	242,842.67	480.63	0.197918
Summary	0090316781	90,142.82	57.02	0.063255
Summary	0090317033	173,565.32	235.04	0.135419
Summary	0090317078	395,822.30	82.46	0.020833
Summary	0090317144	151,577.69	94.74	0.062503
Summary	0090317689	56,237.00	49.73	0.088429
Summary	0090317739	130,303.82	162.88	0.125000
Summary	0090318787	254,540.64	477.26	0.187499
Summary	0090319654	129,866.66	108.22	0.083332
Summary	0090319985	251,625.35	366.95	0.145832
Summary	0090320116	141,938.40	118.28	0.083332
Summary	0090320366	322,339.57	235.04	0.072917
Summary	0090320451	97,947.39	71.42	0.072917
Summary	0090320611	425,361.01	216.97	0.051008
Summary	0090320683	334,060.93	556.77	0.166667
Summary	0090320694	130,859.86	231.73	0.177083
Summary	0090320955	54,374.63	62.30	0.114575

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090321060	157,923.18	155.86	0.098694
Summary	0090321199	102,680.61	136.45	0.132888
Summary	0090321268	414,229.43	43.15	0.010417
Summary	0090321913	119,997.68	48.19	0.040159
Summary	0090321940	527,434.42	490.07	0.092916
Summary	0090322342	194,138.44	202.23	0.104168
Summary	0090322438	385,776.52	562.59	0.145833
Summary	0090322850	208,635.53	239.06	0.114583
Summary	0090323507	87,598.63	156.17	0.178279
Summary	0090323608	247,714.93	283.84	0.114583
Summary	0090323679	380,251.52	316.88	0.083334
Summary	0090323790	180,681.01	112.93	0.062502
Summary	0090323993	375,686.59	508.74	0.135416
Summary	0090324027	350,833.62	184.66	0.052635
Summary	0090324365	194,087.09	165.78	0.085415
Summary	0090324470	277,424.32	115.59	0.041665
Summary	0090324586	319,795.52	366.43	0.114583
Summary	0090324846	113,599.46	118.33	0.104164
Summary	0090325187	134,508.80	4.87	0.003621
Summary	0090325980	276,795.09	259.50	0.093752
Summary	0090326004	362,070.37	414.87	0.114583
Summary	0090326051	418,739.80	616.22	0.147161
Summary	0090326091	299,743.26	499.57	0.166666
Summary	0090326160	232,547.85	314.91	0.135417
Summary	0090326474	416,362.00	390.34	0.093750
Summary	0090326719	101,953.51	58.31	0.057193
Summary	0090326968	368,469.03	121.10	0.032866
Summary	0090327235	232,600.24	222.43	0.095628
Summary	0090327560	257,681.60	295.26	0.114583
Summary	0090327768	339,880.97	138.78	0.040832
Summary	0090328154	249,327.04	155.83	0.062500
Summary	0090328171	399,978.27	338.39	0.084602
Summary	0090328327	367,323.55	181.51	0.049414
Summary	0090328612	278,383.39	434.97	0.156249

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090329052	217,268.46	158.42	0.072914
Summary	0090329238	141,139.43	205.83	0.145835
Summary	0090329353	67,728.62	105.83	0.156256
Summary	0090329501	236,282.52	49.23	0.020835
Summary	0090329608	141,218.29	110.99	0.078595
Summary	0090330115	159,105.41	213.63	0.134269
Summary	0090330305	91,907.94	43.55	0.047384
Summary	0090330357	271,146.05	497.22	0.183377
Summary	0090330429	156,003.86	178.75	0.114580
Summary	0090330855	366,948.61	420.46	0.114583
Summary	0090331177	308,488.33	249.79	0.080972
Summary	0090331206	146,145.06	89.47	0.061220
Summary	0090331818	461,736.55	769.56	0.166666
Summary	0090331954	374,245.62	545.77	0.145832
Summary	0090332217	373,611.39	467.01	0.124999
Summary	0090333231	241,737.29	327.35	0.135416
Summary	0090333645	259,380.17	243.17	0.093750
Summary	0090334318	76,172.50	47.61	0.062503
Summary	0090334645	359,421.04	449.28	0.125001
Summary	0090335099	169,705.83	212.13	0.124999
Summary	0090335160	320,908.90	300.85	0.093749
Summary	0090335259	169,169.64	246.71	0.145836
Summary	0090335339	161,276.33	29.10	0.018044
Summary	0090335725	155,996.09	42.37	0.027161
Summary	0090335940	249,700.45	232.01	0.092915
Summary	0090336263	243,210.83	177.34	0.072916
Summary	0090336428	197,867.14	267.95	0.135419
Summary	0090336430	303,137.78	514.80	0.169824
Summary	0090336490	135,958.70	169.95	0.125001
Summary	0090336536	182,033.50	246.50	0.135415
Summary	0090336554	67,408.01	91.28	0.135414
Summary	0090336600	329,020.13	274.18	0.083332
Summary	0090336877	316,079.52	296.32	0.093749
Summary	0090337040	200,111.61	317.08	0.158452

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090337325	582,242.75	909.75	0.156249
Summary	0090337476	208,099.54	253.63	0.121879
Summary	0090338070	462,677.49	586.96	0.126862
Summary	0090338343	296,386.98	185.24	0.062499
Summary	0090338445	179,322.43	205.47	0.114581
Summary	0090338449	191,833.72	206.57	0.107682
Summary	0090338579	272,556.63	312.30	0.114582
Summary	0090338629	300,328.95	114.83	0.038235
Summary	0090338768	269,982.21	337.48	0.125001
Summary	0090338852	180,231.56	66.35	0.036814
Summary	0090339125	256,390.86	213.66	0.083334
Summary	0090339862	168,522.89	45.76	0.027154
Summary	0090340023	313,009.73	195.63	0.062500
Summary	0090340167	133,874.85	209.18	0.156250
Summary	0090340289	598,195.57	810.06	0.135417
Summary	0090340553	96,718.90	98.27	0.101604
Summary	0090340964	288,926.89	331.06	0.114583
Summary	0090340984	213,098.47	355.16	0.166665
Summary	0090341401	187,973.88	352.45	0.187499
Summary	0090341527	462,608.92	1,065.50	0.230324
Summary	0090341583	215,237.71	229.53	0.106640
Summary	0090341593	237,537.67	355.03	0.149463
Summary	0090341617	230,327.14	95.32	0.041385
Summary	0090341885	358,377.43	335.98	0.093750
Summary	0090342211	157,492.81	164.06	0.104170
Summary	0090342724	224,155.55	350.24	0.156249
Summary	0090342879	213,617.34	244.77	0.114583
Summary	0090343181	87,436.43	72.86	0.083329
Summary	0090344069	155,866.43	227.31	0.145836
Summary	0090344700	60,346.11	106.86	0.177079
Summary	0090344942	196,274.19	224.90	0.114585
Summary	0090345301	197,708.94	267.73	0.135416
Summary	0090345446	163,124.06	47.44	0.029082
Summary	0090345656	298,893.05	529.29	0.177083

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090345668	59,031.75	73.79	0.125001
Summary	0090346313	327,610.17	546.02	0.166668
Summary	0090346396	90,006.57	60.16	0.066840
Summary	0090346709	412,579.39	39.54	0.009584
Summary	0090346812	212,779.47	288.14	0.135417
Summary	0090347096	61,161.05	17.55	0.028695
Summary	0090347278	155,912.00	178.65	0.114584
Summary	0090347418	400,858.40	89.86	0.022417
Summary	0090347462	52,587.66	145.55	0.276776

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	561,796.04	136,485.81	24.295

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090223792	246,104.63	147,983.24	60.130
0090295447	63,195.49	(16,781.16)	(26.554)
0090322973	149,729.97	(636.30)	(0.425)
0090339394	102,765.95	5,920.03	5.761

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	372,664.37	(5,856.36)	89,486.93	24.013

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090231422	89,193.69	5.00	15,368.44	17.230
0090279429	45,049.95	(5,009.19)	6,572.48	14.589
0090296956	97,477.94	(838.67)	1,191.68	1.223
0090337803	140,942.79	(13.50)	66,354.33	47.079

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
228	41,570,423.34	2,001,821.73	4.815

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090214899	78,875.02	2,484.82	3.150
0090215050	59,092.76	14,320.56	24.234
0090216310	190,454.98	57,882.15	30.392
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,367.73	6.848
0090218568	67,411.87	70,849.07	105.099
0090219432	161,770.76	2,018.63	1.248
0090219607	218,553.36	(27,660.04)	(12.656)
0090220111	283,197.98	10,740.53	3.793
0090221268	111,915.09	40,377.25	36.078
0090221292	202,802.04	13,762.46	6.786
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222699	174,779.19	1,501.50	0.859
0090222777	83,389.49	1,681.25	2.016
0090223399	64,057.49	43,512.94	67.928
0090223792	246,104.63	147,983.24	60.130
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226645	88,116.87	2,775.44	3.150
0090226699	184,610.69	5,694.17	3.084

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090227270	165,647.66	2,823.49	1.705
0090227542	279,595.06	7,631.03	2.729
0090227895	183,180.91	(16,780.92)	(9.161)
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
0090229873	114,538.66	20,510.93	17.907
0090231119	92,112.85	1,710.20	1.857
0090231422	89,193.69	15,368.44	17.230
0090231812	184,662.05	3,097.41	1.677
0090232286	184,431.65	20,123.40	10.911
0090232989	331,531.66	6,091.40	1.837
0090233035	104,161.11	1,021.53	0.981
0090233716	397,519.86	16,220.51	4.080
0090233755	113,800.66	946.03	0.831
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)
0090234719	418,921.67	55,770.99	13.313
0090234938	132,735.43	15,335.21	11.553
0090235197	387,059.97	38,409.93	9.924
0090236624	102,039.20	10,564.52	10.353
0090237593	541,019.66	148,966.84	27.534
0090238057	184,892.44	40,177.17	21.730
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090239441	279,709.82	89,371.27	31.951
0090239872	72,271.05	23,275.37	32.206
0090240665	160,094.01	(15,995.67)	(9.991)
0090240989	154,975.19	10,249.36	6.614

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090242783	128,339.62	32,360.46	25.215
0090242834	336,593.68	(61,936.75)	(18.401)
0090243011	140,839.44	14,249.88	10.118
0090243035	387,422.79	86,588.77	22.350
0090243212	116,190.02	(26,042.99)	(22.414)
0090243994	87,648.58	1,419.34	1.619
0090244178	174,815.22	2,543.77	1.455
0090245076	129,135.09	15.95	0.012
0090245716	93,404.91	19,639.89	21.027
0090245925	230,035.10	16,805.60	7.306
0090245957	70,065.14	589.45	0.841
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	1,860.27	1.629
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(6,881.12)	(8.231)
0090249039	146,551.68	1,558.79	1.064
0090250263	206,335.18	897.78	0.435
0090250349	115,377.48	749.47	0.650
0090250478	116,751.81	3,330.71	2.853
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251230	189,916.71	7,038.27	3.706
0090251628	82,366.19	1,349.29	1.638
0090253363	74,782.98	32,316.80	43.214
0090253924	181,774.20	9,760.11	5.369

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090255037	70,103.89	4,197.59	5.988
0090256761	147,217.39	(23,062.43)	(15.666)
0090257223	38,176.80	24,809.35	64.985
0090257524	317,042.70	(3,134.58)	(0.989)
0090257525	130,411.26	(5,410.37)	(4.149)
0090257761	129,207.95	19,328.49	14.959
0090258108	227,122.05	25,637.48	11.288
0090258573	71,743.31	(40,716.83)	(56.753)
0090259058	38,539.01	415.05	1.077
0090260209	339,878.89	(977.25)	(0.288)
0090260902	231,233.18	19,802.98	8.564
0090261688	339,262.26	(135,351.51)	(39.896)
0090262444	204,919.64	45,936.17	22.417
0090262771	255,513.70	123,784.39	48.445
0090263130	196,445.47	4,107.25	2.091
0090263475	109,859.57	3,559.63	3.240
0090263850	115,652.04	4,091.91	3.538
0090264361	114,714.07	10,686.80	9.316
0090265138	81,403.02	183.69	0.226
0090265807	164,432.19	13,081.23	7.955
0090266084	63,005.51	8,355.30	13.261
0090270252	386,393.52	(3,895.17)	(1.008)
0090272314	216,794.55	(35,028.00)	(16.157)
0090272346	97,172.85	(6,600.18)	(6.792)
0090272857	120,309.48	1,015.94	0.844
0090273696	63,506.62	4,129.19	6.502
0090273789	73,259.28	852.97	1.164
0090274833	53,974.13	512.42	0.949
0090276221	127,340.23	6,052.23	4.753

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
0090279429	45,049.95	6,572.48	14.589
0090279439	58,860.89	37.52	0.064
0090280042	119,315.40	(3,386.11)	(2.838)
0090280154	301,729.26	70,863.74	23.486
0090280203	225,775.10	(66,527.68)	(29.466)
0090281475	69,794.15	9,290.27	13.311
0090281604	115,481.48	(1,450.91)	(1.256)
0090281661	319,642.16	61,502.80	19.241
0090281676	85,699.20	50,260.04	58.647
0090281765	84,815.28	12,352.86	14.564
0090281984	64,495.30	9,794.01	15.186
0090282561	221,416.73	4,212.90	1.903
0090283314	208,720.28	58,652.60	28.101
0090283336	128,504.28	(956.10)	(0.744)
0090283438	151,364.02	8,405.62	5.553
0090284110	156,899.03	23,832.62	15.190
0090285007	330,630.27	15,479.52	4.682
0090285500	99,522.86	(920.31)	(0.925)
0090285655	517,964.96	(4,436.42)	(0.857)
0090286060	374,007.53	(5,589.61)	(1.495)
0090286482	208,170.13	13,733.95	6.597
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090289516	84,116.81	49,083.94	58.352
0090289619	150,879.43	19,872.43	13.171
0090290518	243,245.99	(64,702.70)	(26.600)
0090290607	121,308.06	58,980.18	48.620

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090291421	165,645.89	14,398.41	8.692
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	13,155.48	12.549
0090293122	116,098.06	(2,132.72)	(1.837)
0090293461	49,848.08	18,056.01	36.222
0090294461	199,430.03	7,290.53	3.656
0090295246	153,962.42	(4,756.24)	(3.089)
0090295447	63,195.49	(16,781.16)	(26.554)
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(60,682.64)	(21.767)
0090296956	97,477.94	1,191.68	1.223
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090299655	281,724.37	45,129.63	16.019
0090300302	242,480.60	(49,163.76)	(20.275)
0090300519	318,216.06	70,563.25	22.175
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
0090301588	125,512.30	10,738.36	8.556
0090301885	107,711.99	(1,740.57)	(1.616)
0090302544	257,693.56	(10,026.63)	(3.891)
0090302709	143,299.69	8,063.90	5.627
0090302819	135,434.31	43,150.40	31.861
0090303822	159,963.87	(13,090.48)	(8.183)

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090305410	321,401.68	6,827.75	2.124
0090306620	73,323.25	6,800.91	9.275
0090306831	59,708.86	22,929.89	38.403
0090307567	327,169.37	71,420.47	21.830
0090307581	223,959.93	12,701.17	5.671
0090308562	59,299.20	(177.35)	(0.299)
0090308948	58,983.77	4,665.12	7.909
0090310475	209,227.85	1,308.62	0.625
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(17,081.13)	(5.154)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090317845	271,686.51	78,263.67	28.807
0090318216	685,946.83	(18,453.06)	(2.690)
0090318544	369,604.61	(88,350.93)	(23.904)
0090319340	68,596.11	1,041.36	1.518
0090320408	51,439.60	33,633.56	65.385
0090321227	382,030.53	(81,989.09)	(21.461)
0090321729	273,288.97	10,617.04	3.885
0090322256	75,441.83	42,299.11	56.069
0090322413	99,099.72	20,835.40	21.025
0090322616	122,197.47	(1,350.90)	(1.106)
0090322973	149,729.97	(636.30)	(0.425)
0090324066	408,187.04	15,760.15	3.861
0090325915	127,782.00	5,858.07	4.584
0090326262	193,764.72	40,275.14	20.786
0090327344	178,533.03	42,867.73	24.011
0090328654	156,027.07	9,594.77	6.149

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090329777	196,683.22	(2,821.77)	(1.435)
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281
0090332343	106,479.90	3,322.47	3.120
0090332370	203,980.03	23,495.09	11.518
0090333124	316,629.71	10,152.20	3.206
0090333568	105,284.85	(22,617.81)	(21.482)
0090333706	143,237.05	(1,770.69)	(1.236)
0090334031	174,464.39	(41,430.84)	(23.747)
0090336909	63,959.49	1,376.73	2.153
0090337803	140,942.79	66,354.33	47.079
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090339394	102,765.95	5,920.03	5.761
0090341325	32,021.19	(7,240.91)	(22.613)
0090341611	161,096.49	8,016.71	4.976
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(10,141.30)	(7.804)
0090343511	110,819.62	(21,751.23)	(19.628)
0090343964	61,658.90	4,386.86	7.115
0090344113	275,230.99	53,558.00	19.459
0090344274	371,042.80	(3,962.09)	(1.068)
0090344479	233,905.10	15,750.53	6.734
0090344961	287,929.42	6,677.24	2.319
0090345528	194,641.72	649.95	0.334
0090345572	97,688.92	4,914.82	5.031
0090345856	83,242.91	4,879.02	5.861
0090346057	142,063.15	1,596.65	1.124

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

Distribution Date: 28-May-2024
02-May-2024 1:51:48 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090346254	272,496.66	13,430.33	4.929
0090346866	130,495.37	5,957.91	4.566
0090347217	122,470.08	(19,559.36)	(15.971)

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:48 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	8	934,460.41	130,629.45	0.003 %	0	0.00	0.00	0.000 %	8	934,460.41	130,629.45	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	0090223792	254,000.00	4.000 %	IL	95.00	360	246,104.63	04/30/2024	147,983.24	147,983.24
Summary	0090231422	94,000.00	4.750 %	FL	97.00	360	89,193.69	03/31/2023	5.00	15,368.44
Summary	0090279429	48,000.00	4.625 %	MO	90.00	360	45,049.95	01/31/2024	(5,009.19)	6,572.48
Summary	0090295447	67,000.00	4.250 %	OH	95.00	360	63,195.49	04/30/2024	(16,781.16)	(16,781.16)
Summary	0090296956	89,000.00	4.875 %	TX	94.00	360	97,477.94	01/31/2024	(838.67)	1,191.68
Summary	0090322973	159,000.00	5.375 %	PA	97.00	360	149,729.97	04/30/2024	(636.30)	(636.30)
Summary	0090337803	131,000.00	2.875 %	DE	95.00	360	140,942.79	11/30/2022	(13.50)	66,354.33
Summary	0090339394	103,000.00	4.500 %	NY	97.00	360	102,765.95	04/30/2024	5,920.03	5,920.03

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02

Distribution Date: 28-May-2024
02-May-2024 1:51:48 PM

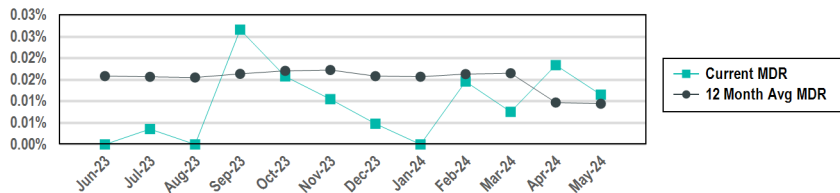
Realized Loss Report - Collateral

Summary

MDR

Current Month	0.012 %
3 Month Average	0.013 %
12 Month Average	0.009 %

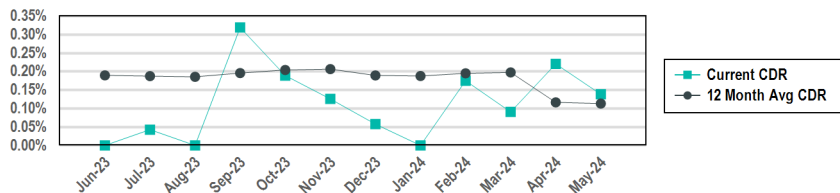
MDR: Current vs. 12mo Average



CDR

Current Month	0.139 %
3 Month Average	0.150 %
12 Month Average	0.113 %

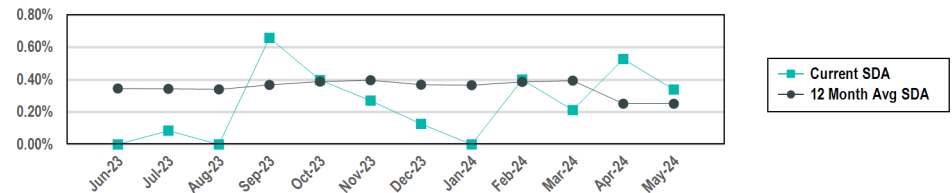
CDR: Current vs. 12mo Average



SDA

Current Month	0.339 %
3 Month Average	0.360 %
12 Month Average	0.252 %

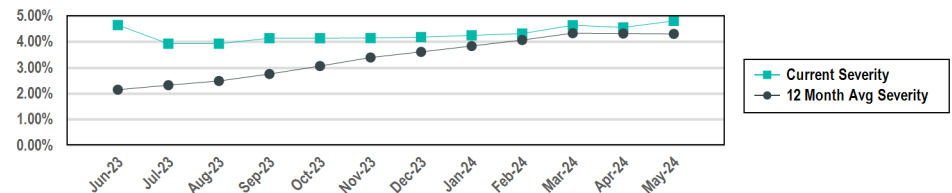
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative)	4.815 %
3 Month Average (Cumulative)	4.675 %
12 Month Average (Cumulative)	4.314 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:49 PM

Prepayment Rates

Summary

SMM

Current Month	0.540 %
3 Month Average	0.446 %
12 Month Average	0.598 %

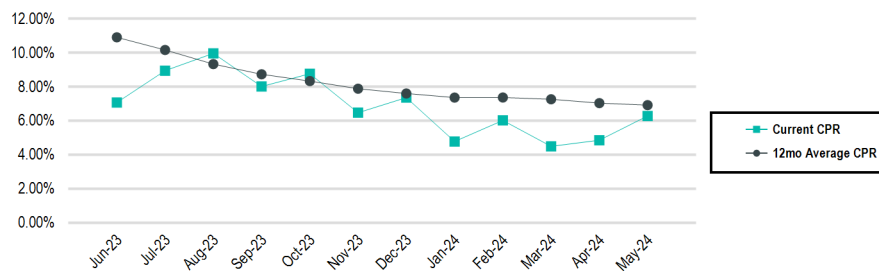
CPR

Current Month	6.289 %
3 Month Average	5.217 %
12 Month Average	6.925 %

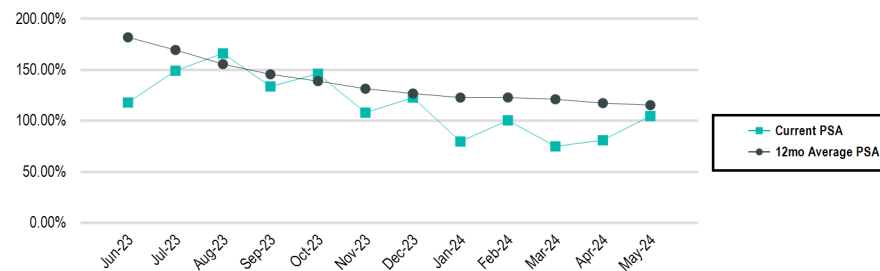
PSA

Current Month	104.816 %
3 Month Average	86.949 %
12 Month Average	115.425 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

Distribution Date: 28-May-2024
02-May-2024 1:51:49 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
152	29,483,198.71

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

Distribution Date: 28-May-2024
02-May-2024 1:51:49 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
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 28-May-2024
 02-May-2024 1:51:49 PM

Supplemental Reporting

Accrual Period

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

Business Day

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

Closing Date

March 14, 2018

Bond Retirement Detail – Effective November 2021

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XC36	667,152,000	610,187,453	56,964,547
2M-2H	N/A	35,116,122	(610,187,453)	645,303,575

See <https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-certain-cas-debt-notes> for more information.

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2B-1	30711XC44	151,053,000	151,053,000	0.00
2B-1H	N/A	7,951,103	(151,053,000)	159,004,103

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes>