

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:56 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		08/24/2026	0.00000%	3,491,775,436.77	0.00	28,411,194.67	0.00	3,463,406,397.36	28,411,194.67	0.00
2M-1	30711XC28	08/24/2026	4.38056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	08/24/2026	5.93056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		08/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	08/24/2026	5.93056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		08/24/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XC77	08/24/2026	5.93056%	12,431,414.53	59,389.78	288,621.11	0.00	12,142,793.42	348,010.89	0.00
2M-CH		08/24/2026	0.00000%	140,825,068.58	0.00	3,269,546.44	0.00	137,555,522.14	3,269,546.44	0.00
2M-2	30711XC36	08/24/2026	5.93056%	12,431,414.53	59,389.78	288,621.11	0.00	12,142,793.42	348,010.89	0.00
2M-2H		08/24/2026	0.00000%	140,825,068.58	0.00	3,269,546.44	0.00	137,555,522.14	3,269,546.44	0.00
2B-1	30711XC44	08/24/2026	7.73056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		08/24/2026	0.00000%	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		08/24/2026	0.00000%	125,043,166.07	0.00	0.00	42,155.26	125,001,010.81	0.00	7,502,410.19
2A-I1	30711XC93	08/24/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	08/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	08/24/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	08/24/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	08/24/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	30711XE34	08/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XE59	08/24/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XH98	08/24/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XE83	08/24/2026	1.70000%	0.00	17,024.13	0.00	0.00	0.00	17,024.13	0.00
2C-I2	30711XF25	08/24/2026	1.30000%	0.00	13,018.45	0.00	0.00	0.00	13,018.45	0.00
2C-I3	30711XF41	08/24/2026	0.90000%	0.00	9,012.78	0.00	0.00	0.00	9,012.78	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:56 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2C-I4	30711XF66	08/24/2026	0.50000%	0.00	5,007.10	0.00	0.00	0.00	5,007.10	0.00
2E-A1	30711XC85	08/24/2026	4.23056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	08/24/2026	4.63056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	08/24/2026	5.03056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	08/24/2026	5.43056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	08/24/2026	4.23056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XE26	08/24/2026	4.63056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XE42	08/24/2026	5.03056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XE67	08/24/2026	5.43056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XE75	08/24/2026	4.23056%	12,431,414.53	42,365.65	288,621.11	0.00	12,142,793.42	330,986.76	0.00
2E-C2	30711XE91	08/24/2026	4.63056%	12,431,414.53	46,371.33	288,621.11	0.00	12,142,793.42	334,992.44	0.00
2E-C3	30711XF33	08/24/2026	5.03056%	12,431,414.53	50,377.01	288,621.11	0.00	12,142,793.42	338,998.12	0.00
2E-C4	30711XF58	08/24/2026	5.43056%	12,431,414.53	54,382.69	288,621.11	0.00	12,142,793.42	343,003.80	0.00
2E-D1	30711XF74	08/24/2026	4.23056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XF82	08/24/2026	4.63056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XF90	08/24/2026	5.03056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XG24	08/24/2026	5.43056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XG32	08/24/2026	5.93056%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	30711XG40	08/24/2026	4.23056%	12,431,414.53	42,365.65	288,621.11	0.00	12,142,793.42	330,986.76	0.00
2E-F2	30711XG57	08/24/2026	4.63056%	12,431,414.53	46,371.33	288,621.11	0.00	12,142,793.42	334,992.44	0.00
2E-F3	30711XG65	08/24/2026	5.03056%	12,431,414.53	50,377.01	288,621.11	0.00	12,142,793.42	338,998.12	0.00
2E-F4	30711XG73	08/24/2026	5.43056%	12,431,414.53	54,382.69	288,621.11	0.00	12,142,793.42	343,003.80	0.00
2E-F5	30711XG81	08/24/2026	5.93056%	12,431,414.53	59,389.78	288,621.11	0.00	12,142,793.42	348,010.89	0.00
2X-1	30711XG99	08/24/2026	1.70000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XH23	08/24/2026	1.30000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:56 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2X-3	30711XH31	08/24/2026	0.90000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XH49	08/24/2026	0.50000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XH56	08/24/2026	1.70000%	0.00	17,024.13	0.00	0.00	0.00	17,024.13	0.00
2Y-2	30711XH64	08/24/2026	1.30000%	0.00	13,018.45	0.00	0.00	0.00	13,018.45	0.00
2Y-3	30711XH72	08/24/2026	0.90000%	0.00	9,012.78	0.00	0.00	0.00	9,012.78	0.00
2Y-4	30711XH80	08/24/2026	0.50000%	0.00	5,007.10	0.00	0.00	0.00	5,007.10	0.00
Totals				4,194,218,402.83	653,287.62	38,125,119.76	42,155.26	4,156,093,283.07	38,778,407.38	7,502,410.19

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

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:56 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	3,491,775,436.77	8,910,014.95	19,501,179.73	0.00	0.00	28,411,194.67	3,463,406,397.36	0.13684943	28,411,194.67
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	18,988,182.33	12,431,414.53	90,514.26	198,106.84	0.00	0.00	288,621.11	12,142,793.42	0.63949214	288,621.11
2M-CH	215,101,191.67	140,825,068.58	1,025,360.18	2,244,186.26	0.00	0.00	3,269,546.44	137,555,522.14	0.63949214	3,269,546.44
2M-2	56,964,547.00	12,431,414.53	90,514.26	198,106.84	0.00	0.00	288,621.11	12,142,793.42	0.21316405	288,621.11
2M-2H	645,303,575.00	140,825,068.58	1,025,360.18	2,244,186.26	0.00	0.00	3,269,546.44	137,555,522.14	0.21316405	3,269,546.44
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	125,043,166.07	0.00	0.00	0.00	42,155.26	42,155.26	125,001,010.81	0.94337950	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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:56 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	18,988,182.33	12,431,414.53	90,514.26	198,106.84	0.00	0.00	288,621.11	12,142,793.42	0.63949214	288,621.11
2E-C2	18,988,182.33	12,431,414.53	90,514.26	198,106.84	0.00	0.00	288,621.11	12,142,793.42	0.63949214	288,621.11
2E-C3	18,988,182.33	12,431,414.53	90,514.26	198,106.84	0.00	0.00	288,621.11	12,142,793.42	0.63949214	288,621.11
2E-C4	18,988,182.33	12,431,414.53	90,514.26	198,106.84	0.00	0.00	288,621.11	12,142,793.42	0.63949214	288,621.11
2E-D1	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	37,976,364.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	37,976,364.67	12,431,414.53	90,514.26	198,106.84	0.00	0.00	288,621.11	12,142,793.42	0.31974607	288,621.11
2E-F2	37,976,364.67	12,431,414.53	90,514.26	198,106.84	0.00	0.00	288,621.11	12,142,793.42	0.31974607	288,621.11
2E-F3	37,976,364.67	12,431,414.53	90,514.26	198,106.84	0.00	0.00	288,621.11	12,142,793.42	0.31974607	288,621.11
2E-F4	37,976,364.67	12,431,414.53	90,514.26	198,106.84	0.00	0.00	288,621.11	12,142,793.42	0.31974607	288,621.11
2E-F5	37,976,364.67	12,431,414.53	90,514.26	198,106.84	0.00	0.00	288,621.11	12,142,793.42	0.31974607	288,621.11
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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:56 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	4,194,218,402.83	11,956,392.17	26,168,727.49	0.00	42,155.26	38,167,275.02	4,156,093,283.07	0.14944292	38,125,119.76

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:56 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	137.970377397	0.352061050	0.770549302	0.000000000	0.000000000	1.122610352	136.849432724	0.136849433	1.122610352
2M-1	188,817,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-1H	9,938,129.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2A	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-AH	215,101,191.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2B	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-BH	215,101,191.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2C	18,988,182.33	654.692182430	4.766873333	10.433165037	0.000000000	0.000000000	15.200038897	639.492143533	0.639492144	15.200038897
2M-CH	215,101,191.67	654.692182255	4.766873545	10.433165166	0.000000000	0.000000000	15.200038710	639.492143544	0.639492144	15.200038710
2M-2	56,964,547.00	218.230727438	1.588957778	3.477721678	0.000000000	0.000000000	5.066679631	213.164047807	0.213164048	5.066679631
2M-2H	645,303,575.00	218.230727422	1.588957848	3.477721722	0.000000000	0.000000000	5.066679570	213.164047851	0.213164048	5.066679570
2B-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-1H	159,004,103.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
2B-2H	132,503,421.00	943.697642871	0.000000000	0.000000000	0.000000000	0.318144692	0.318144692	943.379498179	0.943379498	0.000000000
2A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:56 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2C-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A1	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A2	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A3	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A4	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B1	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B2	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B3	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B4	18,988,182.33	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C1	18,988,182.33	654.692182430	4.766873333	10.433165037	0.000000000	0.000000000	15.200038897	639.492143533	0.639492144	15.200038897
2E-C2	18,988,182.33	654.692182430	4.766873333	10.433165037	0.000000000	0.000000000	15.200038897	639.492143533	0.639492144	15.200038897
2E-C3	18,988,182.33	654.692182430	4.766873333	10.433165037	0.000000000	0.000000000	15.200038897	639.492143533	0.639492144	15.200038897
2E-C4	18,988,182.33	654.692182430	4.766873333	10.433165037	0.000000000	0.000000000	15.200038897	639.492143533	0.639492144	15.200038897
2E-D1	37,976,364.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D2	37,976,364.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D3	37,976,364.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D4	37,976,364.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D5	37,976,364.67	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F1	37,976,364.67	327.346091129	2.383436666	5.216582517	0.000000000	0.000000000	7.600019447	319.746071682	0.319746072	7.600019447
2E-F2	37,976,364.67	327.346091129	2.383436666	5.216582517	0.000000000	0.000000000	7.600019447	319.746071682	0.319746072	7.600019447
2E-F3	37,976,364.67	327.346091129	2.383436666	5.216582517	0.000000000	0.000000000	7.600019447	319.746071682	0.319746072	7.600019447
2E-F4	37,976,364.67	327.346091129	2.383436666	5.216582517	0.000000000	0.000000000	7.600019447	319.746071682	0.319746072	7.600019447
2E-F5	37,976,364.67	327.346091129	2.383436666	5.216582517	0.000000000	0.000000000	7.600019447	319.746071682	0.319746072	7.600019447
2X-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:56 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2X-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:56 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	3,491,775,436.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,463,406,397.36
2M-1	N/A	N/A	4.38056 %	0.00	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	0.00
2M-2A	N/A	N/A	5.93056 %	0.00	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	0.00
2M-2B	N/A	N/A	5.93056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	07/27/26 - 08/24/26	29	5.93056 %	12,431,414.53	59,389.78	0.00	0.00	0.00	0.00	59,389.78	0.00	0.00	12,142,793.42
2M-CH	N/A	N/A	0.00000 %	140,825,068.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	137,555,522.14
2M-2	07/27/26 - 08/24/26	29	5.93056 %	12,431,414.53	59,389.78	0.00	0.00	0.00	0.00	59,389.78	0.00	0.00	12,142,793.42
2M-2H	N/A	N/A	0.00000 %	140,825,068.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	137,555,522.14
2B-1	N/A	N/A	7.73056 %	0.00	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	0.00	159,004,103.00
2B-2H	N/A	N/A	0.00000 %	125,043,166.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	125,001,010.81
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	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	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	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	0.00
2B-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	0.00
2B-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	0.00
2B-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	0.00
2B-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	0.00
2C-I1	07/27/26 - 08/24/26	29	1.70000 %	12,431,414.53	17,024.13	0.00	0.00	0.00	0.00	17,024.13	0.00	0.00	12,142,793.42
2C-I2	07/27/26 - 08/24/26	29	1.30000 %	12,431,414.53	13,018.45	0.00	0.00	0.00	0.00	13,018.45	0.00	0.00	12,142,793.42
2C-I3	07/27/26 - 08/24/26	29	0.90000 %	12,431,414.53	9,012.78	0.00	0.00	0.00	0.00	9,012.78	0.00	0.00	12,142,793.42

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:56 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2C-I4	07/27/26 - 08/24/26	29	0.50000 %	12,431,414.53	5,007.10	0.00	0.00	0.00	0.00	5,007.10	0.00	0.00	12,142,793.42
2E-A1	N/A	N/A	4.23056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.63056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.03056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.43056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	4.23056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	4.63056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	5.03056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	5.43056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	07/27/26 - 08/24/26	29	4.23056 %	12,431,414.53	42,365.65	0.00	0.00	0.00	0.00	42,365.65	0.00	0.00	12,142,793.42
2E-C2	07/27/26 - 08/24/26	29	4.63056 %	12,431,414.53	46,371.33	0.00	0.00	0.00	0.00	46,371.33	0.00	0.00	12,142,793.42
2E-C3	07/27/26 - 08/24/26	29	5.03056 %	12,431,414.53	50,377.01	0.00	0.00	0.00	0.00	50,377.01	0.00	0.00	12,142,793.42
2E-C4	07/27/26 - 08/24/26	29	5.43056 %	12,431,414.53	54,382.69	0.00	0.00	0.00	0.00	54,382.69	0.00	0.00	12,142,793.42
2E-D1	N/A	N/A	4.23056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	4.63056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	N/A	N/A	5.03056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	5.43056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	5.93056 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	07/27/26 - 08/24/26	29	4.23056 %	12,431,414.53	42,365.65	0.00	0.00	0.00	0.00	42,365.65	0.00	0.00	12,142,793.42
2E-F2	07/27/26 - 08/24/26	29	4.63056 %	12,431,414.53	46,371.33	0.00	0.00	0.00	0.00	46,371.33	0.00	0.00	12,142,793.42
2E-F3	07/27/26 - 08/24/26	29	5.03056 %	12,431,414.53	50,377.01	0.00	0.00	0.00	0.00	50,377.01	0.00	0.00	12,142,793.42
2E-F4	07/27/26 - 08/24/26	29	5.43056 %	12,431,414.53	54,382.69	0.00	0.00	0.00	0.00	54,382.69	0.00	0.00	12,142,793.42
2E-F5	07/27/26 - 08/24/26	29	5.93056 %	12,431,414.53	59,389.78	0.00	0.00	0.00	0.00	59,389.78	0.00	0.00	12,142,793.42
2X-1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:56 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2X-3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	07/27/26 - 08/24/26	29	1.70000 %	12,431,414.53	17,024.13	0.00	0.00	0.00	0.00	17,024.13	0.00	0.00	12,142,793.42
2Y-2	07/27/26 - 08/24/26	29	1.30000 %	12,431,414.53	13,018.45	0.00	0.00	0.00	0.00	13,018.45	0.00	0.00	12,142,793.42
2Y-3	07/27/26 - 08/24/26	29	0.90000 %	12,431,414.53	9,012.78	0.00	0.00	0.00	0.00	9,012.78	0.00	0.00	12,142,793.42
2Y-4	07/27/26 - 08/24/26	29	0.50000 %	12,431,414.53	5,007.10	0.00	0.00	0.00	0.00	5,007.10	0.00	0.00	12,142,793.42
Totals					653,287.62	0.00	0.00	0.00	0.00	653,287.62	0.00	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:56 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2A-H	25,308,153,117.00	0.00000 %	137.970377397	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	136.849432724
2M-1	188,817,000.00	4.38056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-1H	9,938,129.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2A	18,988,182.33	5.93056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-AH	215,101,191.67	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2B	18,988,182.33	5.93056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-BH	215,101,191.67	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2M-2C	18,988,182.33	5.93056 %	654.692182430	3.127723284	0.000000000	0.000000000	0.000000000	0.000000000	3.127723284	0.000000000	0.000000000	639.492143533
2M-CH	215,101,191.67	0.00000 %	654.692182255	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	639.492143544
2M-2	56,964,547.00	5.93056 %	218.230727438	1.042574428	0.000000000	0.000000000	0.000000000	0.000000000	1.042574428	0.000000000	0.000000000	213.164047807
2M-2H	645,303,575.00	0.00000 %	218.230727422	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	213.164047851
2B-1	0.00	7.73056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-1H	159,004,103.00	0.00000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
2B-2H	132,503,421.00	0.00000 %	943.697642871	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	943.379498179
2A-I1	0.00	1.70000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I2	0.00	1.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I3	0.00	0.90000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2A-I4	0.00	0.50000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I1	0.00	1.70000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I2	0.00	1.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I3	0.00	0.90000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2B-I4	0.00	0.50000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2C-I1	0.00	1.70000 %	654.692182430	0.896564490	0.000000000	0.000000000	0.000000000	0.000000000	0.896564490	0.000000000	0.000000000	639.492143533
2C-I2	0.00	1.30000 %	654.692182430	0.685608015	0.000000000	0.000000000	0.000000000	0.000000000	0.685608015	0.000000000	0.000000000	639.492143533
2C-I3	0.00	0.90000 %	654.692182430	0.474652067	0.000000000	0.000000000	0.000000000	0.000000000	0.474652067	0.000000000	0.000000000	639.492143533

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:56 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
2C-I4	0.00	0.50000 %	654.692182430	0.263695593	0.000000000	0.000000000	0.000000000	0.000000000	0.263695593	0.000000000	0.000000000	639.492143533
2E-A1	18,988,182.33	4.23056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A2	18,988,182.33	4.63056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A3	18,988,182.33	5.03056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-A4	18,988,182.33	5.43056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B1	18,988,182.33	4.23056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B2	18,988,182.33	4.63056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B3	18,988,182.33	5.03056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-B4	18,988,182.33	5.43056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-C1	18,988,182.33	4.23056 %	654.692182430	2.231158795	0.000000000	0.000000000	0.000000000	0.000000000	2.231158795	0.000000000	0.000000000	639.492143533
2E-C2	18,988,182.33	4.63056 %	654.692182430	2.442115269	0.000000000	0.000000000	0.000000000	0.000000000	2.442115269	0.000000000	0.000000000	639.492143533
2E-C3	18,988,182.33	5.03056 %	654.692182430	2.653071743	0.000000000	0.000000000	0.000000000	0.000000000	2.653071743	0.000000000	0.000000000	639.492143533
2E-C4	18,988,182.33	5.43056 %	654.692182430	2.864028218	0.000000000	0.000000000	0.000000000	0.000000000	2.864028218	0.000000000	0.000000000	639.492143533
2E-D1	37,976,364.67	4.23056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D2	37,976,364.67	4.63056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D3	37,976,364.67	5.03056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D4	37,976,364.67	5.43056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-D5	37,976,364.67	5.93056 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2E-F1	37,976,364.67	4.23056 %	327.346091129	1.115579397	0.000000000	0.000000000	0.000000000	0.000000000	1.115579397	0.000000000	0.000000000	319.746071682
2E-F2	37,976,364.67	4.63056 %	327.346091129	1.221057634	0.000000000	0.000000000	0.000000000	0.000000000	1.221057634	0.000000000	0.000000000	319.746071682
2E-F3	37,976,364.67	5.03056 %	327.346091129	1.326535871	0.000000000	0.000000000	0.000000000	0.000000000	1.326535871	0.000000000	0.000000000	319.746071682
2E-F4	37,976,364.67	5.43056 %	327.346091129	1.432014109	0.000000000	0.000000000	0.000000000	0.000000000	1.432014109	0.000000000	0.000000000	319.746071682
2E-F5	37,976,364.67	5.93056 %	327.346091129	1.563861642	0.000000000	0.000000000	0.000000000	0.000000000	1.563861642	0.000000000	0.000000000	319.746071682
2X-1	0.00	1.70000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-2	0.00	1.30000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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

Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:56 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/ Notional Balance
2X-3	0.00	0.90000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2X-4	0.00	0.50000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
2Y-1	0.00	1.70000 %	327.346091129	0.448282245	0.000000000	0.000000000	0.000000000	0.000000000	0.448282245	0.000000000	0.000000000	319.746071682
2Y-2	0.00	1.30000 %	327.346091129	0.342804008	0.000000000	0.000000000	0.000000000	0.000000000	0.342804008	0.000000000	0.000000000	319.746071682
2Y-3	0.00	0.90000 %	327.346091129	0.237326034	0.000000000	0.000000000	0.000000000	0.000000000	0.237326034	0.000000000	0.000000000	319.746071682
2Y-4	0.00	0.50000 %	327.346091129	0.131847796	0.000000000	0.000000000	0.000000000	0.000000000	0.131847796	0.000000000	0.000000000	319.746071682

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.
NOTE: All classes per \$1,000 denomination.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:56 AM

Certificateholder Account Statement

CERTIFICATE ACCOUNT

Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	409,332.81
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(42,155.26)
Total Deposits	367,177.55
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	348,010.89
Total Withdrawals (Pool Distribution Amount)	367,177.55
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL

Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:56 AM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	31,969,362.22
Total Principal Reduction Cumulative	22,603,574,066.13
Scheduled Principal Current	10,025,889.39
Scheduled Principal Cumulative	1,945,366,223.63
Unscheduled Principal Current	21,901,317.57
Unscheduled Principal Cumulative	20,650,705,431.39
Senior Reduction Amount	28,369,039.41
Subordinate Reduction Amount	3,558,167.55
Calculated Tranche Write-down Amount	42,155.26
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	132,129.77
Recovery Principal on Previously Liquidated Loan Current	42,155.26
Recovery Principal on Previously Liquidated Loan Cumulative	703,436.54
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	24695
Period Reference Pool Removal Loan Count	146
Period Ending Loan Count	24549
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	3,897,109,826.80
Period PIF Loan Count Current	146
PIF Loan Count Cumulative	87101
Period PIF Loan UPB Current	19,621,765.45
PIF Loan UPB Cumulative	20,157,389,668.15
Period Partial Prepayment Amount	2,416,138.39
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	154
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,714,974.23
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	58,493,331.87
Total Active Modified Loan Count	977
Total Active Modified Loan UPB	217,373,285.95
Adjusted SOFR	3.730560%

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

Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:56 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.870070%
Subordinate Percentage	11.129930%
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

Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:56 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



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 %	11.130000 %	11.130000 %
2M-1	0.00	0.00	3.750000 %	11.130000 %	11.130000 %
2M-1H	0.00	0.00	3.750000 %	11.130000 %	11.130000 %
2M-2A	0.00	0.00	2.870000 %	11.130000 %	11.130000 %
2M-2B	0.00	0.00	1.980000 %	11.130000 %	11.130000 %
2M-2C	0.00	0.00	1.100000 %	7.230000 %	7.290000 %
2M-2	0.00	0.00	1.100000 %	7.230000 %	7.290000 %
2M-2H	0.00	0.00	1.100000 %	7.230000 %	7.290000 %
2B-1	0.00	0.00	0.500000 %	3.180000 %	3.210000 %
2B-1H	0.00	0.00	0.500000 %	3.180000 %	3.210000 %
2B-2H	42,155.26	0.00	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:56 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	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

Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:56 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	463	81,286,451.66	1.886024 %	2.085814 %
60 Days	144	25,274,488.74	0.586582 %	0.648544 %
90 Days	56	9,887,066.10	0.228115 %	0.253703 %
120 Days	32	6,412,243.38	0.130352 %	0.164538 %
150 Days	32	6,119,250.85	0.130352 %	0.157020 %
180+ Days	137	28,667,836.17	0.558068 %	0.735618 %
Totals	864	157,647,336.90	3.519492 %	4.045237 %

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:56 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	537	130,779,864.50	132,129.77	0.101032

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	150,288.33	156.55	0.104166
Summary	0090214675	213,576.93	266.97	0.124999
Summary	0090214693	403,160.06	404.54	0.100342
Summary	0090215245	98,027.89	47.03	0.047976
Summary	0090215258	223,734.72	209.75	0.093749
Summary	0090215621	396,594.20	371.81	0.093751
Summary	0090215691	172,326.86	166.04	0.096352
Summary	0090215723	368,525.79	499.05	0.135418
Summary	0090216141	309,743.80	727.73	0.234946
Summary	0090216543	202,172.35	145.73	0.072082
Summary	0090216868	201,663.84	145.37	0.072085
Summary	0090216889	135,272.18	84.55	0.062504
Summary	0090216903	202,983.25	253.73	0.125000
Summary	0090216958	126,034.33	157.54	0.124998
Summary	0090217605	391,848.95	304.09	0.077604
Summary	0090217621	351,570.21	409.14	0.116375
Summary	0090217638	230,326.13	10.39	0.004511
Summary	0090217648	228,631.61	159.87	0.069925
Summary	0090217688	238,761.42	107.58	0.045058
Summary	0090217882	415,937.88	126.29	0.030363
Summary	0090218066	208,051.96	261.36	0.125622
Summary	0090218935	263,227.72	33.77	0.012829
Summary	0090219262	179,996.78	120.78	0.067101
Summary	0090219293	169,098.65	246.60	0.145832
Summary	0090219840	184,218.95	134.33	0.072919

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219896	332,784.97	693.30	0.208333
Summary	0090219968	137,628.77	4.81	0.003495
Summary	0090220107	110,971.60	57.80	0.052085
Summary	0090220188	373,971.63	779.11	0.208334
Summary	0090220322	286,294.58	273.57	0.095555
Summary	0090220417	266,967.59	250.28	0.093749
Summary	0090220470	394,119.57	451.60	0.114585
Summary	0090221111	409,425.49	131.50	0.032118
Summary	0090221174	154,037.93	89.80	0.058297
Summary	0090221834	155,228.51	274.88	0.177081
Summary	0090221941	324,419.36	371.73	0.114583
Summary	0090222064	441,894.44	460.31	0.104167
Summary	0090222107	118,631.24	148.29	0.125001
Summary	0090222200	135,779.52	76.60	0.056415
Summary	0090222232	74,535.77	73.63	0.098785
Summary	0090222714	197,554.38	297.00	0.150338
Summary	0090222855	412,219.20	300.58	0.072918
Summary	0090223201	314,324.00	425.65	0.135418
Summary	0090223213	166,347.51	42.85	0.025759
Summary	0090223460	169,178.71	193.85	0.114583
Summary	0090223706	205,980.50	389.45	0.189071
Summary	0090223719	412,950.30	774.28	0.187500
Summary	0090223735	184,672.45	18.88	0.010224
Summary	0090223840	254,161.17	177.54	0.069853
Summary	0090223903	66,011.43	55.01	0.083334
Summary	0090224377	177,578.55	262.47	0.147805
Summary	0090224881	141,397.28	177.59	0.125596
Summary	0090225252	120,369.16	9.73	0.008083
Summary	0090225915	109,564.68	136.96	0.125004
Summary	0090225924	195,888.19	304.44	0.155415
Summary	0090226076	167,311.40	47.99	0.028683
Summary	0090226077	188,343.99	424.16	0.225205
Summary	0090226539	219,730.34	251.77	0.114581
Summary	0090227022	121,585.94	12.67	0.010421

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090227067	134,541.84	98.10	0.072914
Summary	0090227329	191,281.19	193.79	0.101312
Summary	0090227676	621,909.76	145.36	0.023373
Summary	0090227873	355,793.74	33.80	0.009500
Summary	0090228006	148,921.51	201.66	0.135414
Summary	0090228048	165,068.96	223.53	0.135416
Summary	0090228235	147,208.03	104.62	0.071069
Summary	0090228260	192,108.07	220.12	0.114581
Summary	0090228868	656,530.12	1,245.71	0.189741
Summary	0090228871	243,837.88	244.64	0.100329
Summary	0090229046	220,355.60	205.09	0.093072
Summary	0090229095	278,170.37	202.83	0.072916
Summary	0090229165	206,494.78	344.16	0.166668
Summary	0090229324	63,727.69	26.88	0.042179
Summary	0090229768	210,805.96	257.40	0.122103
Summary	0090230067	391,291.29	268.36	0.068583
Summary	0090230204	218,108.48	168.07	0.077058
Summary	0090230739	111,933.69	151.58	0.135419
Summary	0090230864	173,093.86	76.80	0.044369
Summary	0090230911	240,268.48	41.24	0.017164
Summary	0090230932	213,673.99	147.91	0.069222
Summary	0090231384	211,148.91	144.70	0.068530
Summary	0090231533	178,536.90	9.52	0.005332
Summary	0090231554	76,245.36	127.08	0.166672
Summary	0090231693	369,923.06	382.34	0.103357
Summary	0090231859	110,733.19	92.28	0.083335
Summary	0090232483	139,132.35	173.92	0.125003
Summary	0090232655	599,061.03	472.90	0.078940
Summary	0090232800	327,653.29	477.83	0.145834
Summary	0090233039	153,241.62	74.49	0.048610
Summary	0090233421	239,287.17	23.10	0.009654
Summary	0090233491	357,269.19	148.86	0.041666
Summary	0090233560	575,641.54	839.48	0.145834
Summary	0090233642	110,309.89	120.62	0.109346

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090233832	361,254.02	562.55	0.155721
Summary	0090234041	177,746.23	42.82	0.024091
Summary	0090234156	114,479.43	252.62	0.220668
Summary	0090235100	229,251.01	119.40	0.052083
Summary	0090235156	176,366.94	170.73	0.096804
Summary	0090235302	308,011.62	224.59	0.072916
Summary	0090235617	127,206.57	172.26	0.135418
Summary	0090235628	231,940.95	408.80	0.176252
Summary	0090235824	539,534.34	41.19	0.007634
Summary	0090236080	366,408.47	378.62	0.103333
Summary	0090236523	119,301.06	121.00	0.101424
Summary	0090236659	172,214.34	66.87	0.038830
Summary	0090237010	396,394.56	470.72	0.118750
Summary	0090237386	249,059.36	337.27	0.135418
Summary	0090237466	382,605.55	557.97	0.145834
Summary	0090237996	401,691.16	313.77	0.078112
Summary	0090239050	395,181.22	493.98	0.125001
Summary	0090239065	339,608.19	247.63	0.072916
Summary	0090239193	203,907.15	285.06	0.139799
Summary	0090239356	149,004.66	49.52	0.033234
Summary	0090239376	56,453.16	52.92	0.093741
Summary	0090239739	125,609.38	21.21	0.016886
Summary	0090239968	213,879.73	73.23	0.034239
Summary	0090240191	277,086.74	266.34	0.096122
Summary	0090240373	296,751.37	587.32	0.197917
Summary	0090240915	163,586.36	187.44	0.114582
Summary	0090241200	212,152.43	89.28	0.042083
Summary	0090241532	633,555.70	593.96	0.093750
Summary	0090241557	157,830.18	64.22	0.040689
Summary	0090241630	172,305.09	251.28	0.145834
Summary	0090241846	180,087.19	187.59	0.104166
Summary	0090242269	400,760.92	459.21	0.114585
Summary	0090242560	75,176.59	93.97	0.124999
Summary	0090242572	170,336.36	90.59	0.053183

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090242661	330,648.37	206.66	0.062501
Summary	0090242707	411,781.46	416.52	0.101151
Summary	0090242997	392,839.76	409.21	0.104167
Summary	0090243069	99,650.20	22.62	0.022699
Summary	0090243396	316,232.26	329.41	0.104167
Summary	0090243477	93,787.29	107.46	0.114578
Summary	0090243658	413,177.12	602.55	0.145833
Summary	0090243679	318,338.33	475.64	0.149413
Summary	0090243681	227,296.02	142.06	0.062500
Summary	0090244155	125,797.55	61.03	0.048514
Summary	0090244444	160,101.35	9.58	0.005984
Summary	0090244637	130,846.26	5.97	0.004563
Summary	0090244990	98,207.42	99.90	0.101723
Summary	0090245010	175,777.84	114.56	0.065173
Summary	0090245579	274,813.72	217.06	0.078984
Summary	0090245849	146,771.68	68.90	0.046944
Summary	0090245857	240,767.79	239.68	0.099548
Summary	0090246594	117,166.25	75.74	0.064643
Summary	0090246834	296,098.75	616.87	0.208333
Summary	0090247139	55,224.70	61.92	0.112124
Summary	0090247207	288,556.03	282.57	0.097926
Summary	0090247265	299,703.15	437.07	0.145834
Summary	0090247738	612,784.10	700.41	0.114300
Summary	0090247921	266,626.27	333.28	0.124999
Summary	0090247933	109,304.84	102.47	0.093747
Summary	0090248191	308,767.28	418.12	0.135416
Summary	0090248334	336,799.73	304.98	0.090552
Summary	0090248419	296,919.67	216.50	0.072915
Summary	0090248457	196,004.61	113.30	0.057805
Summary	0090248461	224,742.93	257.52	0.114584
Summary	0090248642	93,315.51	118.45	0.126935
Summary	0090248695	252,104.59	34.18	0.013558
Summary	0090249019	306,721.38	7.59	0.002475
Summary	0090249259	193,803.86	222.07	0.114585

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090249608	407,506.52	716.60	0.175850
Summary	0090249837	286,950.26	323.14	0.112612
Summary	0090250319	125,388.29	182.86	0.145835
Summary	0090250534	463,984.16	361.52	0.077916
Summary	0090251104	200,682.02	202.63	0.100971
Summary	0090251184	77,311.81	17.94	0.023205
Summary	0090251894	72,215.83	24.97	0.034577
Summary	0090252563	100,851.10	31.12	0.030857
Summary	0090252668	214,409.13	178.67	0.083331
Summary	0090253124	235,985.70	390.26	0.165374
Summary	0090253179	412,024.09	300.43	0.072916
Summary	0090253311	265,667.76	311.09	0.117097
Summary	0090253580	163,726.85	230.10	0.140539
Summary	0090253903	335,399.12	524.06	0.156250
Summary	0090254285	413,287.45	622.80	0.150694
Summary	0090254544	221,765.82	206.06	0.092918
Summary	0090254831	188,506.42	150.61	0.079896
Summary	0090254914	330,298.46	137.62	0.041665
Summary	0090254915	272,996.66	341.25	0.125002
Summary	0090255002	284,861.65	385.75	0.135417
Summary	0090255509	406,766.52	857.07	0.210703
Summary	0090255797	235,779.70	339.10	0.143821
Summary	0090256057	96,537.22	90.40	0.093643
Summary	0090256109	122,352.56	68.40	0.055904
Summary	0090256176	249,779.09	95.51	0.038238
Summary	0090256306	242,371.93	174.71	0.072083
Summary	0090256324	158,008.10	162.10	0.102590
Summary	0090256434	252,119.25	265.76	0.105410
Summary	0090256756	218,404.21	246.84	0.113020
Summary	0090256758	97,260.90	81.05	0.083333
Summary	0090256788	231,227.59	289.03	0.124998
Summary	0090257307	169,985.04	300.56	0.176816
Summary	0090257412	299,095.11	342.71	0.114582
Summary	0090257488	123,483.03	93.28	0.075541

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090258673	173,289.23	22.77	0.013140
Summary	0090258756	160,670.53	70.86	0.044103
Summary	0090259395	280,035.49	408.39	0.145835
Summary	0090259832	57,829.05	77.03	0.133203
Summary	0090260237	279,265.90	145.45	0.052083
Summary	0090261628	109,005.34	113.55	0.104169
Summary	0090262201	98,902.74	161.78	0.163575
Summary	0090262572	147,730.98	49.36	0.033412
Summary	0090262782	246,336.88	513.20	0.208333
Summary	0090263325	139,069.19	159.35	0.114583
Summary	0090263416	244,607.34	203.84	0.083334
Summary	0090263571	110,506.91	126.62	0.114581
Summary	0090263786	321,786.61	368.71	0.114582
Summary	0090264295	352,830.68	421.57	0.119482
Summary	0090264607	135,692.25	113.08	0.083336
Summary	0090264801	274,487.35	257.33	0.093749
Summary	0090265118	346,945.17	289.12	0.083333
Summary	0090265154	443,801.21	969.27	0.218402
Summary	0090265164	135,043.71	281.34	0.208333
Summary	0090265232	107,680.72	150.32	0.139598
Summary	0090265315	391,801.12	563.00	0.143695
Summary	0090265392	346,777.41	288.98	0.083333
Summary	0090265733	84,240.28	96.53	0.114589
Summary	0090265863	192,726.62	260.98	0.135415
Summary	0090266092	235,866.46	4.53	0.001921
Summary	0090266377	326,858.69	170.24	0.052084
Summary	0090266521	117,053.60	75.46	0.064466
Summary	0090266684	192,620.70	200.65	0.104168
Summary	0090266892	187,028.64	233.79	0.125002
Summary	0090267138	115,052.83	124.31	0.108046
Summary	0090268015	208,008.97	325.01	0.156248
Summary	0090268101	182,873.70	50.14	0.027418
Summary	0090268220	348,621.68	360.24	0.103333
Summary	0090268292	210,606.75	408.74	0.194077

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090269303	101,341.19	107.75	0.106324
Summary	0090269336	152,658.53	173.52	0.113665
Summary	0090269392	324,228.81	135.10	0.041668
Summary	0090269494	219,594.74	92.19	0.041982
Summary	0090269591	208,098.63	281.80	0.135417
Summary	0090269592	78,328.52	85.09	0.108632
Summary	0090269638	367,181.53	325.92	0.088763
Summary	0090269728	246,844.82	308.56	0.125002
Summary	0090269823	332,887.77	107.11	0.032176
Summary	0090270169	200,792.86	99.40	0.049504
Summary	0090270435	192,873.27	203.66	0.105593
Summary	0090270462	96,293.28	50.15	0.052080
Summary	0090270597	409,753.59	120.37	0.029376
Summary	0090270858	196,280.94	265.24	0.135133
Summary	0090271253	304,420.81	137.05	0.045020
Summary	0090271653	220,310.23	321.29	0.145835
Summary	0090271718	82,914.77	51.82	0.062498
Summary	0090271935	402,323.53	628.63	0.156250
Summary	0090272228	473,434.46	591.79	0.124999
Summary	0090272294	146,305.33	106.68	0.072916
Summary	0090272367	139,307.06	275.71	0.197915
Summary	0090272790	208,001.88	412.14	0.198142
Summary	0090273057	218,044.02	227.13	0.104167
Summary	0090273651	251,544.39	524.05	0.208333
Summary	0090273705	106,146.79	221.94	0.209088
Summary	0090273750	127,824.79	75.59	0.059136
Summary	0090273803	270,700.75	328.22	0.121248
Summary	0090273804	346,639.21	536.08	0.154651
Summary	0090273854	209,845.96	258.84	0.123348
Summary	0090273917	164,658.12	10.47	0.006359
Summary	0090274189	515,025.49	557.66	0.108278
Summary	0090274976	263,694.68	77.00	0.029200
Summary	0090275485	100,938.42	65.19	0.064584
Summary	0090275969	247,781.23	180.67	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: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090276313	212,616.68	228.05	0.107259
Summary	0090276734	428,847.74	230.45	0.053737
Summary	0090277080	238,551.68	472.13	0.197915
Summary	0090277194	161,836.71	220.42	0.136199
Summary	0090277532	219,498.95	228.64	0.104165
Summary	0090277855	178,791.22	369.32	0.206565
Summary	0090279076	134,534.13	58.39	0.043402
Summary	0090279308	326,523.07	340.13	0.104167
Summary	0090279513	70,989.15	130.61	0.183986
Summary	0090279690	106,744.12	198.35	0.185818
Summary	0090279774	89,636.70	149.39	0.166662
Summary	0090279777	177,041.57	331.95	0.187498
Summary	0090280456	158,033.87	307.03	0.194281
Summary	0090280806	137,297.38	157.32	0.114583
Summary	0090281259	302,142.64	251.79	0.083335
Summary	0090281272	332,255.89	380.71	0.114583
Summary	0090281349	264,117.59	121.51	0.046006
Summary	0090281450	182,076.34	13.92	0.007645
Summary	0090282141	150,626.83	109.83	0.072915
Summary	0090282209	149,284.27	202.16	0.135419
Summary	0090282253	357,976.19	399.52	0.111605
Summary	0090282286	248,034.99	413.39	0.166666
Summary	0090282411	216,095.20	247.61	0.114584
Summary	0090282412	167,905.77	82.98	0.049421
Summary	0090282503	161,926.32	241.79	0.149321
Summary	0090282926	141,978.73	118.32	0.083336
Summary	0090283086	837,178.40	449.56	0.053699
Summary	0090283529	582,629.72	546.22	0.093751
Summary	0090283601	235,401.51	199.45	0.084728
Summary	0090283705	275,690.25	172.31	0.062501
Summary	0090283984	528,667.91	542.59	0.102633
Summary	0090284478	113,943.70	35.61	0.031252
Summary	0090284536	142,730.48	85.18	0.059679
Summary	0090285036	216,493.62	248.07	0.114585

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090285134	116,592.90	114.22	0.097965
Summary	0090285382	182,070.56	81.39	0.044702
Summary	0090285447	202,844.43	217.52	0.107235
Summary	0090286161	265,202.49	379.58	0.143128
Summary	0090286194	161,795.62	252.81	0.156253
Summary	0090286215	508,533.59	514.75	0.101222
Summary	0090286377	248,848.57	557.00	0.223831
Summary	0090286925	132,493.39	134.80	0.101741
Summary	0090286980	341,920.81	500.64	0.146420
Summary	0090287025	341,456.50	328.16	0.096106
Summary	0090287275	372,408.48	387.93	0.104168
Summary	0090287307	310,010.32	288.05	0.092916
Summary	0090287317	475,797.97	468.87	0.098544
Summary	0090287503	402,572.10	343.09	0.085224
Summary	0090287611	95,533.20	101.82	0.106581
Summary	0090287674	135,289.83	140.93	0.104169
Summary	0090287704	442,680.87	469.24	0.106000
Summary	0090287743	366,181.88	267.01	0.072917
Summary	0090288052	90,646.07	37.77	0.041668
Summary	0090288129	188,744.34	64.94	0.034406
Summary	0090288408	144,893.69	60.37	0.041665
Summary	0090288445	422,015.26	756.38	0.179230
Summary	0090288885	497,567.67	725.62	0.145833
Summary	0090289138	313,356.62	97.92	0.031249
Summary	0090289229	324,090.20	124.47	0.038406
Summary	0090289517	400,471.30	48.70	0.012161
Summary	0090289623	475,386.47	594.23	0.124999
Summary	0090289728	289,952.15	289.28	0.099768
Summary	0090289822	244,556.77	203.80	0.083334
Summary	0090289860	416,988.47	390.93	0.093751
Summary	0090290043	230,912.59	85.56	0.037053
Summary	0090290851	292,655.22	365.82	0.125000
Summary	0090290995	272,854.55	341.07	0.125001
Summary	0090291000	228,904.16	88.75	0.038772

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090291213	147,533.74	230.52	0.156249
Summary	0090291329	268,649.49	195.89	0.072917
Summary	0090291381	161,614.80	168.35	0.104167
Summary	0090291432	418,319.74	866.39	0.207112
Summary	0090291737	129,800.13	50.99	0.039283
Summary	0090291924	225,298.37	52.67	0.023378
Summary	0090292068	134,361.71	69.98	0.052083
Summary	0090292495	312,250.96	181.17	0.058021
Summary	0090292556	263,729.91	219.77	0.083331
Summary	0090293045	432,070.29	153.11	0.035436
Summary	0090293071	90,436.30	33.20	0.036711
Summary	0090293134	123,969.63	167.88	0.135420
Summary	0090293339	106,810.35	114.81	0.107490
Summary	0090293348	472,834.42	692.82	0.146525
Summary	0090293936	121,050.06	126.09	0.104164
Summary	0090294205	144,461.93	45.14	0.031247
Summary	0090295155	306,496.88	383.12	0.125000
Summary	0090295357	374,035.20	157.71	0.042164
Summary	0090295671	364,993.30	559.19	0.153206
Summary	0090295727	344,259.70	322.74	0.093749
Summary	0090296707	269,696.45	168.56	0.062500
Summary	0090297475	167,091.62	41.71	0.024962
Summary	0090297480	109,104.73	45.46	0.041666
Summary	0090297532	343,621.04	680.08	0.197916
Summary	0090297649	273,378.63	100.08	0.036609
Summary	0090299051	268,839.50	344.83	0.128266
Summary	0090299088	356,346.15	349.91	0.098194
Summary	0090299448	135,742.28	165.38	0.121834
Summary	0090299483	321,559.74	334.96	0.104167
Summary	0090299529	314,373.81	458.46	0.145833
Summary	0090299629	336,238.63	238.17	0.070834
Summary	0090299892	213,804.24	356.34	0.166666
Summary	0090300049	166,849.71	208.56	0.124999
Summary	0090300181	180,962.00	211.87	0.117080

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090300238	582,074.81	363.80	0.062501
Summary	0090300239	348,357.90	508.02	0.145833
Summary	0090300653	345,087.03	395.41	0.114583
Summary	0090300866	422,812.09	414.43	0.098018
Summary	0090301132	256,035.03	323.67	0.126416
Summary	0090301487	300,907.15	250.76	0.083335
Summary	0090301671	95,836.91	139.76	0.145831
Summary	0090302103	417,984.20	348.32	0.083333
Summary	0090302203	403,115.19	267.11	0.066261
Summary	0090302769	94,060.38	0.67	0.000712
Summary	0090303136	300,876.45	378.71	0.125869
Summary	0090303262	298,570.74	404.31	0.135415
Summary	0090303296	131,622.31	96.53	0.073339
Summary	0090303548	410,159.43	101.38	0.024717
Summary	0090304031	122,271.18	178.31	0.145832
Summary	0090304495	193,959.24	262.65	0.135415
Summary	0090304624	295,852.30	227.62	0.076937
Summary	0090305111	205,689.33	44.57	0.021669
Summary	0090306836	168,253.00	17.53	0.010419
Summary	0090306956	146,327.51	38.37	0.026222
Summary	0090307127	295,201.25	77.31	0.026189
Summary	0090307248	254,129.47	229.63	0.090359
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090307754	312,975.44	71.12	0.022724
Summary	0090308282	290,428.09	332.78	0.114583
Summary	0090308673	339,334.33	282.78	0.083334
Summary	0090309384	131,380.90	143.21	0.109004
Summary	0090310306	120,923.89	176.35	0.145836
Summary	0090310322	353,100.16	588.50	0.166667
Summary	0090310385	182,458.70	190.06	0.104166
Summary	0090310460	530,748.98	722.71	0.136168
Summary	0090310554	133,182.59	154.54	0.116036
Summary	0090311022	175,717.55	33.76	0.019213
Summary	0090311050	276,729.12	317.09	0.114585

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090311322	145,591.17	272.98	0.187498
Summary	0090311530	209,632.50	264.52	0.126183
Summary	0090312149	159,243.14	82.94	0.052084
Summary	0090312287	305,546.74	222.79	0.072915
Summary	0090312432	206,271.26	336.87	0.163314
Summary	0090313200	205,621.00	192.77	0.093750
Summary	0090313552	168,786.11	140.66	0.083336
Summary	0090314417	354,058.13	295.05	0.083334
Summary	0090314737	159,640.49	198.42	0.124292
Summary	0090314758	279,965.30	320.79	0.114582
Summary	0090315187	284,500.63	273.41	0.096102
Summary	0090315404	172,982.03	216.23	0.125001
Summary	0090316380	256,083.25	266.75	0.104165
Summary	0090316671	422,648.07	404.62	0.095734
Summary	0090316706	233,894.95	462.92	0.197918
Summary	0090316781	100,456.18	133.27	0.132665
Summary	0090317033	167,903.71	227.37	0.135417
Summary	0090317144	154,314.17	258.23	0.167340
Summary	0090317689	54,047.15	47.90	0.088626
Summary	0090317739	125,819.94	157.27	0.124996
Summary	0090318046	374,177.80	293.33	0.078393
Summary	0090318093	148,623.45	87.18	0.058658
Summary	0090318787	245,501.36	460.32	0.187502
Summary	0090319358	135,054.02	110.50	0.081819
Summary	0090319519	223,927.77	162.08	0.072380
Summary	0090319654	137,487.21	114.57	0.083331
Summary	0090319985	242,884.40	354.21	0.145835
Summary	0090320366	328,876.30	515.98	0.156892
Summary	0090320451	94,735.79	69.08	0.072919
Summary	0090320683	323,442.04	539.07	0.166667
Summary	0090320694	124,714.30	220.85	0.177085
Summary	0090320955	52,526.30	60.19	0.114590
Summary	0090321060	155,387.09	155.86	0.100304
Summary	0090321199	101,196.24	135.98	0.134373

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090321268	404,464.38	42.13	0.010416
Summary	0090321913	124,964.04	49.22	0.039387
Summary	0090321940	254,757.02	236.71	0.092916
Summary	0090322342	187,587.15	195.40	0.104165
Summary	0090322438	382,731.21	558.15	0.145833
Summary	0090322850	201,255.30	230.61	0.114586
Summary	0090323396	181,923.60	31.75	0.017452
Summary	0090323608	239,542.07	274.48	0.114585
Summary	0090323679	367,651.45	306.38	0.083334
Summary	0090323711	189,274.95	113.80	0.060124
Summary	0090323790	181,759.62	113.60	0.062500
Summary	0090323838	237,458.94	257.21	0.108318
Summary	0090323993	363,721.83	492.54	0.135417
Summary	0090323996	454,299.55	406.20	0.089412
Summary	0090324027	350,741.92	184.66	0.052648
Summary	0090324365	195,976.16	167.40	0.085419
Summary	0090324470	270,017.06	112.51	0.041668
Summary	0090324586	308,751.82	353.78	0.114584
Summary	0090325187	131,002.74	4.87	0.003717
Summary	0090325980	267,380.90	250.67	0.093750
Summary	0090326004	347,942.35	398.68	0.114582
Summary	0090326051	410,737.30	610.38	0.148606
Summary	0090326091	289,616.72	482.69	0.166665
Summary	0090326160	224,340.92	303.80	0.135419
Summary	0090326267	103,182.70	61.53	0.059632
Summary	0090327091	164,747.29	178.07	0.108087
Summary	0090327235	228,631.73	222.43	0.097287
Summary	0090327560	248,375.48	284.60	0.114585
Summary	0090327768	331,071.71	135.19	0.040834
Summary	0090328120	114,099.59	51.31	0.044969
Summary	0090328154	238,842.54	149.28	0.062501
Summary	0090328327	355,437.95	176.56	0.049674
Summary	0090328376	292,355.47	68.72	0.023506
Summary	0090328612	263,224.15	411.29	0.156251

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:57 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090329000	299,965.82	67.23	0.022413
Summary	0090329052	210,394.26	153.41	0.072915
Summary	0090329238	136,623.87	199.24	0.145831
Summary	0090329501	245,864.63	190.17	0.077347
Summary	0090329608	137,902.16	109.61	0.079484
Summary	0090330115	154,483.13	208.33	0.134856
Summary	0090330305	90,817.30	43.55	0.047953
Summary	0090330357	263,585.38	486.19	0.184453
Summary	0090330920	420,719.04	245.39	0.058326
Summary	0090331177	299,842.61	244.39	0.081506
Summary	0090331206	129,393.85	82.49	0.063751
Summary	0090331818	446,266.54	743.78	0.166667
Summary	0090331954	389,237.67	752.95	0.193442
Summary	0090332217	361,168.23	451.46	0.125000
Summary	0090333231	229,575.26	310.88	0.135415
Summary	0090333645	249,941.61	234.32	0.093750
Summary	0090334138	421,327.05	66.51	0.015786
Summary	0090334318	73,681.17	46.05	0.062499
Summary	0090334645	346,709.94	433.39	0.125001
Summary	0090335259	165,538.58	241.41	0.145833
Summary	0090335339	156,391.18	29.10	0.018607
Summary	0090335725	172,484.79	159.41	0.092420
Summary	0090335940	241,235.00	224.15	0.092918
Summary	0090336263	235,941.64	172.04	0.072916
Summary	0090336430	301,882.46	663.67	0.219844
Summary	0090336443	158,675.29	161.88	0.102020
Summary	0090336490	117,004.95	146.26	0.125003
Summary	0090336536	175,835.97	238.11	0.135416
Summary	0090336600	317,738.14	264.78	0.083333
Summary	0090336877	305,297.21	286.22	0.093751
Summary	0090337040	193,915.28	308.38	0.159028
Summary	0090337325	562,523.70	878.94	0.156249
Summary	0090337476	205,433.68	253.63	0.123461
Summary	0090338070	477,770.64	596.40	0.124830

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090338343	286,528.83	179.08	0.062500
Summary	0090338445	177,625.19	203.53	0.114584
Summary	0090338449	189,183.74	206.57	0.109190
Summary	0090338579	263,325.90	301.73	0.114584
Summary	0090338629	302,377.80	271.55	0.089805
Summary	0090338768	260,299.42	325.37	0.124998
Summary	0090338852	174,660.56	64.61	0.036992
Summary	0090339282	229,732.64	134.33	0.058472
Summary	0090339862	161,927.76	45.76	0.028260
Summary	0090340023	302,951.35	189.34	0.062498
Summary	0090340167	130,215.94	203.46	0.156248
Summary	0090340289	575,959.72	779.95	0.135417
Summary	0090340964	306,158.20	459.98	0.150243
Summary	0090340984	206,357.48	343.93	0.166667
Summary	0090341401	181,982.72	341.22	0.187501
Summary	0090341527	452,550.43	1,048.74	0.231740
Summary	0090341583	212,125.46	229.53	0.108205
Summary	0090341593	232,501.92	351.93	0.151366
Summary	0090341617	225,000.93	94.76	0.042115
Summary	0090342211	152,250.66	158.59	0.104164
Summary	0090342724	216,591.28	338.42	0.156248
Summary	0090342879	203,228.32	232.87	0.114585
Summary	0090343382	316,086.37	110.60	0.034990
Summary	0090344700	58,422.60	103.46	0.177089
Summary	0090344942	189,514.04	217.15	0.114583
Summary	0090345301	190,463.84	257.92	0.135417
Summary	0090345446	158,727.34	47.44	0.029888
Summary	0090345656	289,402.05	512.48	0.177082
Summary	0090345668	57,085.54	71.36	0.125005
Summary	0090345728	112,029.96	22.01	0.019647
Summary	0090346396	85,965.98	58.06	0.067538
Summary	0090346709	409,921.35	39.28	0.009582
Summary	0090346812	209,585.46	283.81	0.135415
Summary	0090347096	59,436.44	17.55	0.029527

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

Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:57 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090347278	152,254.76	174.46	0.114584
Summary	0090347418	390,444.99	89.86	0.023015

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

Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:57 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	211,071.80	42,155.26	18,932.42	8.970

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090282975	143,114.23	22,581.17	3,381.68	2.363
0090295422	67,957.57	19,574.09	15,550.74	22.883

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:57 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
329	58,493,331.87	7,502,411.12	12.826

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
0090215284	112,988.78	(3,581.51)	(3.170)
0090216310	190,454.98	76,735.48	40.291
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,367.73	6.848
0090217980	260,882.64	36,342.51	13.931
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)
0090219765	172,197.92	111,801.02	64.926
0090220111	283,197.98	10,740.53	3.793
0090221268	111,915.09	40,377.25	36.078
0090221292	202,802.04	(10,187.65)	(5.023)
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222004	76,875.97	202,379.02	263.254
0090222213	208,513.28	3,775.89	1.811
0090222699	174,779.19	1,501.50	0.859
0090222777	83,389.49	1,681.25	2.016
0090223197	180,435.84	33,295.59	18.453
0090223399	64,057.49	43,512.94	67.928

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090223539	281,180.88	44,676.08	15.889
0090223681	186,321.09	42,282.42	22.693
0090223792	246,104.63	146,195.36	59.404
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226645	88,116.87	2,775.44	3.150
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090227542	279,595.06	7,631.03	2.729
0090227895	183,180.91	2,906.67	1.587
0090227949	276,958.33	29,234.22	10.555
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	6,551.87	1.597
0090228536	136,139.74	(7,937.71)	(5.831)
0090229422	60,470.95	11,615.39	19.208
0090229873	114,538.66	32,967.82	28.783
0090231119	92,112.85	1,710.20	1.857
0090231422	89,193.69	15,368.44	17.230
0090231522	88,033.12	27,393.93	31.118
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
0090233234	138,568.62	29,983.62	21.638
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)

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090234719	418,921.67	136,563.72	32.599
0090234809	113,334.26	6,632.75	5.852
0090234938	132,735.43	15,335.21	11.553
0090235082	72,878.16	52,753.15	72.385
0090235197	387,059.97	38,409.93	9.924
0090236358	93,118.52	(1,740.71)	(1.869)
0090236624	102,039.20	10,564.52	10.353
0090237416	250,434.93	147,581.24	58.930
0090237557	67,865.91	4,618.72	6.806
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
0090239592	184,980.13	38,184.35	20.642
0090239872	72,271.05	23,275.37	32.206
0090240665	160,094.01	(15,995.67)	(9.991)
0090240774	148,127.63	115,332.36	77.860
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365
0090242096	363,992.19	(1,067.82)	(0.293)
0090242783	128,339.62	32,360.46	25.215
0090242834	336,593.68	(61,936.75)	(18.401)
0090243011	140,839.44	14,249.88	10.118
0090243035	387,422.79	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
0090244665	39,843.90	59,947.90	150.457

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090245076	129,135.09	15.95	0.012
0090245363	151,450.01	2,566.97	1.695
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
0090247292	50,199.68	10,995.12	21.903
0090247581	70,708.37	83,541.18	118.149
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
0090250264	111,974.93	2,771.61	2.475
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
0090252870	303,837.10	792.11	0.261
0090253363	74,782.98	32,064.95	42.877
0090253680	79,809.20	6,277.60	7.866
0090253924	181,774.20	19,776.08	10.879
0090254189	296,415.43	99,855.75	33.688
0090255037	70,103.89	4,197.59	5.988
0090255889	348,326.16	46,995.22	13.492

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090256585	245,369.62	65,589.29	26.731
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)
0090257623	207,925.94	12,638.02	6.078
0090257761	129,207.95	16,941.66	13.112
0090258108	227,122.05	25,637.48	11.288
0090258573	71,743.31	(40,716.83)	(56.753)
0090258985	146,904.14	17,436.15	11.869
0090259058	38,539.01	415.05	1.077
0090259063	381,371.71	(9,845.37)	(2.582)
0090260209	339,878.89	(977.25)	(0.288)
0090260902	231,233.18	15,862.13	6.860
0090260955	452,555.80	12,492.17	2.760
0090261688	339,262.26	(135,351.51)	(39.896)
0090262088	130,621.55	150,931.54	115.549
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
0090264027	144,668.01	66,433.68	45.921
0090264361	114,714.07	10,761.80	9.381
0090265138	81,403.02	183.69	0.226
0090265807	164,432.19	13,081.23	7.955
0090266084	63,005.51	15,971.58	25.349
0090266457	154,869.97	103,458.07	66.803
0090267275	72,788.07	7,059.72	9.699

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090267692	102,052.78	79,481.67	77.883
0090268024	97,982.17	178,182.70	181.852
0090268469	69,818.93	5,074.12	7.268
0090268906	124,707.06	3,057.37	2.452
0090270252	386,393.52	(3,895.17)	(1.008)
0090271494	44,450.77	(1,007.81)	(2.267)
0090271799	403,563.21	(2,039.97)	(0.505)
0090272135	272,899.67	50,134.33	18.371
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
0090273622	143,089.64	25,184.47	17.600
0090273696	63,506.62	11,159.55	17.572
0090273789	73,259.28	852.97	1.164
0090274528	193,636.60	(3,650.24)	(1.885)
0090274833	53,974.13	512.42	0.949
0090276055	51,808.21	80,276.45	154.949
0090276221	127,340.23	(127.01)	(0.100)
0090276273	83,979.99	5,641.96	6.718
0090277582	284,510.10	7,955.38	2.796
0090278722	62,388.58	901.09	1.444
0090279429	45,049.95	6,612.48	14.678
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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090281676	85,699.20	50,260.04	58.647
0090281765	84,815.28	12,351.86	14.563
0090281984	64,495.30	9,794.01	15.186
0090282561	221,416.73	4,212.90	1.903
0090282975	143,114.23	3,381.68	2.363
0090283314	208,720.28	58,652.60	28.101
0090283336	128,504.28	(956.10)	(0.744)
0090283361	57,687.31	235,879.34	408.893
0090283438	151,364.02	8,405.62	5.553
0090283652	121,053.02	66,360.70	54.820
0090284110	156,899.03	31,461.63	20.052
0090284925	96,805.02	301,921.36	311.886
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
0090286531	86,336.05	3,563.39	4.127
0090286753	439,965.26	(2,364.74)	(0.537)
0090286770	68,942.41	30,268.78	43.904
0090286775	88,346.79	520.66	0.589
0090287217	315,813.78	730.30	0.231
0090288375	137,614.56	13,758.69	9.998
0090289516	84,116.81	49,083.94	58.352
0090289619	150,879.43	19,872.43	13.171
0090289639	269,506.13	3,325.90	1.234
0090290518	243,245.99	(64,702.70)	(26.600)
0090290607	121,308.06	58,980.18	48.620
0090290761	277,010.24	28,684.87	10.355

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090290826	242,259.39	60,480.01	24.965
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090291421	165,645.89	14,473.41	8.738
0090292294	88,337.71	(32,162.67)	(36.409)
0090292920	104,830.75	13,155.48	12.549
0090293084	342,208.30	415,187.55	121.326
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	6,556.61	4.259
0090295422	67,957.57	15,550.74	22.883
0090295447	63,195.49	620.61	0.982
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(39,766.55)	(14.265)
0090296956	97,477.94	1,191.68	1.223
0090297343	48,753.02	(134.57)	(0.276)
0090297568	370,795.26	11,586.24	3.125
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090299105	253,813.97	20,690.23	8.152
0090299365	265,498.42	14,554.05	5.482
0090299655	281,724.37	45,129.63	16.019
0090299841	82,053.99	(6,589.26)	(8.030)
0090300302	242,480.60	(49,163.76)	(20.275)
0090300519	318,216.06	85,935.39	27.005
0090300585	115,060.39	123,418.27	107.264
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090301248	428,104.34	51,473.59	12.024
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)
0090302037	177,041.62	100,615.67	56.832
0090302544	257,693.56	(10,026.63)	(3.891)
0090302688	39,624.84	12,160.36	30.689
0090302709	143,299.69	8,063.90	5.627
0090302819	135,434.31	43,150.40	31.861
0090305410	321,401.68	6,827.75	2.124
0090306620	73,323.25	6,800.91	9.275
0090306783	278,037.92	(8,252.41)	(2.968)
0090306831	59,708.86	36,973.14	61.922
0090307224	70,962.94	541.82	0.764
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	18,866.98	31.987
0090309101	96,228.51	5,797.30	6.025
0090310430	228,342.33	13,993.40	6.128
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
0090316378	69,540.82	39,326.00	56.551
0090316730	392,045.98	14,134.63	3.605
0090316925	80,186.61	(245.76)	(0.306)

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090317560	298,861.06	(1,897.10)	(0.635)
0090317845	271,686.51	78,263.67	28.807
0090318216	685,946.83	(18,453.06)	(2.690)
0090318243	51,462.91	8,256.06	16.043
0090318544	369,604.61	(88,350.93)	(23.904)
0090319340	68,596.11	1,041.36	1.518
0090319698	137,323.62	20,645.08	15.034
0090320408	51,439.60	33,633.56	65.385
0090320611	441,247.97	60,696.59	13.756
0090321227	382,030.53	(81,989.09)	(21.461)
0090321385	72,841.61	5,177.53	7.108
0090321729	273,288.97	10,617.04	3.885
0090322256	75,441.83	42,298.11	56.067
0090322413	99,099.72	20,835.40	21.025
0090322562	51,367.18	83,319.60	162.204
0090322616	122,197.47	(1,350.90)	(1.106)
0090322931	266,238.36	79,985.98	30.043
0090322973	149,729.97	10,457.13	6.984
0090323507	87,598.63	68,700.06	78.426
0090324066	408,187.04	15,760.15	3.861
0090324232	152,181.17	46,924.18	30.834
0090324511	119,290.64	15,573.53	13.055
0090325915	127,782.00	5,858.07	4.584
0090326262	193,764.72	40,275.14	20.786
0090327344	178,533.03	65,805.25	36.859
0090328171	399,262.69	183,701.68	46.010
0090328654	156,027.07	9,594.77	6.149
0090329180	29,962.97	216,642.72	723.035
0090329777	196,683.22	(2,821.77)	(1.435)

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:57 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090329826	33,695.77	3,391.36	10.065
0090330110	228,926.81	(24,304.95)	(10.617)
0090330153	60,083.68	(1,529.44)	(2.546)
0090330259	336,798.63	3,222.82	0.957
0090330345	141,787.24	57,277.09	40.397
0090332242	112,435.16	12,684.26	11.281
0090332316	106,646.92	3,352.41	3.143
0090332343	106,479.90	3,322.47	3.120
0090332370	203,980.03	23,495.09	11.518
0090333051	118,277.13	(17,983.10)	(15.204)
0090333124	316,629.71	10,152.20	3.206
0090333568	105,284.85	(22,617.81)	(21.482)
0090333706	143,237.05	16,693.50	11.654
0090334031	174,464.39	(41,430.84)	(23.747)
0090335071	151,550.50	6,802.98	4.489
0090335646	127,034.67	90,758.41	71.444
0090335732	59,702.57	16,825.23	28.182
0090335881	151,288.96	207,924.33	137.435
0090336909	63,959.49	1,376.73	2.153
0090337803	140,942.79	60,694.17	43.063
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090339394	102,765.95	26,763.54	26.043
0090340553	96,665.94	29,580.19	30.600
0090341325	32,021.19	16,046.07	50.111
0090341605	67,677.22	19,767.19	29.208
0090341611	161,096.49	8,016.71	4.976
0090342295	88,283.85	193,057.18	218.678
0090342600	158,560.15	(39,763.51)	(25.078)

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090342760	118,022.30	67,547.69	57.233
0090343131	129,943.53	(10,141.30)	(7.804)
0090343511	110,819.62	(21,751.23)	(19.628)
0090343760	88,246.62	35,691.28	40.445
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	21,989.06	7.637
0090345528	194,641.72	649.95	0.334
0090345572	97,688.92	4,914.82	5.031
0090345856	83,242.91	4,879.02	5.861
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090346866	130,495.37	6,032.91	4.623
0090347217	122,470.08	(19,559.36)	(15.971)
0090347559	244,816.40	15,681.38	6.405

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:57 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	2	211,071.80	42,155.26	0.001 %	0	0.00	0.00	0.000 %	2	211,071.80	42,155.26	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090282975	168,000.00	4.250 %	AL	90.00	360	143,114.23	04/30/2026	22,581.17	3,381.68
Summary	0090295422	79,000.00	4.875 %	OH	97.00	360	67,957.57	06/30/2026	19,574.09	15,550.74

Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:57 AM

Realized Loss Report - Collateral

Summary

MDR

Current Month0.000 %
3 Month Average0.004 %
12 Month Average0.011 %

MDR: Current vs. 12mo Average

Month	Current MDR	12 Month Avg MDR
Sep-25	0.005%	0.018%
Oct-25	0.010%	0.018%
Nov-25	0.035%	0.018%
Dec-25	0.020%	0.018%
Jan-26	0.000%	0.018%
Feb-26	0.035%	0.018%
Mar-26	0.000%	0.018%
Apr-26	0.005%	0.015%
May-26	0.005%	0.015%
Jun-26	0.000%	0.015%
Jul-26	0.010%	0.015%
Aug-26	0.000%	0.015%

CDR

Current Month0.000 %
3 Month Average0.050 %
12 Month Average0.130 %

CDR: Current vs. 12mo Average

Month	Current CDR	12 Month Avg CDR
Sep-25	0.080%	0.220%
Oct-25	0.120%	0.220%
Nov-25	0.350%	0.220%
Dec-25	0.250%	0.220%
Jan-26	0.000%	0.220%
Feb-26	0.350%	0.220%
Mar-26	0.000%	0.220%
Apr-26	0.050%	0.220%
May-26	0.050%	0.220%
Jun-26	0.000%	0.220%
Jul-26	0.150%	0.220%
Aug-26	0.000%	0.220%

SDA

Current Month0.000 %
3 Month Average0.312 %
12 Month Average0.606 %

SDA: Current vs. 12mo Average

Month	Current SDA	12 Month Avg SDA
Sep-25	0.300%	0.700%
Oct-25	0.500%	0.700%
Nov-25	1.500%	0.700%
Dec-25	1.000%	0.700%
Jan-26	0.200%	0.700%
Feb-26	1.800%	0.700%
Mar-26	0.200%	0.700%
Apr-26	0.400%	0.700%
May-26	0.400%	0.700%
Jun-26	0.200%	0.700%
Jul-26	0.800%	0.700%
Aug-26	0.200%	0.700%

Loss Severity

Current Month (Cumulative)12.826 %
3 Month Average (Cumulative)12.737 %
12 Month Average (Cumulative)11.810 %

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

Month	Current Severity	12 Month Avg Severity
Sep-25	9.800%	7.500%
Oct-25	10.500%	7.800%
Nov-25	11.000%	8.200%
Dec-25	11.500%	8.500%
Jan-26	11.500%	9.000%
Feb-26	11.800%	9.500%
Mar-26	11.800%	10.000%
Apr-26	12.500%	10.500%
May-26	12.500%	10.800%
Jun-26	12.500%	11.000%
Jul-26	12.800%	11.500%
Aug-26	12.826%	11.810%

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.

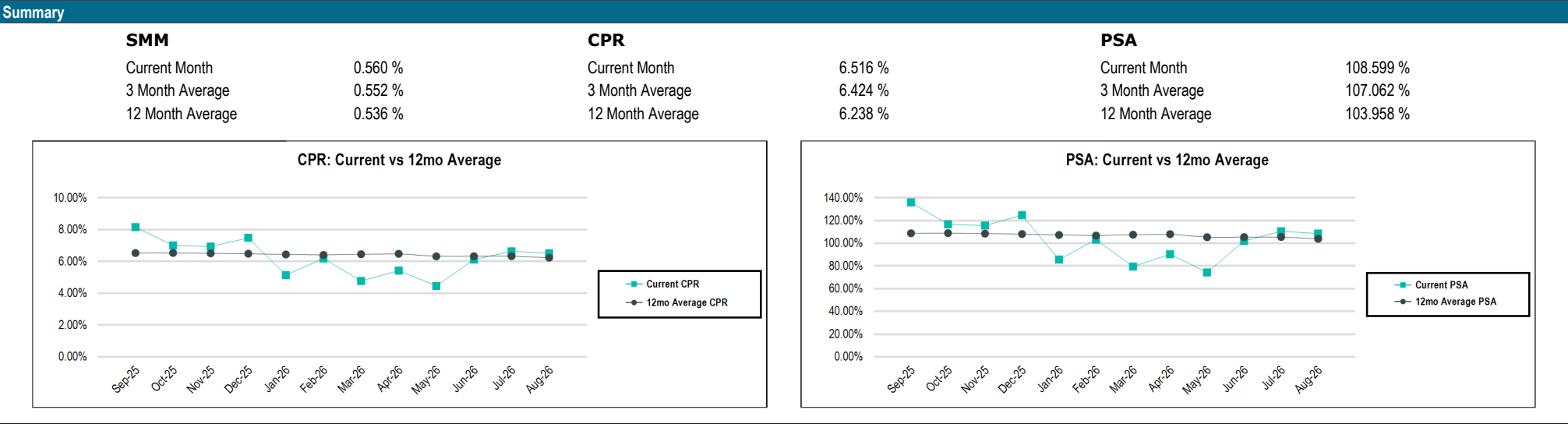
Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:58 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Prepayment Rates



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: 25-Aug-2026
07-Aug-2026 10:03:58 AM

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
154	29,714,974.23

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

Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:58 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Aug-2026
 07-Aug-2026 10:03:58 AM

Supplemental Reporting

Accrual Period

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

Business Day

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

Closing Date

March 14, 2018

Bond Retirement Detail – Effective November 2021

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

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

Bond Retirement Detail – Effective May 2023

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

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

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

Distribution Date: 25-Aug-2026
07-Aug-2026 10:03:58 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Supplemental Reporting

Fannie Mae EU/UK Risk Retention Certification
The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment. Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches. Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.