

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-Mar-2024
07-Mar-2024 11:35:13 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		03/22/2024	0.00000 %	4,371,561,448.27	0.00	25,796,926.36	0.00	4,345,764,521.91	25,796,926.36	0.00
2M-1	30711XC28	03/22/2024	6.08613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		03/22/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	03/22/2024	7.63613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		03/22/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	03/22/2024	7.63613 %	2,296,528.79	13,639.57	261,982.44	0.00	2,034,546.35	275,622.01	0.00
2M-BH		03/22/2024	0.00000 %	26,015,448.46	0.00	2,967,779.35	0.00	23,047,669.11	2,967,779.35	0.00
2M-2C	30711XC77	03/22/2024	7.63613 %	18,988,182.33	112,774.84	0.00	0.00	18,988,182.33	112,774.84	0.00
2M-CH		03/22/2024	0.00000 %	215,101,191.67	0.00	0.00	0.00	215,101,191.67	0.00	0.00
2M-2	30711XC36	03/22/2024	7.63613 %	21,284,711.12	126,414.42	261,982.44	0.00	21,022,728.68	388,396.86	0.00
2M-2H		03/22/2024	0.00000 %	241,116,640.13	0.00	2,967,779.35	0.00	238,148,860.78	2,967,779.35	0.00
2B-1	30711XC44	03/22/2024	9.43613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H		03/22/2024	0.00000 %	159,004,103.00	0.00	0.00	0.00	159,004,103.00	0.00	0.00
2B-2H		03/22/2024	0.00000 %	130,783,987.42	0.00	0.00	144,544.18	130,639,443.24	0.00	1,863,977.76
2A-I1	30711XC93	03/22/2024	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	03/22/2024	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	03/22/2024	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	03/22/2024	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	03/22/2024	1.70000 %	0.00	3,036.52	0.00	0.00	0.00	3,036.52	0.00
2B-I2	30711XE34	03/22/2024	1.30000 %	0.00	2,322.05	0.00	0.00	0.00	2,322.05	0.00
2B-I3	30711XE59	03/22/2024	0.90000 %	0.00	1,607.57	0.00	0.00	0.00	1,607.57	0.00
2B-I4	30711XH98	03/22/2024	0.50000 %	0.00	893.09	0.00	0.00	0.00	893.09	0.00
2C-I1	30711XE83	03/22/2024	1.70000 %	0.00	25,106.60	0.00	0.00	0.00	25,106.60	0.00
2C-I2	30711XF25	03/22/2024	1.30000 %	0.00	19,199.16	0.00	0.00	0.00	19,199.16	0.00
2C-I3	30711XF41	03/22/2024	0.90000 %	0.00	13,291.73	0.00	0.00	0.00	13,291.73	0.00
2C-I4	30711XF66	03/22/2024	0.50000 %	0.00	7,384.29	0.00	0.00	0.00	7,384.29	0.00
2E-A1	30711XC85	03/22/2024	5.93613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	03/22/2024	6.33613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	03/22/2024	6.73613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	03/22/2024	7.13613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	03/22/2024	5.93613 %	2,296,528.79	10,603.05	261,982.44	0.00	2,034,546.35	272,585.49	0.00

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Series 2018-C02



Distribution Date: 25-Mar-2024
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-B2	30711XE26	03/22/2024	6.33613 %	2,296,528.79	11,317.53	261,982.44	0.00	2,034,546.35	273,299.97	0.00
2E-B3	30711XE42	03/22/2024	6.73613 %	2,296,528.79	12,032.00	261,982.44	0.00	2,034,546.35	274,014.44	0.00
2E-B4	30711XE67	03/22/2024	7.13613 %	2,296,528.79	12,746.48	261,982.44	0.00	2,034,546.35	274,728.92	0.00
2E-C1	30711XE75	03/22/2024	5.93613 %	18,988,182.33	87,668.25	0.00	0.00	18,988,182.33	87,668.25	0.00
2E-C2	30711XE91	03/22/2024	6.33613 %	18,988,182.33	93,575.68	0.00	0.00	18,988,182.33	93,575.68	0.00
2E-C3	30711XF33	03/22/2024	6.73613 %	18,988,182.33	99,483.12	0.00	0.00	18,988,182.33	99,483.12	0.00
2E-C4	30711XF58	03/22/2024	7.13613 %	18,988,182.33	105,390.55	0.00	0.00	18,988,182.33	105,390.55	0.00
2E-D1	30711XF74	03/22/2024	5.93613 %	2,296,528.79	10,603.05	261,982.44	0.00	2,034,546.35	272,585.49	0.00
2E-D2	30711XF82	03/22/2024	6.33613 %	2,296,528.79	11,317.53	261,982.44	0.00	2,034,546.35	273,299.97	0.00
2E-D3	30711XF90	03/22/2024	6.73613 %	2,296,528.79	12,032.00	261,982.44	0.00	2,034,546.35	274,014.44	0.00
2E-D4	30711XG24	03/22/2024	7.13613 %	2,296,528.79	12,746.48	261,982.44	0.00	2,034,546.35	274,728.92	0.00
2E-D5	30711XG32	03/22/2024	7.63613 %	2,296,528.79	13,639.57	261,982.44	0.00	2,034,546.35	275,622.01	0.00
2E-F1	30711XG40	03/22/2024	5.93613 %	21,284,711.12	98,271.30	261,982.44	0.00	21,022,728.68	360,253.74	0.00
2E-F2	30711XG57	03/22/2024	6.33613 %	21,284,711.12	104,893.21	261,982.44	0.00	21,022,728.68	366,875.65	0.00
2E-F3	30711XG65	03/22/2024	6.73613 %	21,284,711.12	111,515.12	261,982.44	0.00	21,022,728.68	373,497.56	0.00
2E-F4	30711XG73	03/22/2024	7.13613 %	21,284,711.12	118,137.03	261,982.44	0.00	21,022,728.68	380,119.47	0.00
2E-F5	30711XG81	03/22/2024	7.63613 %	21,284,711.12	126,414.42	261,982.44	0.00	21,022,728.68	388,396.86	0.00
2X-1	30711XG99	03/22/2024	1.70000 %	0.00	3,036.52	0.00	0.00	0.00	3,036.52	0.00
2X-2	30711XH23	03/22/2024	1.30000 %	0.00	2,322.05	0.00	0.00	0.00	2,322.05	0.00
2X-3	30711XH31	03/22/2024	0.90000 %	0.00	1,607.57	0.00	0.00	0.00	1,607.57	0.00
2X-4	30711XH49	03/22/2024	0.50000 %	0.00	893.09	0.00	0.00	0.00	893.09	0.00
2Y-1	30711XH56	03/22/2024	1.70000 %	0.00	28,143.12	0.00	0.00	0.00	28,143.12	0.00
2Y-2	30711XH64	03/22/2024	1.30000 %	0.00	21,521.21	0.00	0.00	0.00	21,521.21	0.00
2Y-3	30711XH72	03/22/2024	0.90000 %	0.00	14,899.30	0.00	0.00	0.00	14,899.30	0.00
2Y-4	30711XH80	03/22/2024	0.50000 %	0.00	8,277.39	0.00	0.00	0.00	8,277.39	0.00
Totals				5,389,197,285.22	1,458,756.46	35,924,204.10	144,544.18	5,353,128,536.94	37,382,960.56	1,863,977.76

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.

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	4,371,561,448.27	9,192,785.39	16,604,140.97	0.00	0.00	25,796,926.36	4,345,764,521.91	0.17171401	25,796,926.36
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	2,296,528.79	94,189.03	167,793.41	0.00	0.00	261,982.44	2,034,546.35	0.10714803	261,982.44
2M-BH	215,101,191.67	26,015,448.46	1,066,988.52	1,900,790.82	0.00	0.00	2,967,779.35	23,047,669.11	0.10714803	2,967,779.35
2M-2C	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2M-CH	215,101,191.67	215,101,191.67	0.00	0.00	0.00	0.00	0.00	215,101,191.67	1.00000000	0.00
2M-2	56,964,547.00	21,284,711.12	94,189.03	167,793.41	0.00	0.00	261,982.44	21,022,728.68	0.36904934	261,982.44
2M-2H	645,303,575.00	241,116,640.13	1,066,988.52	1,900,790.82	0.00	0.00	2,967,779.35	238,148,860.78	0.36904934	2,967,779.35
2B-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-1H	159,004,103.00	159,004,103.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00	1.00000000	0.00
2B-2H	132,503,421.00	130,783,987.42	0.00	0.00	0.00	144,544.18	144,544.18	130,639,443.24	0.98593261	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	18,988,182.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	18,988,182.33	2,296,528.79	94,189.03	167,793.41	0.00	0.00	261,982.44	2,034,546.35	0.10714803	261,982.44
2E-B2	18,988,182.33	2,296,528.79	94,189.03	167,793.41	0.00	0.00	261,982.44	2,034,546.35	0.10714803	261,982.44
2E-B3	18,988,182.33	2,296,528.79	94,189.03	167,793.41	0.00	0.00	261,982.44	2,034,546.35	0.10714803	261,982.44

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	18,988,182.33	2,296,528.79	94,189.03	167,793.41	0.00	0.00	261,982.44	2,034,546.35	0.10714803	261,982.44
2E-C1	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C2	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C3	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-C4	18,988,182.33	18,988,182.33	0.00	0.00	0.00	0.00	0.00	18,988,182.33	1.00000000	0.00
2E-D1	37,976,364.67	2,296,528.79	94,189.03	167,793.41	0.00	0.00	261,982.44	2,034,546.35	0.05357402	261,982.44
2E-D2	37,976,364.67	2,296,528.79	94,189.03	167,793.41	0.00	0.00	261,982.44	2,034,546.35	0.05357402	261,982.44
2E-D3	37,976,364.67	2,296,528.79	94,189.03	167,793.41	0.00	0.00	261,982.44	2,034,546.35	0.05357402	261,982.44
2E-D4	37,976,364.67	2,296,528.79	94,189.03	167,793.41	0.00	0.00	261,982.44	2,034,546.35	0.05357402	261,982.44
2E-D5	37,976,364.67	2,296,528.79	94,189.03	167,793.41	0.00	0.00	261,982.44	2,034,546.35	0.05357402	261,982.44
2E-F1	37,976,364.67	21,284,711.12	94,189.03	167,793.41	0.00	0.00	261,982.44	21,022,728.68	0.55357402	261,982.44
2E-F2	37,976,364.67	21,284,711.12	94,189.03	167,793.41	0.00	0.00	261,982.44	21,022,728.68	0.55357402	261,982.44
2E-F3	37,976,364.67	21,284,711.12	94,189.03	167,793.41	0.00	0.00	261,982.44	21,022,728.68	0.55357402	261,982.44
2E-F4	37,976,364.67	21,284,711.12	94,189.03	167,793.41	0.00	0.00	261,982.44	21,022,728.68	0.55357402	261,982.44
2E-F5	37,976,364.67	21,284,711.12	94,189.03	167,793.41	0.00	0.00	261,982.44	21,022,728.68	0.55357402	261,982.44
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	27,810,573,848.66	5,389,197,285.22	12,833,786.91	23,090,417.17	0.00	144,544.18	36,068,748.28	5,353,128,536.94	0.19248537	35,924,204.10

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.

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	172.73332543	0.36323415	0.65607873	0.00000000	0.00000000	1.01931288	171.71401255	0.17171401	1.01931288
2M-1	188,817,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	120.94516211	4.96040265	8.83672840	0.00000000	0.00000000	13.79713105	107.14803106	0.10714803	13.79713105
2M-BH	215,101,191.67	120.94516194	4.96040264	8.83672845	0.00000000	0.00000000	13.79713114	107.14803080	0.10714803	13.79713114
2M-2C	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	215,101,191.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	56,964,547.00	373.64838730	1.65346755	2.94557613	0.00000000	0.00000000	4.59904368	369.04934362	0.36904934	4.59904368
2M-2H	645,303,575.00	373.64838732	1.65346755	2.94557615	0.00000000	0.00000000	4.59904371	369.04934361	0.36904934	4.59904371
2B-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	159,004,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	987.02347783	0.00000000	0.00000000	0.00000000	1.09087131	1.09087131	985.93260652	0.98593261	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	18,988,182.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	120.94516211	4.96040265	8.83672840	0.00000000	0.00000000	13.79713105	107.14803106	0.10714803	13.79713105
2E-B2	18,988,182.33	120.94516211	4.96040265	8.83672840	0.00000000	0.00000000	13.79713105	107.14803106	0.10714803	13.79713105
2E-B3	18,988,182.33	120.94516211	4.96040265	8.83672840	0.00000000	0.00000000	13.79713105	107.14803106	0.10714803	13.79713105

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	18,988,182.33	120.94516211	4.96040265	8.83672840	0.00000000	0.00000000	13.79713105	107.14803106	0.10714803	13.79713105
2E-C1	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	18,988,182.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	37,976,364.67	60.47258104	2.48020133	4.41836420	0.00000000	0.00000000	6.89856552	53.57401551	0.05357402	6.89856552
2E-D2	37,976,364.67	60.47258104	2.48020133	4.41836420	0.00000000	0.00000000	6.89856552	53.57401551	0.05357402	6.89856552
2E-D3	37,976,364.67	60.47258104	2.48020133	4.41836420	0.00000000	0.00000000	6.89856552	53.57401551	0.05357402	6.89856552
2E-D4	37,976,364.67	60.47258104	2.48020133	4.41836420	0.00000000	0.00000000	6.89856552	53.57401551	0.05357402	6.89856552
2E-D5	37,976,364.67	60.47258104	2.48020133	4.41836420	0.00000000	0.00000000	6.89856552	53.57401551	0.05357402	6.89856552
2E-F1	37,976,364.67	560.47258091	2.48020133	4.41836420	0.00000000	0.00000000	6.89856552	553.57401538	0.55357402	6.89856552
2E-F2	37,976,364.67	560.47258091	2.48020133	4.41836420	0.00000000	0.00000000	6.89856552	553.57401538	0.55357402	6.89856552
2E-F3	37,976,364.67	560.47258091	2.48020133	4.41836420	0.00000000	0.00000000	6.89856552	553.57401538	0.55357402	6.89856552
2E-F4	37,976,364.67	560.47258091	2.48020133	4.41836420	0.00000000	0.00000000	6.89856552	553.57401538	0.55357402	6.89856552
2E-F5	37,976,364.67	560.47258091	2.48020133	4.41836420	0.00000000	0.00000000	6.89856552	553.57401538	0.55357402	6.89856552
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	4,371,561,448.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,345,764,521.91
2M-1	N/A	N/A	6.08613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.63613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	02/26/24 - 03/24/24	28	7.63613 %	2,296,528.79	13,639.57	0.00	0.00	0.00	0.00	13,639.57	0.00	2,034,546.35
2M-BH	N/A	N/A	0.00000 %	26,015,448.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	23,047,669.11
2M-2C	02/26/24 - 03/24/24	28	7.63613 %	18,988,182.33	112,774.84	0.00	0.00	0.00	0.00	112,774.84	0.00	18,988,182.33
2M-CH	N/A	N/A	0.00000 %	215,101,191.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,101,191.67
2M-2	02/26/24 - 03/24/24	28	7.63613 %	21,284,711.12	126,414.42	0.00	0.00	0.00	0.00	126,414.42	0.00	21,022,728.68
2M-2H	N/A	N/A	0.00000 %	241,116,640.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	238,148,860.78
2B-1	N/A	N/A	9.43613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1H	N/A	N/A	0.00000 %	159,004,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	159,004,103.00
2B-2H	N/A	N/A	0.00000 %	130,783,987.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	130,639,443.24
2A-I1	N/A	N/A	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	02/26/24 - 03/24/24	28	1.70000 %	2,296,528.79	3,036.52	0.00	0.00	0.00	0.00	3,036.52	0.00	2,034,546.35
2B-I2	02/26/24 - 03/24/24	28	1.30000 %	2,296,528.79	2,322.05	0.00	0.00	0.00	0.00	2,322.05	0.00	2,034,546.35
2B-I3	02/26/24 - 03/24/24	28	0.90000 %	2,296,528.79	1,607.57	0.00	0.00	0.00	0.00	1,607.57	0.00	2,034,546.35
2B-I4	02/26/24 - 03/24/24	28	0.50000 %	2,296,528.79	893.09	0.00	0.00	0.00	0.00	893.09	0.00	2,034,546.35
2C-I1	02/26/24 - 03/24/24	28	1.70000 %	18,988,182.33	25,106.60	0.00	0.00	0.00	0.00	25,106.60	0.00	18,988,182.33
2C-I2	02/26/24 - 03/24/24	28	1.30000 %	18,988,182.33	19,199.16	0.00	0.00	0.00	0.00	19,199.16	0.00	18,988,182.33
2C-I3	02/26/24 - 03/24/24	28	0.90000 %	18,988,182.33	13,291.73	0.00	0.00	0.00	0.00	13,291.73	0.00	18,988,182.33
2C-I4	02/26/24 - 03/24/24	28	0.50000 %	18,988,182.33	7,384.29	0.00	0.00	0.00	0.00	7,384.29	0.00	18,988,182.33
2E-A1	N/A	N/A	5.93613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.33613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.73613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.13613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	02/26/24 - 03/24/24	28	5.93613 %	2,296,528.79	10,603.05	0.00	0.00	0.00	0.00	10,603.05	0.00	2,034,546.35
2E-B2	02/26/24 - 03/24/24	28	6.33613 %	2,296,528.79	11,317.53	0.00	0.00	0.00	0.00	11,317.53	0.00	2,034,546.35

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
07-Mar-2024 11:35:13 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	02/26/24 - 03/24/24	28	6.73613 %	2,296,528.79	12,032.00	0.00	0.00	0.00	0.00	12,032.00	0.00	2,034,546.35
2E-B4	02/26/24 - 03/24/24	28	7.13613 %	2,296,528.79	12,746.48	0.00	0.00	0.00	0.00	12,746.48	0.00	2,034,546.35
2E-C1	02/26/24 - 03/24/24	28	5.93613 %	18,988,182.33	87,668.25	0.00	0.00	0.00	0.00	87,668.25	0.00	18,988,182.33
2E-C2	02/26/24 - 03/24/24	28	6.33613 %	18,988,182.33	93,575.68	0.00	0.00	0.00	0.00	93,575.68	0.00	18,988,182.33
2E-C3	02/26/24 - 03/24/24	28	6.73613 %	18,988,182.33	99,483.12	0.00	0.00	0.00	0.00	99,483.12	0.00	18,988,182.33
2E-C4	02/26/24 - 03/24/24	28	7.13613 %	18,988,182.33	105,390.55	0.00	0.00	0.00	0.00	105,390.55	0.00	18,988,182.33
2E-D1	02/26/24 - 03/24/24	28	5.93613 %	2,296,528.79	10,603.05	0.00	0.00	0.00	0.00	10,603.05	0.00	2,034,546.35
2E-D2	02/26/24 - 03/24/24	28	6.33613 %	2,296,528.79	11,317.53	0.00	0.00	0.00	0.00	11,317.53	0.00	2,034,546.35
2E-D3	02/26/24 - 03/24/24	28	6.73613 %	2,296,528.79	12,032.00	0.00	0.00	0.00	0.00	12,032.00	0.00	2,034,546.35
2E-D4	02/26/24 - 03/24/24	28	7.13613 %	2,296,528.79	12,746.48	0.00	0.00	0.00	0.00	12,746.48	0.00	2,034,546.35
2E-D5	02/26/24 - 03/24/24	28	7.63613 %	2,296,528.79	13,639.57	0.00	0.00	0.00	0.00	13,639.57	0.00	2,034,546.35
2E-F1	02/26/24 - 03/24/24	28	5.93613 %	21,284,711.12	98,271.30	0.00	0.00	0.00	0.00	98,271.30	0.00	21,022,728.68
2E-F2	02/26/24 - 03/24/24	28	6.33613 %	21,284,711.12	104,893.21	0.00	0.00	0.00	0.00	104,893.21	0.00	21,022,728.68
2E-F3	02/26/24 - 03/24/24	28	6.73613 %	21,284,711.12	111,515.12	0.00	0.00	0.00	0.00	111,515.12	0.00	21,022,728.68
2E-F4	02/26/24 - 03/24/24	28	7.13613 %	21,284,711.12	118,137.03	0.00	0.00	0.00	0.00	118,137.03	0.00	21,022,728.68
2E-F5	02/26/24 - 03/24/24	28	7.63613 %	21,284,711.12	126,414.42	0.00	0.00	0.00	0.00	126,414.42	0.00	21,022,728.68
2X-1	02/26/24 - 03/24/24	28	1.70000 %	2,296,528.79	3,036.52	0.00	0.00	0.00	0.00	3,036.52	0.00	2,034,546.35
2X-2	02/26/24 - 03/24/24	28	1.30000 %	2,296,528.79	2,322.05	0.00	0.00	0.00	0.00	2,322.05	0.00	2,034,546.35
2X-3	02/26/24 - 03/24/24	28	0.90000 %	2,296,528.79	1,607.57	0.00	0.00	0.00	0.00	1,607.57	0.00	2,034,546.35
2X-4	02/26/24 - 03/24/24	28	0.50000 %	2,296,528.79	893.09	0.00	0.00	0.00	0.00	893.09	0.00	2,034,546.35
2Y-1	02/26/24 - 03/24/24	28	1.70000 %	21,284,711.12	28,143.12	0.00	0.00	0.00	0.00	28,143.12	0.00	21,022,728.68
2Y-2	02/26/24 - 03/24/24	28	1.30000 %	21,284,711.12	21,521.21	0.00	0.00	0.00	0.00	21,521.21	0.00	21,022,728.68
2Y-3	02/26/24 - 03/24/24	28	0.90000 %	21,284,711.12	14,899.30	0.00	0.00	0.00	0.00	14,899.30	0.00	21,022,728.68
2Y-4	02/26/24 - 03/24/24	28	0.50000 %	21,284,711.12	8,277.39	0.00	0.00	0.00	0.00	8,277.39	0.00	21,022,728.68
Totals					1,458,756.46	0.00	0.00	0.00	0.00	1,458,756.46	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
07-Mar-2024 11:35:13 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	25,308,153,117.00	0.00000 %	172.73332543	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	171.71401255
2M-1	188,817,000.00	6.08613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	18,988,182.33	7.63613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	215,101,191.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	18,988,182.33	7.63613 %	120.94516211	0.71831889	0.00000000	0.00000000	0.00000000	0.00000000	0.71831889	0.00000000	107.14803106
2M-BH	215,101,191.67	0.00000 %	120.94516194	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	107.14803080
2M-2C	18,988,182.33	7.63613 %	1000.00000000	5.93921198	0.00000000	0.00000000	0.00000000	0.00000000	5.93921198	0.00000000	1000.00000000
2M-CH	215,101,191.67	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	56,964,547.00	7.63613 %	373.64838730	2.21917713	0.00000000	0.00000000	0.00000000	0.00000000	2.21917713	0.00000000	369.04934362
2M-2H	645,303,575.00	0.00000 %	373.64838732	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	369.04934361
2B-1	0.00	9.43613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1H	159,004,103.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	132,503,421.00	0.00000 %	987.02347783	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	985.93260652
2A-I1	0.00	1.70000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.90000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.50000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.70000 %	120.94516211	0.15991631	0.00000000	0.00000000	0.00000000	0.00000000	0.15991631	0.00000000	107.14803106
2B-I2	0.00	1.30000 %	120.94516211	0.12228922	0.00000000	0.00000000	0.00000000	0.00000000	0.12228922	0.00000000	107.14803106
2B-I3	0.00	0.90000 %	120.94516211	0.08466161	0.00000000	0.00000000	0.00000000	0.00000000	0.08466161	0.00000000	107.14803106
2B-I4	0.00	0.50000 %	120.94516211	0.04703399	0.00000000	0.00000000	0.00000000	0.00000000	0.04703399	0.00000000	107.14803106
2C-I1	0.00	1.70000 %	1000.00000000	1.32222240	0.00000000	0.00000000	0.00000000	0.00000000	1.32222240	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.01111100	0.00000000	0.00000000	0.00000000	0.00000000	1.01111100	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.70000012	0.00000000	0.00000000	0.00000000	0.00000000	0.70000012	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.38888872	0.00000000	0.00000000	0.00000000	0.00000000	0.38888872	0.00000000	1000.00000000
2E-A1	18,988,182.33	5.93613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	18,988,182.33	6.33613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	18,988,182.33	6.73613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Mar-2024
07-Mar-2024 11:35:13 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	18,988,182.33	7.13613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	18,988,182.33	5.93613 %	120.94516211	0.55840258	0.00000000	0.00000000	0.00000000	0.00000000	0.55840258	0.00000000	107.14803106
2E-B2	18,988,182.33	6.33613 %	120.94516211	0.59603019	0.00000000	0.00000000	0.00000000	0.00000000	0.59603019	0.00000000	107.14803106
2E-B3	18,988,182.33	6.73613 %	120.94516211	0.63365728	0.00000000	0.00000000	0.00000000	0.00000000	0.63365728	0.00000000	107.14803106
2E-B4	18,988,182.33	7.13613 %	120.94516211	0.67128490	0.00000000	0.00000000	0.00000000	0.00000000	0.67128490	0.00000000	107.14803106
2E-C1	18,988,182.33	5.93613 %	1000.00000000	4.61699011	0.00000000	0.00000000	0.00000000	0.00000000	4.61699011	0.00000000	1000.00000000
2E-C2	18,988,182.33	6.33613 %	1000.00000000	4.92810098	0.00000000	0.00000000	0.00000000	0.00000000	4.92810098	0.00000000	1000.00000000
2E-C3	18,988,182.33	6.73613 %	1000.00000000	5.23921238	0.00000000	0.00000000	0.00000000	0.00000000	5.23921238	0.00000000	1000.00000000
2E-C4	18,988,182.33	7.13613 %	1000.00000000	5.55032326	0.00000000	0.00000000	0.00000000	0.00000000	5.55032326	0.00000000	1000.00000000
2E-D1	37,976,364.67	5.93613 %	60.47258104	0.27920129	0.00000000	0.00000000	0.00000000	0.00000000	0.27920129	0.00000000	53.57401551
2E-D2	37,976,364.67	6.33613 %	60.47258104	0.29801510	0.00000000	0.00000000	0.00000000	0.00000000	0.29801510	0.00000000	53.57401551
2E-D3	37,976,364.67	6.73613 %	60.47258104	0.31682864	0.00000000	0.00000000	0.00000000	0.00000000	0.31682864	0.00000000	53.57401551
2E-D4	37,976,364.67	7.13613 %	60.47258104	0.33564245	0.00000000	0.00000000	0.00000000	0.00000000	0.33564245	0.00000000	53.57401551
2E-D5	37,976,364.67	7.63613 %	60.47258104	0.35915944	0.00000000	0.00000000	0.00000000	0.00000000	0.35915944	0.00000000	53.57401551
2E-F1	37,976,364.67	5.93613 %	560.47258091	2.58769634	0.00000000	0.00000000	0.00000000	0.00000000	2.58769634	0.00000000	553.57401538
2E-F2	37,976,364.67	6.33613 %	560.47258091	2.76206559	0.00000000	0.00000000	0.00000000	0.00000000	2.76206559	0.00000000	553.57401538
2E-F3	37,976,364.67	6.73613 %	560.47258091	2.93643483	0.00000000	0.00000000	0.00000000	0.00000000	2.93643483	0.00000000	553.57401538
2E-F4	37,976,364.67	7.13613 %	560.47258091	3.11080408	0.00000000	0.00000000	0.00000000	0.00000000	3.11080408	0.00000000	553.57401538
2E-F5	37,976,364.67	7.63613 %	560.47258091	3.32876570	0.00000000	0.00000000	0.00000000	0.00000000	3.32876570	0.00000000	553.57401538
2X-1	0.00	1.70000 %	60.47258104	0.07995815	0.00000000	0.00000000	0.00000000	0.00000000	0.07995815	0.00000000	53.57401551
2X-2	0.00	1.30000 %	60.47258104	0.06114461	0.00000000	0.00000000	0.00000000	0.00000000	0.06114461	0.00000000	53.57401551
2X-3	0.00	0.90000 %	60.47258104	0.04233080	0.00000000	0.00000000	0.00000000	0.00000000	0.04233080	0.00000000	53.57401551
2X-4	0.00	0.50000 %	60.47258104	0.02351700	0.00000000	0.00000000	0.00000000	0.00000000	0.02351700	0.00000000	53.57401551
2Y-1	0.00	1.70000 %	560.47258091	0.74106935	0.00000000	0.00000000	0.00000000	0.00000000	0.74106935	0.00000000	553.57401538
2Y-2	0.00	1.30000 %	560.47258091	0.56670011	0.00000000	0.00000000	0.00000000	0.00000000	0.56670011	0.00000000	553.57401538
2Y-3	0.00	0.90000 %	560.47258091	0.39233086	0.00000000	0.00000000	0.00000000	0.00000000	0.39233086	0.00000000	553.57401538
2Y-4	0.00	0.50000 %	560.47258091	0.21796162	0.00000000	0.00000000	0.00000000	0.00000000	0.21796162	0.00000000	553.57401538

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	552,107.70
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(144,544.18)
Total Deposits	407,563.52
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	388,396.86
Total Withdrawals (Pool Distribution Amount)	407,563.52
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Series 2018-C02



Distribution Date: 25-Mar-2024
07-Mar-2024 11:35:13 AM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	29,171,232.33
Total Principal Reduction Cumulative	21,606,104,235.24
Scheduled Principal Current	10,353,962.94
Scheduled Principal Cumulative	1,651,019,016.58
Unscheduled Principal Current	18,672,725.21
Unscheduled Principal Cumulative	19,953,221,239.98
Senior Reduction Amount	25,796,926.36
Subordinate Reduction Amount	3,229,761.79
Calculated Tranche Write-down Amount	144,544.18
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	143,188.72
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	121,449.83
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	28901
Period Reference Pool Removal Loan Count	114
Period Ending Loan Count	28787
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	4,894,579,657.69
Period PIF Loan Count Current	110
PIF Loan Count Cumulative	82977
Period PIF Loan UPB Current	16,025,121.74
PIF Loan UPB Cumulative	19,540,958,573.88
Period Partial Prepayment Amount	2,484,720.94
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	152
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,483,198.71
Credit Event Amount Current	372,162.15
Credit Event Amount Cumulative	40,107,977.98
Total Active Modified Loan Count	902
Total Active Modified Loan UPB	213,571,509.66
Adjusted SOFR	5.436130%

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07-Mar-2024 11:35:13 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	88.785187%
Subordinate Percentage	11.214813%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
07-Mar-2024 11:35:13 AM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.500000 %	11.210000 %	11.210000 %
2M-1	0.00	0.00	3.750000 %	11.210000 %	11.210000 %
2M-1H	0.00	0.00	3.750000 %	11.210000 %	11.210000 %
2M-2A	0.00	0.00	2.870000 %	11.210000 %	11.210000 %
2M-2B	0.00	0.00	1.980000 %	10.640000 %	10.700000 %
2M-2C	0.00	0.00	1.100000 %	5.890000 %	5.920000 %
2M-2	0.00	0.00	1.100000 %	5.890000 %	5.920000 %
2M-2H	0.00	0.00	1.100000 %	5.890000 %	5.920000 %
2B-1	0.00	0.00	0.500000 %	2.660000 %	2.670000 %
2B-1H	0.00	0.00	0.500000 %	2.660000 %	2.670000 %
2B-2H	144,544.18	0.00	0.000000 %	0.000000 %	0.000000 %

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07-Mar-2024 11:35:13 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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	526	98,713,511.65	1.827214 %	2.016792 %
60 Days	161	29,735,622.36	0.559280 %	0.607521 %
90 Days	86	16,216,700.77	0.298746 %	0.331320 %
120 Days	50	9,077,178.76	0.173690 %	0.185454 %
150 Days	30	5,681,469.52	0.104214 %	0.116077 %
180+ Days	197	36,797,674.73	0.684337 %	0.751805 %
Totals	1050	196,222,157.79	3.647480 %	4.008969 %

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	553	139,631,761.16	143,188.72	0.102547

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214646	155,954.75	162.45	0.104165
Summary	0090214675	216,502.84	270.63	0.125001
Summary	0090214693	415,745.88	416.34	0.100143
Summary	0090215245	100,791.35	47.32	0.046948
Summary	0090215258	240,022.40	225.02	0.093750
Summary	0090215621	393,559.23	368.96	0.093750
Summary	0090215691	167,717.20	78.80	0.046984
Summary	0090215714	416,288.64	390.27	0.093750
Summary	0090215723	382,898.86	518.51	0.135417
Summary	0090216012	329,074.55	305.77	0.092918
Summary	0090216141	298,507.52	559.70	0.187499
Summary	0090216543	211,995.07	152.81	0.072082
Summary	0090216868	209,248.03	150.83	0.072082
Summary	0090216889	133,214.92	86.13	0.064655
Summary	0090216903	211,197.19	264.00	0.125002
Summary	0090216958	130,569.74	163.21	0.124998
Summary	0090217505	411,053.01	128.45	0.031249
Summary	0090217638	237,854.55	10.39	0.004368
Summary	0090217648	235,681.61	164.27	0.069700
Summary	0090217688	246,435.57	110.78	0.044953
Summary	0090217928	295,546.89	184.72	0.062501
Summary	0090217980	261,577.14	262.64	0.100406
Summary	0090218066	206,426.32	260.34	0.126118
Summary	0090218935	269,922.18	33.77	0.012511
Summary	0090219266	171,273.06	172.07	0.100465

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Series 2018-C02



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 07-Mar-2024 11:35:13 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090219293	179,987.69	262.48	0.145832
Summary	0090219305	321,751.20	469.22	0.145833
Summary	0090219840	190,676.47	139.03	0.072914
Summary	0090219896	345,569.67	719.94	0.208334
Summary	0090220107	114,728.14	59.75	0.052080
Summary	0090220188	388,680.61	809.75	0.208333
Summary	0090220321	207,090.31	323.58	0.156251
Summary	0090220322	271,637.84	19.75	0.007271
Summary	0090220417	267,007.29	250.32	0.093750
Summary	0090220470	414,176.41	474.58	0.114584
Summary	0090221111	423,530.67	135.90	0.032087
Summary	0090221174	154,238.29	89.80	0.058222
Summary	0090221834	164,740.68	291.73	0.177084
Summary	0090221941	336,696.85	385.80	0.114584
Summary	0090222064	456,768.19	475.80	0.104167
Summary	0090222107	122,970.79	153.71	0.124997
Summary	0090222200	140,909.22	79.50	0.056419
Summary	0090222714	189,958.72	237.45	0.125001
Summary	0090222855	427,790.18	311.93	0.072917
Summary	0090223201	328,647.17	445.04	0.135416
Summary	0090223213	171,270.01	43.88	0.025620
Summary	0090223460	175,500.26	201.09	0.114581
Summary	0090223681	186,321.09	49.62	0.026631
Summary	0090223694	107,698.52	112.19	0.104170
Summary	0090223706	201,570.72	251.96	0.124998
Summary	0090223719	428,035.67	802.57	0.187501
Summary	0090223840	259,574.42	177.54	0.068397
Summary	0090223903	70,889.32	59.07	0.083327
Summary	0090224377	165,192.57	154.87	0.093751
Summary	0090224608	405,444.34	464.57	0.114583
Summary	0090224881	138,244.94	43.20	0.031249
Summary	0090225915	113,523.23	141.90	0.124996
Summary	0090225924	202,567.60	314.82	0.155415
Summary	0090226077	176,858.99	350.03	0.197915

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Series 2018-C02



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 07-Mar-2024 11:35:13 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090226539	227,299.30	260.45	0.114585
Summary	0090227022	124,825.09	13.00	0.010415
Summary	0090227067	139,155.56	101.47	0.072918
Summary	0090227219	357,337.23	372.23	0.104168
Summary	0090228006	151,796.24	205.56	0.135418
Summary	0090228048	171,359.08	232.05	0.135417
Summary	0090228235	151,578.51	106.89	0.070518
Summary	0090228260	199,000.68	228.02	0.114583
Summary	0090228868	662,804.04	1,253.55	0.189128
Summary	0090228871	249,876.35	244.64	0.097904
Summary	0090229095	292,246.80	213.10	0.072918
Summary	0090229165	213,949.24	356.58	0.166666
Summary	0090229212	228,153.95	150.15	0.065811
Summary	0090229562	436,586.79	485.39	0.111178
Summary	0090229768	189,952.60	82.67	0.043521
Summary	0090230204	225,025.96	173.11	0.076929
Summary	0090230573	206,715.53	258.39	0.124998
Summary	0090230739	115,866.49	156.90	0.135414
Summary	0090230781	153,536.31	95.23	0.062024
Summary	0090230815	155,833.24	146.09	0.093748
Summary	0090230864	178,962.42	79.24	0.044277
Summary	0090230911	248,523.40	42.10	0.016940
Summary	0090230932	217,810.84	147.91	0.067908
Summary	0090231384	217,722.23	147.44	0.067719
Summary	0090231554	79,130.96	131.88	0.166660
Summary	0090231693	381,819.08	392.25	0.102732
Summary	0090231859	114,966.54	95.81	0.083337
Summary	0090232058	423,533.60	132.35	0.031249
Summary	0090232111	155,561.42	101.73	0.065395
Summary	0090232180	169,172.16	45.08	0.026647
Summary	0090232293	49,579.55	92.96	0.187497
Summary	0090232483	137,736.72	172.17	0.124999
Summary	0090232752	313,861.30	261.55	0.083333
Summary	0090232800	339,785.88	495.52	0.145833

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Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090232860	125,249.06	130.47	0.104168
Summary	0090233039	157,182.40	74.90	0.047652
Summary	0090233491	368,756.38	153.65	0.041667
Summary	0090233560	602,949.95	879.30	0.145833
Summary	0090233832	349,114.37	436.39	0.124999
Summary	0090233914	177,263.20	313.90	0.177081
Summary	0090234156	106,515.40	176.17	0.165394
Summary	0090234414	134,116.50	111.76	0.083331
Summary	0090234671	213,741.71	108.10	0.050575
Summary	0090235100	237,575.44	123.74	0.052085
Summary	0090235302	316,730.45	230.95	0.072917
Summary	0090235541	255,628.45	239.65	0.093749
Summary	0090235617	122,627.07	166.06	0.135419
Summary	0090235628	240,982.27	424.73	0.176249
Summary	0090236080	378,788.35	391.41	0.103332
Summary	0090236659	171,966.01	66.87	0.038886
Summary	0090237010	411,402.89	488.54	0.118750
Summary	0090237386	258,110.22	349.52	0.135415
Summary	0090237466	397,509.64	579.70	0.145833
Summary	0090237996	413,876.84	321.38	0.077651
Summary	0090238418	290,075.55	120.86	0.041665
Summary	0090238794	171,228.39	160.53	0.093752
Summary	0090239050	418,773.09	523.47	0.125001
Summary	0090239065	352,358.37	256.93	0.072917
Summary	0090239193	206,344.78	286.33	0.138763
Summary	0090239356	153,153.50	49.52	0.032334
Summary	0090239376	58,453.82	54.80	0.093749
Summary	0090239554	228,301.02	190.25	0.083333
Summary	0090239580	146,184.66	152.28	0.104170
Summary	0090239739	129,770.16	21.21	0.016344
Summary	0090240181	132,842.93	179.89	0.135416
Summary	0090240191	285,155.92	270.54	0.094874
Summary	0090240373	307,897.98	609.38	0.197916
Summary	0090240649	144,394.78	135.37	0.093750

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Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090240879	266,429.27	277.53	0.104166
Summary	0090240915	171,445.54	196.45	0.114584
Summary	0090241200	224,725.32	94.57	0.042082
Summary	0090241532	654,035.51	613.16	0.093750
Summary	0090241630	178,405.86	260.18	0.145836
Summary	0090241846	186,555.72	194.33	0.104167
Summary	0090241928	92,092.91	143.90	0.156255
Summary	0090242090	399,273.78	374.32	0.093750
Summary	0090242269	414,885.53	475.39	0.114583
Summary	0090242442	155,282.94	177.93	0.114584
Summary	0090242469	161,414.09	235.40	0.145836
Summary	0090242560	76,610.40	95.76	0.124996
Summary	0090242572	174,083.96	90.59	0.052038
Summary	0090242661	342,496.73	214.06	0.062500
Summary	0090242707	418,814.20	416.52	0.099452
Summary	0090242835	403,248.86	588.07	0.145833
Summary	0090242997	406,696.49	423.64	0.104166
Summary	0090243396	324,813.24	338.35	0.104168
Summary	0090243477	99,737.85	114.28	0.114580
Summary	0090243658	428,755.24	625.27	0.145834
Summary	0090243679	330,507.51	493.39	0.149283
Summary	0090243681	228,388.47	142.74	0.062499
Summary	0090244155	128,987.08	61.36	0.047571
Summary	0090245010	180,244.06	116.42	0.064590
Summary	0090245579	284,371.22	224.02	0.078777
Summary	0090245849	151,272.45	70.31	0.046479
Summary	0090246595	325,893.37	237.63	0.072916
Summary	0090246834	307,482.19	640.59	0.208334
Summary	0090247205	360,957.85	376.00	0.104167
Summary	0090247207	298,745.99	292.04	0.097755
Summary	0090247265	311,467.82	454.22	0.145832
Summary	0090247921	276,641.37	345.80	0.124999
Summary	0090247933	118,056.09	110.68	0.093752
Summary	0090248191	320,966.93	434.64	0.135416

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090248419	308,413.73	224.89	0.072918
Summary	0090248461	224,067.97	256.74	0.114581
Summary	0090248695	260,374.51	34.18	0.013127
Summary	0090249259	201,138.17	230.47	0.114583
Summary	0090249587	440,254.36	596.18	0.135417
Summary	0090249608	406,642.86	550.66	0.135416
Summary	0090249621	120,374.89	150.47	0.125001
Summary	0090249733	358,589.83	336.18	0.093751
Summary	0090249860	434,496.56	543.12	0.125000
Summary	0090250288	209,658.17	262.07	0.124999
Summary	0090250319	130,504.00	190.32	0.145835
Summary	0090250534	479,120.22	373.31	0.077916
Summary	0090251184	79,781.77	17.94	0.022486
Summary	0090251788	75,677.03	149.78	0.197920
Summary	0090251894	74,913.73	25.25	0.033705
Summary	0090251921	288,472.54	508.43	0.176249
Summary	0090252060	306,165.79	152.93	0.049950
Summary	0090252563	103,320.25	31.12	0.030120
Summary	0090252668	231,740.92	193.12	0.083334
Summary	0090252870	303,837.10	417.21	0.137314
Summary	0090253124	243,933.56	401.02	0.164397
Summary	0090253179	427,443.04	311.68	0.072917
Summary	0090253311	268,533.15	311.68	0.116068
Summary	0090253580	169,149.03	236.88	0.140042
Summary	0090253765	260,352.60	271.20	0.104166
Summary	0090253903	341,997.58	534.37	0.156250
Summary	0090254285	393,162.75	597.64	0.152008
Summary	0090254544	234,475.74	217.87	0.092918
Summary	0090254831	199,142.52	155.05	0.077859
Summary	0090254914	341,998.29	142.50	0.041667
Summary	0090254915	283,252.90	354.07	0.125001
Summary	0090254994	195,594.63	40.75	0.020834
Summary	0090255002	295,635.28	400.34	0.135417
Summary	0090255509	420,401.73	882.64	0.209952

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Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090255734	101,026.72	84.19	0.083334
Summary	0090255775	354,225.22	82.42	0.023268
Summary	0090255797	232,236.86	335.41	0.144426
Summary	0090255889	348,577.55	104.58	0.030002
Summary	0090256057	97,410.15	90.40	0.092803
Summary	0090256109	126,575.76	70.60	0.055777
Summary	0090256306	255,628.72	184.27	0.072085
Summary	0090256639	165,000.97	44.93	0.027230
Summary	0090256788	239,912.91	299.89	0.125000
Summary	0090257412	309,524.91	354.66	0.114582
Summary	0090258367	413,991.16	560.61	0.135416
Summary	0090258756	164,273.83	70.86	0.043135
Summary	0090259395	290,518.01	423.67	0.145833
Summary	0090260044	117,227.89	146.53	0.124996
Summary	0090260237	289,331.01	150.69	0.052082
Summary	0090260955	455,660.68	617.04	0.135417
Summary	0090261628	112,857.00	117.56	0.104167
Summary	0090262201	102,678.49	167.68	0.163306
Summary	0090262782	243,440.10	507.17	0.208335
Summary	0090263325	144,529.77	165.61	0.114585
Summary	0090263416	246,780.59	205.65	0.083333
Summary	0090263571	115,337.54	132.16	0.114585
Summary	0090263786	334,173.94	382.91	0.114584
Summary	0090264027	144,668.01	110.09	0.076098
Summary	0090264295	337,668.51	136.95	0.040558
Summary	0090264607	140,673.14	117.23	0.083335
Summary	0090264801	284,131.34	266.37	0.093749
Summary	0090265118	359,087.82	299.24	0.083333
Summary	0090265154	434,539.21	678.97	0.156251
Summary	0090265164	139,725.01	291.09	0.208331
Summary	0090265232	111,188.55	154.34	0.138809
Summary	0090265315	397,035.66	569.00	0.143312
Summary	0090265392	359,851.95	299.88	0.083334
Summary	0090265562	113,244.32	93.47	0.082538

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090265733	87,200.00	99.92	0.114587
Summary	0090265863	199,343.75	269.94	0.135414
Summary	0090266092	241,430.83	4.53	0.001876
Summary	0090266377	336,473.87	175.25	0.052084
Summary	0090266521	118,426.37	48.52	0.040971
Summary	0090266684	199,909.66	208.24	0.104167
Summary	0090266806	432,055.26	643.08	0.148842
Summary	0090266892	176,255.56	220.32	0.125000
Summary	0090267275	72,979.81	76.02	0.104166
Summary	0090267523	324,954.15	209.18	0.064372
Summary	0090268015	215,822.28	337.22	0.156249
Summary	0090268101	187,698.41	50.14	0.026713
Summary	0090268114	332,002.85	242.09	0.072918
Summary	0090268220	362,531.28	374.62	0.103335
Summary	0090268292	199,432.38	329.02	0.164978
Summary	0090269303	100,643.55	107.75	0.107061
Summary	0090269336	145,395.08	106.33	0.073132
Summary	0090269392	342,371.20	142.65	0.041665
Summary	0090269494	226,491.76	93.62	0.041335
Summary	0090269591	217,127.25	294.03	0.135418
Summary	0090269638	376,169.77	332.48	0.088386
Summary	0090269728	255,551.06	319.44	0.125000
Summary	0090269823	342,675.43	107.11	0.031257
Summary	0090270029	129,350.22	50.96	0.039397
Summary	0090270462	99,514.47	51.83	0.052083
Summary	0090270858	196,222.08	265.23	0.135168
Summary	0090271445	519,295.80	604.24	0.116358
Summary	0090271506	380,776.56	475.97	0.125000
Summary	0090271653	227,977.95	332.47	0.145834
Summary	0090271718	86,458.02	54.04	0.062504
Summary	0090271799	403,563.21	230.89	0.057213
Summary	0090271935	417,492.35	652.33	0.156250
Summary	0090272228	484,837.09	606.05	0.125001
Summary	0090272294	157,541.17	114.87	0.072914

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090272367	144,579.17	286.15	0.197919
Summary	0090272790	204,713.55	406.66	0.198648
Summary	0090273057	226,234.20	235.66	0.104166
Summary	0090273234	379,831.90	474.79	0.125000
Summary	0090273651	260,972.95	543.69	0.208332
Summary	0090273705	98,557.29	133.46	0.135414
Summary	0090273750	131,619.28	77.17	0.058631
Summary	0090273803	280,831.10	340.51	0.121251
Summary	0090273804	351,131.00	541.70	0.154273
Summary	0090274114	180,072.98	112.55	0.062502
Summary	0090274189	534,957.97	578.42	0.108124
Summary	0090274976	274,110.74	79.17	0.028882
Summary	0090275485	104,471.30	67.47	0.064582
Summary	0090275969	255,778.58	186.51	0.072919
Summary	0090276313	218,224.22	228.05	0.104503
Summary	0090276734	436,577.51	233.67	0.053523
Summary	0090276795	279,205.69	29.08	0.010415
Summary	0090277080	247,512.18	489.87	0.197918
Summary	0090277194	157,557.63	151.99	0.096466
Summary	0090277433	237,264.87	129.94	0.054766
Summary	0090277532	220,551.94	229.74	0.104166
Summary	0090277855	161,692.22	218.96	0.135418
Summary	0090279076	138,236.31	58.39	0.042239
Summary	0090279308	338,953.85	353.08	0.104168
Summary	0090279513	65,149.49	98.49	0.151175
Summary	0090279690	97,923.97	112.20	0.114579
Summary	0090279774	92,857.70	154.76	0.166664
Summary	0090279777	185,395.55	347.62	0.187502
Summary	0090280456	154,624.14	225.49	0.145831
Summary	0090280806	142,282.70	163.03	0.114582
Summary	0090281259	319,635.87	266.36	0.083332
Summary	0090281272	355,132.63	406.92	0.114583
Summary	0090281633	335,960.07	209.98	0.062501
Summary	0090282141	155,898.60	113.68	0.072919

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Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090282209	154,351.61	209.02	0.135418
Summary	0090282253	350,616.97	132.88	0.037899
Summary	0090282286	257,351.97	428.92	0.166667
Summary	0090282411	224,242.56	256.94	0.114581
Summary	0090282412	173,182.35	84.63	0.048868
Summary	0090282503	165,949.38	244.30	0.147214
Summary	0090282926	146,562.36	122.14	0.083337
Summary	0090283529	601,433.60	563.84	0.093749
Summary	0090283705	286,633.45	179.15	0.062501
Summary	0090283789	160,574.33	351.26	0.218752
Summary	0090283984	546,002.08	558.84	0.102351
Summary	0090284478	117,227.28	36.63	0.031247
Summary	0090284536	147,366.24	87.59	0.059437
Summary	0090285036	224,071.69	256.75	0.114584
Summary	0090285447	209,937.28	217.52	0.103612
Summary	0090286161	253,566.29	237.72	0.093751
Summary	0090286194	167,414.13	261.58	0.156247
Summary	0090286377	244,187.85	483.29	0.197917
Summary	0090286980	329,969.63	274.97	0.083332
Summary	0090287025	353,498.56	335.68	0.094959
Summary	0090287275	386,186.24	402.28	0.104167
Summary	0090287307	321,698.81	298.91	0.092916
Summary	0090287503	415,540.15	352.55	0.084841
Summary	0090287674	140,352.77	146.20	0.104166
Summary	0090287704	451,804.75	469.24	0.103859
Summary	0090287743	380,204.45	277.23	0.072916
Summary	0090287833	235,351.21	1.70	0.000722
Summary	0090288052	93,309.22	38.88	0.041668
Summary	0090288408	159,429.68	66.43	0.041667
Summary	0090288445	404,353.62	463.32	0.114583
Summary	0090288885	516,783.41	753.64	0.145833
Summary	0090289138	321,468.72	100.46	0.031250
Summary	0090289623	538,734.88	673.42	0.125000
Summary	0090289822	253,525.95	211.27	0.083333

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Series 2018-C02



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 07-Mar-2024 11:35:13 AM

Modification Loss Detail

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Summary	0090289860	431,639.23	404.66	0.093750
Summary	0090290043	238,348.01	85.56	0.035897
Summary	0090290298	230,566.43	120.09	0.052085
Summary	0090290801	70,761.48	11.27	0.015927
Summary	0090290851	302,877.10	378.60	0.125001
Summary	0090290995	282,478.23	353.10	0.125001
Summary	0090291213	145,989.49	228.11	0.156251
Summary	0090291329	281,392.93	205.18	0.072916
Summary	0090291381	176,586.96	183.94	0.104164
Summary	0090291432	421,263.51	614.87	0.145959
Summary	0090291442	405,221.76	295.47	0.072916
Summary	0090292068	136,324.48	71.00	0.052082
Summary	0090292361	146,278.78	167.61	0.114583
Summary	0090292495	322,016.42	186.25	0.057839
Summary	0090292556	273,796.98	228.16	0.083332
Summary	0090293071	93,129.24	33.48	0.035950
Summary	0090293134	128,713.15	174.30	0.135417
Summary	0090293339	107,944.98	114.81	0.106360
Summary	0090293348	449,819.27	502.94	0.111809
Summary	0090293936	121,129.43	126.18	0.104170
Summary	0090293994	336,715.57	350.75	0.104168
Summary	0090294205	148,201.06	46.31	0.031248
Summary	0090295155	318,052.64	397.57	0.125001
Summary	0090295357	382,944.06	157.71	0.041184
Summary	0090295671	363,818.42	492.31	0.135318
Summary	0090295727	363,460.12	340.74	0.093749
Summary	0090296707	270,589.00	169.12	0.062501
Summary	0090297480	112,614.90	46.92	0.041664
Summary	0090297503	398,378.84	622.47	0.156251
Summary	0090297532	356,823.80	706.21	0.197916
Summary	0090297649	282,323.76	102.88	0.036440
Summary	0090298094	137,259.84	128.68	0.093749
Summary	0090299051	278,494.63	356.89	0.128150
Summary	0090299105	253,813.97	317.27	0.125001

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Series 2018-C02



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 07-Mar-2024 11:35:13 AM

Modification Loss Detail

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Summary	0090299483	333,310.33	347.20	0.104167
Summary	0090299529	328,689.18	479.34	0.145834
Summary	0090299629	348,527.68	246.87	0.070832
Summary	0090299892	220,678.77	367.80	0.166668
Summary	0090300049	167,950.50	209.94	0.125001
Summary	0090300238	604,175.18	377.61	0.062500
Summary	0090300239	361,564.60	527.28	0.145833
Summary	0090300653	358,005.32	410.21	0.114582
Summary	0090301132	265,688.19	335.87	0.126415
Summary	0090301487	312,471.04	260.39	0.083333
Summary	0090301671	99,426.88	145.00	0.145836
Summary	0090302103	432,571.19	360.48	0.083334
Summary	0090302203	407,532.08	269.41	0.066108
Summary	0090302753	163,626.05	153.40	0.093750
Summary	0090303136	291,431.88	121.43	0.041667
Summary	0090303262	310,442.57	420.39	0.135416
Summary	0090303296	136,558.36	100.13	0.073324
Summary	0090303349	540,164.84	450.14	0.083334
Summary	0090304031	126,448.12	184.40	0.145831
Summary	0090304495	200,727.43	271.82	0.135417
Summary	0090304624	283,738.23	227.62	0.080222
Summary	0090304806	297,879.73	186.17	0.062498
Summary	0090306836	173,467.40	18.07	0.010417
Summary	0090307127	304,076.12	77.31	0.025425
Summary	0090307432	438,511.14	365.43	0.083334
Summary	0090308197	296,161.04	401.05	0.135416
Summary	0090308282	301,378.24	345.33	0.114584
Summary	0090308474	319,592.02	332.91	0.104167
Summary	0090308673	352,302.62	293.59	0.083335
Summary	0090308919	84,363.76	14.44	0.017116
Summary	0090309137	134,916.27	107.04	0.079338
Summary	0090309384	133,511.92	143.21	0.107264
Summary	0090309716	432,872.00	766.54	0.177082
Summary	0090309896	374,330.39	545.90	0.145834

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090310306	126,014.24	183.77	0.145833
Summary	0090310322	365,458.91	609.10	0.166667
Summary	0090310385	187,550.95	195.37	0.104169
Summary	0090310395	492,557.87	910.28	0.184807
Summary	0090310460	480,031.56	263.28	0.054846
Summary	0090310523	265,732.69	86.46	0.032536
Summary	0090311050	287,123.83	329.00	0.114585
Summary	0090311322	147,322.75	276.23	0.187500
Summary	0090311336	122,155.29	89.07	0.072915
Summary	0090311530	203,277.14	190.69	0.093808
Summary	0090312137	258,046.80	295.68	0.114584
Summary	0090312149	167,036.05	87.00	0.052085
Summary	0090312287	316,611.79	230.86	0.072916
Summary	0090312432	210,912.71	341.22	0.161783
Summary	0090313130	170,178.62	299.16	0.175792
Summary	0090313200	212,921.82	199.61	0.093748
Summary	0090313552	175,225.89	146.02	0.083332
Summary	0090313614	310,279.50	259.00	0.083473
Summary	0090314417	368,294.66	306.91	0.083333
Summary	0090314737	145,703.23	30.35	0.020830
Summary	0090314758	290,481.41	332.84	0.114582
Summary	0090315037	220,360.34	183.63	0.083332
Summary	0090315187	289,679.37	273.41	0.094384
Summary	0090315404	179,226.65	224.03	0.124998
Summary	0090316380	266,527.62	277.63	0.104166
Summary	0090316671	432,481.32	404.62	0.093558
Summary	0090316706	243,484.12	481.90	0.197918
Summary	0090316781	90,205.46	57.02	0.063211
Summary	0090317033	173,969.10	235.58	0.135415
Summary	0090317078	396,476.05	82.60	0.020834
Summary	0090317144	151,699.75	94.81	0.062498
Summary	0090317689	56,385.06	49.85	0.088410
Summary	0090317739	131,301.20	164.13	0.125003
Summary	0090318787	254,540.64	477.26	0.187499

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090319654	129,866.66	108.22	0.083332
Summary	0090319985	252,250.64	367.87	0.145835
Summary	0090320116	142,373.12	118.64	0.083330
Summary	0090320366	322,339.57	235.04	0.072917
Summary	0090320451	98,174.53	71.59	0.072921
Summary	0090320611	425,728.23	217.13	0.051002
Summary	0090320683	334,440.08	557.40	0.166667
Summary	0090320694	131,620.63	233.08	0.177085
Summary	0090320955	54,506.85	62.46	0.114591
Summary	0090321060	158,101.58	155.86	0.098582
Summary	0090321188	184,013.97	51.96	0.028237
Summary	0090321199	102,793.63	136.48	0.132771
Summary	0090321268	414,915.32	43.22	0.010417
Summary	0090321913	120,102.49	48.21	0.040141
Summary	0090321940	529,333.70	491.84	0.092917
Summary	0090322342	194,607.08	202.72	0.104169
Summary	0090322438	385,776.52	562.59	0.145833
Summary	0090322850	209,141.00	239.64	0.114583
Summary	0090323507	87,598.63	156.17	0.178279
Summary	0090323608	248,296.92	284.51	0.114585
Summary	0090323679	381,655.58	318.05	0.083334
Summary	0090323790	180,681.01	112.93	0.062502
Summary	0090323993	376,539.90	509.90	0.135417
Summary	0090324027	351,094.74	184.66	0.052595
Summary	0090324365	194,591.96	166.21	0.085415
Summary	0090324470	277,947.78	115.81	0.041666
Summary	0090324586	320,618.12	367.37	0.114582
Summary	0090324846	113,856.73	118.60	0.104166
Summary	0090325187	134,858.64	4.87	0.003611
Summary	0090325980	277,861.66	260.50	0.093752
Summary	0090326004	363,799.28	416.85	0.114582
Summary	0090326051	419,549.84	616.81	0.147017
Summary	0090326091	300,124.76	500.21	0.166667
Summary	0090326160	233,113.29	315.67	0.135415

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090326474	417,330.00	391.25	0.093751
Summary	0090326719	102,170.46	58.43	0.057189
Summary	0090326968	369,242.64	121.34	0.032862
Summary	0090327235	232,740.28	222.43	0.095570
Summary	0090327560	258,391.75	296.07	0.114582
Summary	0090327768	340,587.66	139.07	0.040832
Summary	0090328154	249,930.82	156.21	0.062501
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	368,612.08	182.05	0.049388
Summary	0090328612	279,488.00	436.70	0.156250
Summary	0090329052	217,736.87	158.77	0.072918
Summary	0090329238	141,461.47	206.30	0.145835
Summary	0090329353	67,903.10	106.10	0.156252
Summary	0090329501	236,713.67	49.32	0.020835
Summary	0090329608	141,453.00	111.09	0.078535
Summary	0090330115	159,435.06	214.00	0.134224
Summary	0090330305	92,049.52	43.55	0.047311
Summary	0090330357	271,686.08	498.01	0.183303
Summary	0090330429	156,003.86	178.75	0.114580
Summary	0090330855	367,847.32	421.49	0.114583
Summary	0090331177	309,125.73	250.19	0.080935
Summary	0090331206	147,387.38	89.99	0.061057
Summary	0090331818	462,843.20	771.41	0.166668
Summary	0090331954	374,245.62	545.77	0.145832
Summary	0090332217	374,460.66	468.08	0.125001
Summary	0090333231	242,608.63	328.53	0.135416
Summary	0090333645	259,967.57	243.72	0.093750
Summary	0090334318	76,343.72	47.71	0.062494
Summary	0090334645	359,828.69	449.79	0.125001
Summary	0090335099	170,127.56	212.66	0.125000
Summary	0090335160	322,077.93	301.95	0.093751
Summary	0090335259	169,603.23	247.34	0.145834
Summary	0090335339	161,595.09	29.10	0.018008
Summary	0090335725	155,996.09	42.37	0.027161

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090335940	250,306.03	232.58	0.092918
Summary	0090336263	243,779.85	177.76	0.072918
Summary	0090336428	197,867.14	267.95	0.135419
Summary	0090336430	303,137.78	514.80	0.169824
Summary	0090336490	136,671.95	170.84	0.125000
Summary	0090336536	182,476.85	247.10	0.135414
Summary	0090336554	67,724.26	91.71	0.135417
Summary	0090336600	329,827.19	274.86	0.083335
Summary	0090336877	316,850.84	297.05	0.093751
Summary	0090337040	200,554.86	317.70	0.158411
Summary	0090337084	292,143.23	121.73	0.041668
Summary	0090337325	583,653.36	911.96	0.156250
Summary	0090337476	208,292.34	253.63	0.121766
Summary	0090338070	463,359.83	587.39	0.126768
Summary	0090338343	296,386.98	185.24	0.062499
Summary	0090338445	179,755.46	205.97	0.114583
Summary	0090338579	273,216.96	313.06	0.114583
Summary	0090338629	300,619.62	114.89	0.038218
Summary	0090338768	270,316.17	337.90	0.125002
Summary	0090338852	180,625.86	66.47	0.036800
Summary	0090339125	256,917.74	214.10	0.083334
Summary	0090339862	169,024.31	45.76	0.027073
Summary	0090340023	313,706.91	196.07	0.062501
Summary	0090340167	134,359.03	209.94	0.156253
Summary	0090340289	600,293.95	812.90	0.135417
Summary	0090340553	96,718.90	98.27	0.101604
Summary	0090340964	289,550.40	331.78	0.114585
Summary	0090340984	213,853.00	356.42	0.166666
Summary	0090341401	188,401.16	353.25	0.187499
Summary	0090341527	446,973.19	744.96	0.166668
Summary	0090341593	237,894.09	355.25	0.149331
Summary	0090341617	230,700.68	95.35	0.041331
Summary	0090341885	359,499.62	337.03	0.093750
Summary	0090342211	157,849.94	164.43	0.104169

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090342724	224,696.66	351.09	0.156251
Summary	0090342879	213,617.34	244.77	0.114583
Summary	0090343181	87,608.75	73.01	0.083336
Summary	0090344069	156,284.66	227.92	0.145836
Summary	0090344700	60,483.29	107.11	0.177090
Summary	0090344942	196,754.64	225.45	0.114584
Summary	0090345301	198,227.22	268.43	0.135415
Summary	0090345446	163,516.37	47.44	0.029012
Summary	0090345656	299,569.93	530.49	0.177084
Summary	0090345668	59,170.55	73.96	0.124995
Summary	0090346313	328,403.88	547.34	0.166667
Summary	0090346396	90,205.00	60.27	0.066814
Summary	0090346709	413,340.16	39.61	0.009583
Summary	0090346812	213,501.34	289.12	0.135418
Summary	0090347096	61,232.15	17.55	0.028661
Summary	0090347278	156,124.18	178.89	0.114582
Summary	0090347418	401,590.94	89.86	0.022376
Summary	0090347462	286,524.42	340.50	0.118838

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	372,162.15	140,558.93	37.768

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090218568	67,411.87	70,849.07	105.099
0090236624	102,039.20	10,545.99	10.335
0090265138	81,403.02	183.69	0.226
0090290607	121,308.06	58,980.18	48.620

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	526,357.26	3,985.25	128,841.58	24.478

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090231422	89,193.69	11,609.02	15,363.44	17.225
0090280154	301,729.26	(3,584.05)	70,863.74	23.486
0090302819	135,434.31	(4,039.72)	42,614.40	31.465

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:13 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
217	40,107,977.98	1,863,978.69	4.647

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090214899	78,875.02	2,484.82	3.150
0090215050	59,092.76	14,320.56	24.234
0090216310	190,454.98	57,882.15	30.392
0090216552	313,918.32	(3,440.32)	(1.096)
0090216797	239,013.01	16,367.73	6.848
0090218568	67,411.87	70,849.07	105.099
0090219432	161,770.76	2,018.63	1.248
0090219607	218,553.36	(27,660.04)	(12.656)
0090220111	283,197.98	10,740.53	3.793
0090221268	111,915.09	40,377.25	36.078
0090221292	202,802.04	13,762.46	6.786
0090221761	97,927.92	62,913.98	64.245
0090221782	141,859.96	(22,759.59)	(16.044)
0090222699	174,779.19	1,501.50	0.859
0090222777	83,389.49	1,681.25	2.016
0090223399	64,057.49	43,512.94	67.928
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

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Series 2018-C02



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 07-Mar-2024 11:35:14 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090227542	279,595.06	7,631.03	2.729
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	8,432.04	2.055
0090229422	60,470.95	11,615.39	19.208
0090229873	114,538.66	20,510.93	17.907
0090231119	92,112.85	1,710.20	1.857
0090231422	89,193.69	15,363.44	17.225
0090231812	184,662.05	3,097.41	1.677
0090232286	184,431.65	20,123.40	10.911
0090232989	331,531.66	6,091.40	1.837
0090233035	104,161.11	1,021.53	0.981
0090233716	397,519.86	16,220.51	4.080
0090234356	240,821.98	(16,951.97)	(7.039)
0090234565	322,692.99	(891.22)	(0.276)
0090234719	418,921.67	55,770.99	13.313
0090234938	132,735.43	15,335.21	11.553
0090235197	387,059.97	38,409.93	9.924
0090236624	102,039.20	10,545.99	10.335
0090237593	541,019.66	148,966.84	27.534
0090238057	184,892.44	40,177.17	21.730
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090239441	279,709.82	89,371.27	31.951
0090239872	72,271.05	23,275.37	32.206
0090240665	160,094.01	(15,995.67)	(9.991)
0090240989	154,975.19	10,249.36	6.614
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:14 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090242834	336,593.68	(61,936.75)	(18.401)
0090243011	140,839.44	14,249.88	10.118
0090243035	387,422.79	86,588.77	22.350
0090243212	116,190.02	(26,042.99)	(22.414)
0090243994	87,648.58	1,419.34	1.619
0090244178	174,815.22	2,543.77	1.455
0090245076	129,135.09	15.95	0.012
0090245716	93,404.91	19,639.89	21.027
0090245925	230,035.10	16,805.60	7.306
0090245957	70,065.14	589.45	0.841
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	1,860.27	1.629
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(6,881.12)	(8.231)
0090249039	146,551.68	1,558.79	1.064
0090250263	206,335.18	897.78	0.435
0090250349	115,377.48	749.47	0.650
0090250478	116,751.81	3,330.71	2.853
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251230	189,916.71	7,038.27	3.706
0090251628	82,366.19	1,349.29	1.638
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090256761	147,217.39	(23,062.43)	(15.666)
0090257223	38,176.80	24,809.35	64.985
0090257524	317,042.70	(3,134.58)	(0.989)

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 07-Mar-2024 11:35:14 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090257525	130,411.26	(5,410.37)	(4.149)
0090257761	129,207.95	19,328.49	14.959
0090258108	227,122.05	25,637.48	11.288
0090258573	71,743.31	(40,716.83)	(56.753)
0090259058	38,539.01	415.05	1.077
0090260209	339,878.89	(977.25)	(0.288)
0090260902	231,233.18	19,802.98	8.564
0090261688	339,262.26	(135,351.51)	(39.896)
0090262444	204,919.64	45,936.17	22.417
0090262771	255,513.70	123,784.39	48.445
0090263130	196,445.47	4,107.25	2.091
0090263475	109,859.57	3,559.63	3.240
0090263850	115,652.04	4,091.91	3.538
0090264361	114,714.07	10,686.80	9.316
0090265138	81,403.02	183.69	0.226
0090265807	164,432.19	13,081.23	7.955
0090266084	63,005.51	8,355.30	13.261
0090270252	386,393.52	(3,895.17)	(1.008)
0090272314	216,794.55	(35,028.00)	(16.157)
0090272346	97,172.85	(6,600.18)	(6.792)
0090272857	120,309.48	1,015.94	0.844
0090273696	63,506.62	4,129.19	6.502
0090273789	73,259.28	852.97	1.164
0090274833	53,974.13	512.42	0.949
0090276221	127,340.23	6,052.23	4.753
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
0090279429	45,049.95	11,581.67	25.709
0090279439	58,860.89	37.52	0.064

Contact:
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 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:14 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090280042	119,315.40	(3,386.11)	(2.838)
0090280154	301,729.26	70,863.74	23.486
0090280203	225,775.10	(66,527.68)	(29.466)
0090281475	69,794.15	9,290.27	13.311
0090281604	115,481.48	(1,450.91)	(1.256)
0090281661	319,642.16	61,502.80	19.241
0090281676	85,699.20	50,260.04	58.647
0090281765	84,815.28	12,352.86	14.564
0090281984	64,495.30	9,794.01	15.186
0090282561	221,416.73	4,212.90	1.903
0090283314	208,720.28	58,652.60	28.101
0090283336	128,504.28	(956.10)	(0.744)
0090283438	151,364.02	8,405.62	5.553
0090284110	156,899.03	23,832.62	15.190
0090285007	330,630.27	15,479.52	4.682
0090285500	99,522.86	(920.31)	(0.925)
0090285655	517,964.96	(4,436.42)	(0.857)
0090286060	374,007.53	(5,589.61)	(1.495)
0090286482	208,170.13	13,733.95	6.597
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090289516	84,116.81	49,083.94	58.352
0090289619	150,879.43	19,872.43	13.171
0090290518	243,245.99	(64,702.70)	(26.600)
0090290607	121,308.06	58,980.18	48.620
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090291421	165,645.89	14,398.41	8.692
0090292294	88,337.71	(32,162.67)	(36.409)

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Series 2018-C02



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 07-Mar-2024 11:35:14 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090292920	104,830.75	13,155.48	12.549
0090293122	116,098.06	(2,132.72)	(1.837)
0090293461	49,848.08	18,056.01	36.222
0090294461	199,430.03	7,290.53	3.656
0090295246	153,962.42	(4,756.24)	(3.089)
0090295807	243,761.75	7,843.17	3.218
0090296136	278,777.89	(60,682.64)	(21.767)
0090296956	97,477.94	2,030.35	2.083
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090299655	281,724.37	45,129.63	16.019
0090300302	242,480.60	(49,163.76)	(20.275)
0090300519	318,216.06	70,563.25	22.175
0090300612	339,534.01	6,187.45	1.822
0090301105	350,395.53	10,420.49	2.974
0090301350	409,287.35	(1,118.16)	(0.273)
0090301438	231,559.41	(2,017.02)	(0.871)
0090301588	125,512.30	10,738.36	8.556
0090301885	107,711.99	(1,740.57)	(1.616)
0090302544	257,693.56	(10,026.63)	(3.891)
0090302709	143,299.69	8,063.90	5.627
0090302819	135,434.31	42,614.40	31.465
0090305410	321,401.68	6,827.75	2.124
0090306620	73,323.25	6,800.91	9.275
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)
0090310475	209,227.85	1,308.62	0.625

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Credit-Linked Notes

Series 2018-C02



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 07-Mar-2024 11:35:14 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(17,081.13)	(5.154)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090317845	271,686.51	78,263.67	28.807
0090318216	685,946.83	(18,453.06)	(2.690)
0090318544	369,604.61	(88,350.93)	(23.904)
0090319340	68,596.11	1,041.36	1.518
0090320408	51,439.60	33,633.56	65.385
0090321227	382,030.53	(81,989.09)	(21.461)
0090321729	273,288.97	10,617.04	3.885
0090322256	75,441.83	42,299.11	56.069
0090322413	99,099.72	20,835.40	21.025
0090322616	122,197.47	(1,350.90)	(1.106)
0090324066	408,187.04	15,760.15	3.861
0090325915	127,782.00	5,858.07	4.584
0090326262	193,764.72	40,275.14	20.786
0090327344	178,533.03	42,867.73	24.011
0090328654	156,027.07	9,594.77	6.149
0090329777	196,683.22	(2,821.77)	(1.435)
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281
0090332343	106,479.90	3,322.47	3.120
0090332370	203,980.03	23,495.09	11.518
0090333124	316,629.71	10,152.20	3.206
0090333568	105,284.85	(22,617.81)	(21.482)
0090334031	174,464.39	(41,430.84)	(23.747)

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Credit-Linked Notes

Series 2018-C02



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 07-Mar-2024 11:35:14 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090336909	63,959.49	1,376.73	2.153
0090337803	140,942.79	66,367.83	47.088
0090337960	96,564.38	4,499.48	4.660
0090338662	118,749.96	1,916.78	1.614
0090341325	32,021.19	(7,240.91)	(22.613)
0090341611	161,096.49	8,016.71	4.976
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(10,141.30)	(7.804)
0090343511	110,819.62	(21,751.23)	(19.628)
0090343964	61,658.90	4,386.86	7.115
0090344113	275,230.99	53,558.00	19.459
0090344274	371,042.80	(3,962.09)	(1.068)
0090344479	233,905.10	15,750.53	6.734
0090344961	287,929.42	6,677.24	2.319
0090345528	194,641.72	649.95	0.334
0090345572	97,688.92	4,914.82	5.031
0090345856	83,242.91	4,879.02	5.861
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090346866	130,495.37	5,957.91	4.566
0090347217	122,470.08	(19,559.36)	(15.971)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:14 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	7	898,519.41	144,544.18	0.003 %	0	0.00	0.00	0.000 %	7	898,519.41	144,544.18	0.003 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090218568	70,000.00	4.125 %	IN	97.00	360	67,411.87	02/29/2024	70,849.07	70,849.07
Summary	0090231422	94,000.00	4.750 %	FL	97.00	360	89,193.69	03/31/2023	11,609.02	15,363.44
Summary	0090236624	99,000.00	4.750 %	IL	95.00	360	102,039.20	02/29/2024	10,545.99	10,545.99
Summary	0090265138	90,000.00	4.000 %	WI	97.00	360	81,403.02	02/29/2024	183.69	183.69
Summary	0090280154	313,000.00	5.375 %	NV	95.00	360	301,729.26	01/31/2024	(3,584.05)	70,863.74
Summary	0090290607	125,000.00	3.750 %	GA	97.00	360	121,308.06	02/29/2024	58,980.18	58,980.18
Summary	0090302819	141,000.00	4.125 %	NJ	95.00	360	135,434.31	11/30/2023	(4,039.72)	42,614.40

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

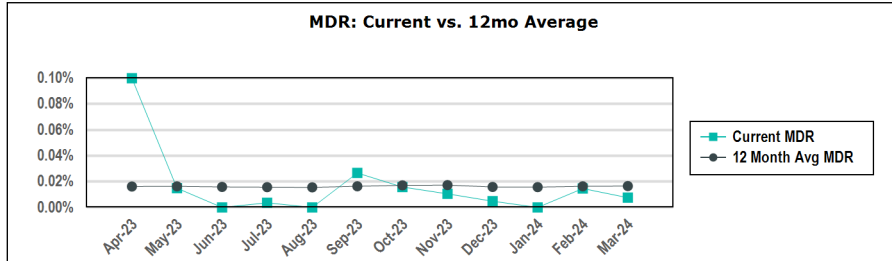
Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:14 AM

Realized Loss Report - Collateral

Summary

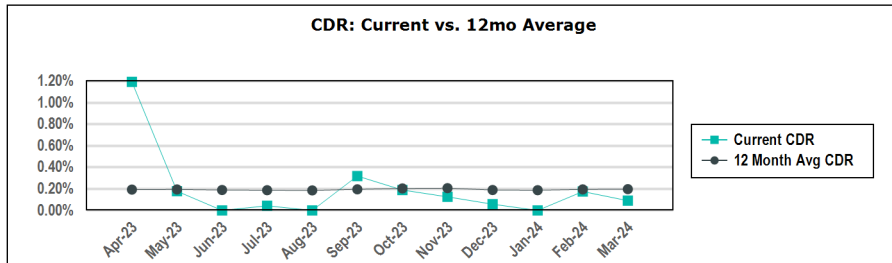
MDR

Current Month 0.008 %
 3 Month Average 0.007 %
 12 Month Average 0.017 %



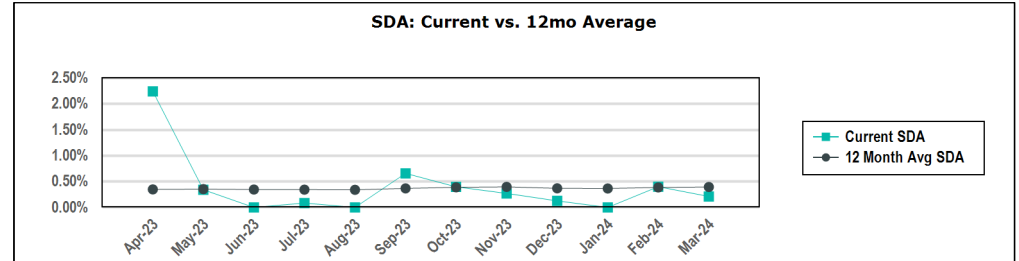
CDR

Current Month 0.091 %
 3 Month Average 0.089 %
 12 Month Average 0.198 %



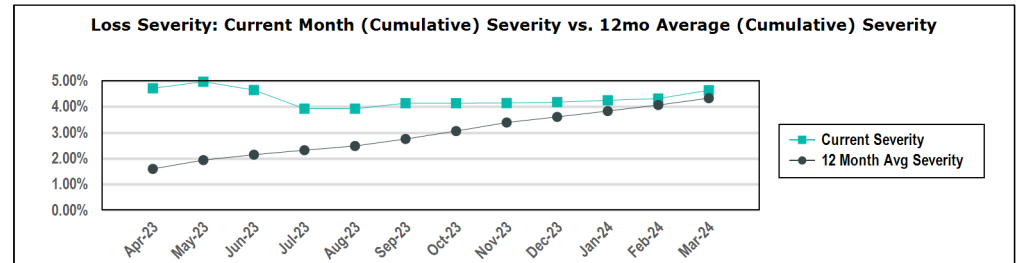
SDA

Current Month 0.212 %
 3 Month Average 0.204 %
 12 Month Average 0.395 %



Loss Severity

Current Month (Cumulative) 4.647 %
 3 Month Average (Cumulative) 4.410 %
 12 Month Average (Cumulative) 4.341 %



Calculation Methodology:

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

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

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

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

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Mar-2024
 07-Mar-2024 11:35:14 AM

Prepayment Rates

Summary

SMM

Current Month	0.383 %
3 Month Average	0.436 %
12 Month Average	0.628 %

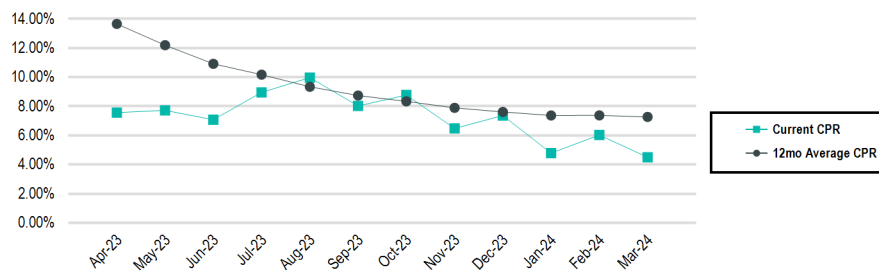
CPR

Current Month	4.500 %
3 Month Average	5.104 %
12 Month Average	7.270 %

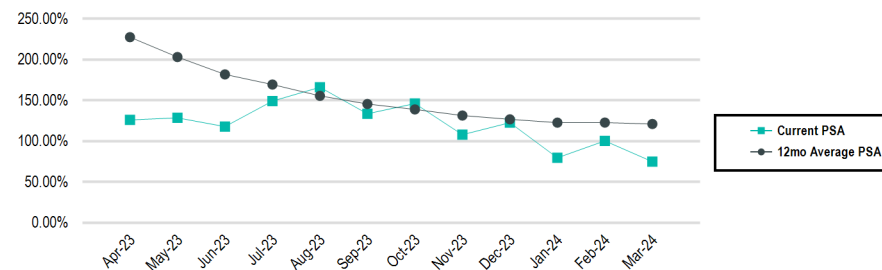
PSA

Current Month	75.003 %
3 Month Average	85.068 %
12 Month Average	121.174 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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07-Mar-2024 11:35:14 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
152	29,483,198.71

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07-Mar-2024 11:35:14 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	

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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>