

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2021
04-Jun-2021 4:39:18 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2A-H		06/24/2021	0.00000 %	9,359,882,138.82	0.00	544,232,197.49	0.00	8,815,649,941.32	544,232,197.49	0.00
2M-1	30711XC28	06/24/2021	0.74163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/24/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XC51	06/24/2021	2.29163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		06/24/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XC69	06/24/2021	2.29163 %	207,521,193.05	409,511.54	1,058,223.63	0.00	206,462,969.42	1,467,735.17	0.00
2M-BH		06/24/2021	0.00000 %	10,923,057.31	0.00	55,700.52	0.00	10,867,356.80	55,700.52	0.00
2M-2C	30711XC77	06/24/2021	2.29163 %	222,384,000.00	438,841.03	0.00	0.00	222,384,000.00	438,841.03	0.00
2M-CH		06/24/2021	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	06/24/2021	2.29163 %	429,905,193.05	848,352.58	1,058,223.63	0.00	428,846,969.42	1,906,576.21	0.00
2M-2H		06/24/2021	0.00000 %	22,628,431.31	0.00	55,700.52	0.00	22,572,730.80	55,700.52	0.00
2B-1	30711XC44	06/24/2021	4.09163 %	151,053,000.00	532,212.29	0.00	0.00	151,053,000.00	532,212.29	0.00
2B-1H		06/24/2021	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		06/24/2021	0.00000 %	132,271,246.70	0.00	0.00	(76,181.87)	132,347,428.57	0.00	155,992.43
2A-I1	30711XC93	06/24/2021	1.70000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XD35	06/24/2021	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XD50	06/24/2021	0.90000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XD76	06/24/2021	0.50000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XD92	06/24/2021	1.70000 %	0.00	303,787.97	0.00	0.00	0.00	303,787.97	0.00
2B-I2	30711XE34	06/24/2021	1.30000 %	0.00	232,308.45	0.00	0.00	0.00	232,308.45	0.00
2B-I3	30711XE59	06/24/2021	0.90000 %	0.00	160,828.92	0.00	0.00	0.00	160,828.92	0.00
2B-I4	30711XH98	06/24/2021	0.50000 %	0.00	89,349.40	0.00	0.00	0.00	89,349.40	0.00
2C-I1	30711XE83	06/24/2021	1.70000 %	0.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00
2C-I2	30711XF25	06/24/2021	1.30000 %	0.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00
2C-I3	30711XF41	06/24/2021	0.90000 %	0.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00
2C-I4	30711XF66	06/24/2021	0.50000 %	0.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00
2E-A1	30711XC85	06/24/2021	0.59163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XD27	06/24/2021	0.99163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XD43	06/24/2021	1.39163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XD68	06/24/2021	1.79163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XD84	06/24/2021	0.59163 %	207,521,193.05	105,723.57	1,058,223.63	0.00	206,462,969.42	1,163,947.20	0.00

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Series 2018-C02



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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	06/24/2021	0.99163 %	207,521,193.05	177,203.10	1,058,223.63	0.00	206,462,969.42	1,235,426.73	0.00
2E-B3	30711XE42	06/24/2021	1.39163 %	207,521,193.05	248,682.62	1,058,223.63	0.00	206,462,969.42	1,306,906.25	0.00
2E-B4	30711XE67	06/24/2021	1.79163 %	207,521,193.05	320,162.14	1,058,223.63	0.00	206,462,969.42	1,378,385.77	0.00
2E-C1	30711XE75	06/24/2021	0.59163 %	222,384,000.00	113,295.57	0.00	0.00	222,384,000.00	113,295.57	0.00
2E-C2	30711XE91	06/24/2021	0.99163 %	222,384,000.00	189,894.50	0.00	0.00	222,384,000.00	189,894.50	0.00
2E-C3	30711XF33	06/24/2021	1.39163 %	222,384,000.00	266,493.43	0.00	0.00	222,384,000.00	266,493.43	0.00
2E-C4	30711XF58	06/24/2021	1.79163 %	222,384,000.00	343,092.37	0.00	0.00	222,384,000.00	343,092.37	0.00
2E-D1	30711XF74	06/24/2021	0.59163 %	207,521,193.05	105,723.57	1,058,223.63	0.00	206,462,969.42	1,163,947.20	0.00
2E-D2	30711XF82	06/24/2021	0.99163 %	207,521,193.05	177,203.10	1,058,223.63	0.00	206,462,969.42	1,235,426.73	0.00
2E-D3	30711XF90	06/24/2021	1.39163 %	207,521,193.05	248,682.62	1,058,223.63	0.00	206,462,969.42	1,306,906.25	0.00
2E-D4	30711XG24	06/24/2021	1.79163 %	207,521,193.05	320,162.14	1,058,223.63	0.00	206,462,969.42	1,378,385.77	0.00
2E-D5	30711XG32	06/24/2021	2.29163 %	207,521,193.05	409,511.54	1,058,223.63	0.00	206,462,969.42	1,467,735.17	0.00
2E-F1	30711XG40	06/24/2021	0.59163 %	429,905,193.05	219,019.14	1,058,223.63	0.00	428,846,969.42	1,277,242.77	0.00
2E-F2	30711XG57	06/24/2021	0.99163 %	429,905,193.05	367,097.60	1,058,223.63	0.00	428,846,969.42	1,425,321.23	0.00
2E-F3	30711XG65	06/24/2021	1.39163 %	429,905,193.05	515,176.05	1,058,223.63	0.00	428,846,969.42	1,573,399.68	0.00
2E-F4	30711XG73	06/24/2021	1.79163 %	429,905,193.05	663,254.51	1,058,223.63	0.00	428,846,969.42	1,721,478.14	0.00
2E-F5	30711XG81	06/24/2021	2.29163 %	429,905,193.05	848,352.58	1,058,223.63	0.00	428,846,969.42	1,906,576.21	0.00
2X-1	30711XG99	06/24/2021	1.70000 %	0.00	303,787.97	0.00	0.00	0.00	303,787.97	0.00
2X-2	30711XH23	06/24/2021	1.30000 %	0.00	232,308.45	0.00	0.00	0.00	232,308.45	0.00
2X-3	30711XH31	06/24/2021	0.90000 %	0.00	160,828.92	0.00	0.00	0.00	160,828.92	0.00
2X-4	30711XH49	06/24/2021	0.50000 %	0.00	89,349.40	0.00	0.00	0.00	89,349.40	0.00
2Y-1	30711XH56	06/24/2021	1.70000 %	0.00	629,333.44	0.00	0.00	0.00	629,333.44	0.00
2Y-2	30711XH64	06/24/2021	1.30000 %	0.00	481,254.98	0.00	0.00	0.00	481,254.98	0.00
2Y-3	30711XH72	06/24/2021	0.90000 %	0.00	333,176.52	0.00	0.00	0.00	333,176.52	0.00
2Y-4	30711XH80	06/24/2021	0.50000 %	0.00	185,098.07	0.00	0.00	0.00	185,098.07	0.00
Totals				15,462,977,439.94	11,911,648.35	561,275,176.61	(76,181.87)	14,901,778,445.21	573,186,824.96	155,992.43

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
All Record Dates are based upon the governing documents and logic set forth as of closing.

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Series 2018-C02



Distribution Date: 25-Jun-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	9,359,882,138.82	14,017,307.00	530,214,890.49	0.00	0.00	544,232,197.49	8,815,649,941.32	0.34833241	544,232,197.49
2M-1	188,817,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	9,938,129.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	222,384,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	222,384,000.00	207,521,193.05	1,058,223.63	0.00	0.00	0.00	1,058,223.63	206,462,969.42	0.92840748	1,058,223.63
2M-BH	11,705,374.00	10,923,057.31	55,700.52	0.00	0.00	0.00	55,700.52	10,867,356.80	0.92840748	55,700.52
2M-2C	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2M-CH	11,705,374.00	11,705,374.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00	1.00000000	0.00
2M-2	667,152,000.00	429,905,193.05	1,058,223.63	0.00	0.00	0.00	1,058,223.63	428,846,969.42	0.64280249	1,058,223.63
2M-2H	35,116,122.00	22,628,431.31	55,700.52	0.00	0.00	0.00	55,700.52	22,572,730.80	0.64280249	55,700.52
2B-1	151,053,000.00	151,053,000.00	0.00	0.00	0.00	0.00	0.00	151,053,000.00	1.00000000	0.00
2B-1H	7,951,103.00	7,951,103.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00	1.00000000	0.00
2B-2H	132,503,421.00	132,271,246.70	0.00	0.00	0.00	(76,181.87)	(76,181.87)	132,347,428.57	0.99882273	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	222,384,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	222,384,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	222,384,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	222,384,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	222,384,000.00	207,521,193.05	1,058,223.63	0.00	0.00	0.00	1,058,223.63	206,462,969.42	0.92840748	1,058,223.63
2E-B2	222,384,000.00	207,521,193.05	1,058,223.63	0.00	0.00	0.00	1,058,223.63	206,462,969.42	0.92840748	1,058,223.63
2E-B3	222,384,000.00	207,521,193.05	1,058,223.63	0.00	0.00	0.00	1,058,223.63	206,462,969.42	0.92840748	1,058,223.63

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	222,384,000.00	207,521,193.05	1,058,223.63	0.00	0.00	0.00	1,058,223.63	206,462,969.42	0.92840748	1,058,223.63
2E-C1	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C2	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C3	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C4	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-D1	444,768,000.00	207,521,193.05	1,058,223.63	0.00	0.00	0.00	1,058,223.63	206,462,969.42	0.46420374	1,058,223.63
2E-D2	444,768,000.00	207,521,193.05	1,058,223.63	0.00	0.00	0.00	1,058,223.63	206,462,969.42	0.46420374	1,058,223.63
2E-D3	444,768,000.00	207,521,193.05	1,058,223.63	0.00	0.00	0.00	1,058,223.63	206,462,969.42	0.46420374	1,058,223.63
2E-D4	444,768,000.00	207,521,193.05	1,058,223.63	0.00	0.00	0.00	1,058,223.63	206,462,969.42	0.46420374	1,058,223.63
2E-D5	444,768,000.00	207,521,193.05	1,058,223.63	0.00	0.00	0.00	1,058,223.63	206,462,969.42	0.46420374	1,058,223.63
2E-F1	444,768,000.00	429,905,193.05	1,058,223.63	0.00	0.00	0.00	1,058,223.63	428,846,969.42	0.96420374	1,058,223.63
2E-F2	444,768,000.00	429,905,193.05	1,058,223.63	0.00	0.00	0.00	1,058,223.63	428,846,969.42	0.96420374	1,058,223.63
2E-F3	444,768,000.00	429,905,193.05	1,058,223.63	0.00	0.00	0.00	1,058,223.63	428,846,969.42	0.96420374	1,058,223.63
2E-F4	444,768,000.00	429,905,193.05	1,058,223.63	0.00	0.00	0.00	1,058,223.63	428,846,969.42	0.96420374	1,058,223.63
2E-F5	444,768,000.00	429,905,193.05	1,058,223.63	0.00	0.00	0.00	1,058,223.63	428,846,969.42	0.96420374	1,058,223.63
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,319,240,014.00	15,462,977,439.94	31,060,286.12	530,214,890.49	0.00	(76,181.87)	561,198,994.74	14,901,778,445.21	0.43421062	561,275,176.61

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Principal Distribution Factors Statement

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2A-H	25,308,153,117.00	369.83663310	0.55386527	20.95035888	0.00000000	0.00000000	21.50422415	348.33240895	0.34833241	21.50422415
2M-1	188,817,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	222,384,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	11,705,374.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	222,384,000.00	933.16602386	4.75854212	0.00000000	0.00000000	0.00000000	4.75854212	928.40748174	0.92840748	4.75854212
2M-BH	11,705,374.00	933.16602357	4.75854253	0.00000000	0.00000000	0.00000000	4.75854253	928.40748190	0.92840748	4.75854253
2M-2C	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	11,705,374.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	667,152,000.00	644.38867462	1.58618071	0.00000000	0.00000000	0.00000000	1.58618071	642.80249391	0.64280249	1.58618071
2M-2H	35,116,122.00	644.38867452	1.58618084	0.00000000	0.00000000	0.00000000	1.58618084	642.80249397	0.64280249	1.58618084
2B-1	151,053,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	7,951,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	998.24778637	0.00000000	0.00000000	0.00000000	(0.57494267)	(0.57494267)	998.82272904	0.99882273	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	222,384,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	222,384,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	222,384,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	222,384,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	222,384,000.00	933.16602386	4.75854212	0.00000000	0.00000000	0.00000000	4.75854212	928.40748174	0.92840748	4.75854212
2E-B2	222,384,000.00	933.16602386	4.75854212	0.00000000	0.00000000	0.00000000	4.75854212	928.40748174	0.92840748	4.75854212
2E-B3	222,384,000.00	933.16602386	4.75854212	0.00000000	0.00000000	0.00000000	4.75854212	928.40748174	0.92840748	4.75854212

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2021
04-Jun-2021 4:39:18 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B4	222,384,000.00	933.16602386	4.75854212	0.00000000	0.00000000	0.00000000	4.75854212	928.40748174	0.92840748	4.75854212
2E-C1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	444,768,000.00	466.58301193	2.37927106	0.00000000	0.00000000	0.00000000	2.37927106	464.20374087	0.46420374	2.37927106
2E-D2	444,768,000.00	466.58301193	2.37927106	0.00000000	0.00000000	0.00000000	2.37927106	464.20374087	0.46420374	2.37927106
2E-D3	444,768,000.00	466.58301193	2.37927106	0.00000000	0.00000000	0.00000000	2.37927106	464.20374087	0.46420374	2.37927106
2E-D4	444,768,000.00	466.58301193	2.37927106	0.00000000	0.00000000	0.00000000	2.37927106	464.20374087	0.46420374	2.37927106
2E-D5	444,768,000.00	466.58301193	2.37927106	0.00000000	0.00000000	0.00000000	2.37927106	464.20374087	0.46420374	2.37927106
2E-F1	444,768,000.00	966.58301193	2.37927106	0.00000000	0.00000000	0.00000000	2.37927106	964.20374087	0.96420374	2.37927106
2E-F2	444,768,000.00	966.58301193	2.37927106	0.00000000	0.00000000	0.00000000	2.37927106	964.20374087	0.96420374	2.37927106
2E-F3	444,768,000.00	966.58301193	2.37927106	0.00000000	0.00000000	0.00000000	2.37927106	964.20374087	0.96420374	2.37927106
2E-F4	444,768,000.00	966.58301193	2.37927106	0.00000000	0.00000000	0.00000000	2.37927106	964.20374087	0.96420374	2.37927106
2E-F5	444,768,000.00	966.58301193	2.37927106	0.00000000	0.00000000	0.00000000	2.37927106	964.20374087	0.96420374	2.37927106
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-Jun-2021
04-Jun-2021 4:39:19 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	N/A	N/A	0.00000 %	9,359,882,138.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,815,649,941.32
2M-1	N/A	N/A	0.74163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	2.29163 %	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	05/25/21 - 06/24/21	31	2.29163 %	207,521,193.05	409,511.54	0.00	0.00	0.00	0.00	409,511.54	0.00	206,462,969.42
2M-BH	N/A	N/A	0.00000 %	10,923,057.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,867,356.80
2M-2C	05/25/21 - 06/24/21	31	2.29163 %	222,384,000.00	438,841.03	0.00	0.00	0.00	0.00	438,841.03	0.00	222,384,000.00
2M-CH	N/A	N/A	0.00000 %	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00
2M-2	05/25/21 - 06/24/21	31	2.29163 %	429,905,193.05	848,352.58	0.00	0.00	0.00	0.00	848,352.58	0.00	428,846,969.42
2M-2H	N/A	N/A	0.00000 %	22,628,431.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,572,730.80
2B-1	05/25/21 - 06/24/21	31	4.09163 %	151,053,000.00	532,212.29	0.00	0.00	0.00	0.00	532,212.29	0.00	151,053,000.00
2B-1H	N/A	N/A	0.00000 %	7,951,103.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00
2B-2H	N/A	N/A	0.00000 %	132,271,246.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,347,428.57
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	05/25/21 - 06/24/21	31	1.70000 %	207,521,193.05	303,787.97	0.00	0.00	0.00	0.00	303,787.97	0.00	206,462,969.42
2B-I2	05/25/21 - 06/24/21	31	1.30000 %	207,521,193.05	232,308.45	0.00	0.00	0.00	0.00	232,308.45	0.00	206,462,969.42
2B-I3	05/25/21 - 06/24/21	31	0.90000 %	207,521,193.05	160,828.92	0.00	0.00	0.00	0.00	160,828.92	0.00	206,462,969.42
2B-I4	05/25/21 - 06/24/21	31	0.50000 %	207,521,193.05	89,349.40	0.00	0.00	0.00	0.00	89,349.40	0.00	206,462,969.42
2C-I1	05/25/21 - 06/24/21	31	1.70000 %	222,384,000.00	325,545.47	0.00	0.00	0.00	0.00	325,545.47	0.00	222,384,000.00
2C-I2	05/25/21 - 06/24/21	31	1.30000 %	222,384,000.00	248,946.53	0.00	0.00	0.00	0.00	248,946.53	0.00	222,384,000.00
2C-I3	05/25/21 - 06/24/21	31	0.90000 %	222,384,000.00	172,347.60	0.00	0.00	0.00	0.00	172,347.60	0.00	222,384,000.00
2C-I4	05/25/21 - 06/24/21	31	0.50000 %	222,384,000.00	95,748.67	0.00	0.00	0.00	0.00	95,748.67	0.00	222,384,000.00
2E-A1	N/A	N/A	0.59163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	0.99163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.39163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.79163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	05/25/21 - 06/24/21	31	0.59163 %	207,521,193.05	105,723.57	0.00	0.00	0.00	0.00	105,723.57	0.00	206,462,969.42
2E-B2	05/25/21 - 06/24/21	31	0.99163 %	207,521,193.05	177,203.10	0.00	0.00	0.00	0.00	177,203.10	0.00	206,462,969.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2021
04-Jun-2021 4:39:19 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B3	05/25/21 - 06/24/21	31	1.39163 %	207,521,193.05	248,682.62	0.00	0.00	0.00	0.00	248,682.62	0.00	206,462,969.42
2E-B4	05/25/21 - 06/24/21	31	1.79163 %	207,521,193.05	320,162.14	0.00	0.00	0.00	0.00	320,162.14	0.00	206,462,969.42
2E-C1	05/25/21 - 06/24/21	31	0.59163 %	222,384,000.00	113,295.57	0.00	0.00	0.00	0.00	113,295.57	0.00	222,384,000.00
2E-C2	05/25/21 - 06/24/21	31	0.99163 %	222,384,000.00	189,894.50	0.00	0.00	0.00	0.00	189,894.50	0.00	222,384,000.00
2E-C3	05/25/21 - 06/24/21	31	1.39163 %	222,384,000.00	266,493.43	0.00	0.00	0.00	0.00	266,493.43	0.00	222,384,000.00
2E-C4	05/25/21 - 06/24/21	31	1.79163 %	222,384,000.00	343,092.37	0.00	0.00	0.00	0.00	343,092.37	0.00	222,384,000.00
2E-D1	05/25/21 - 06/24/21	31	0.59163 %	207,521,193.05	105,723.57	0.00	0.00	0.00	0.00	105,723.57	0.00	206,462,969.42
2E-D2	05/25/21 - 06/24/21	31	0.99163 %	207,521,193.05	177,203.10	0.00	0.00	0.00	0.00	177,203.10	0.00	206,462,969.42
2E-D3	05/25/21 - 06/24/21	31	1.39163 %	207,521,193.05	248,682.62	0.00	0.00	0.00	0.00	248,682.62	0.00	206,462,969.42
2E-D4	05/25/21 - 06/24/21	31	1.79163 %	207,521,193.05	320,162.14	0.00	0.00	0.00	0.00	320,162.14	0.00	206,462,969.42
2E-D5	05/25/21 - 06/24/21	31	2.29163 %	207,521,193.05	409,511.54	0.00	0.00	0.00	0.00	409,511.54	0.00	206,462,969.42
2E-F1	05/25/21 - 06/24/21	31	0.59163 %	429,905,193.05	219,019.14	0.00	0.00	0.00	0.00	219,019.14	0.00	428,846,969.42
2E-F2	05/25/21 - 06/24/21	31	0.99163 %	429,905,193.05	367,097.60	0.00	0.00	0.00	0.00	367,097.60	0.00	428,846,969.42
2E-F3	05/25/21 - 06/24/21	31	1.39163 %	429,905,193.05	515,176.05	0.00	0.00	0.00	0.00	515,176.05	0.00	428,846,969.42
2E-F4	05/25/21 - 06/24/21	31	1.79163 %	429,905,193.05	663,254.51	0.00	0.00	0.00	0.00	663,254.51	0.00	428,846,969.42
2E-F5	05/25/21 - 06/24/21	31	2.29163 %	429,905,193.05	848,352.58	0.00	0.00	0.00	0.00	848,352.58	0.00	428,846,969.42
2X-1	05/25/21 - 06/24/21	31	1.70000 %	207,521,193.05	303,787.97	0.00	0.00	0.00	0.00	303,787.97	0.00	206,462,969.42
2X-2	05/25/21 - 06/24/21	31	1.30000 %	207,521,193.05	232,308.45	0.00	0.00	0.00	0.00	232,308.45	0.00	206,462,969.42
2X-3	05/25/21 - 06/24/21	31	0.90000 %	207,521,193.05	160,828.92	0.00	0.00	0.00	0.00	160,828.92	0.00	206,462,969.42
2X-4	05/25/21 - 06/24/21	31	0.50000 %	207,521,193.05	89,349.40	0.00	0.00	0.00	0.00	89,349.40	0.00	206,462,969.42
2Y-1	05/25/21 - 06/24/21	31	1.70000 %	429,905,193.05	629,333.44	0.00	0.00	0.00	0.00	629,333.44	0.00	428,846,969.42
2Y-2	05/25/21 - 06/24/21	31	1.30000 %	429,905,193.05	481,254.98	0.00	0.00	0.00	0.00	481,254.98	0.00	428,846,969.42
2Y-3	05/25/21 - 06/24/21	31	0.90000 %	429,905,193.05	333,176.52	0.00	0.00	0.00	0.00	333,176.52	0.00	428,846,969.42
2Y-4	05/25/21 - 06/24/21	31	0.50000 %	429,905,193.05	185,098.07	0.00	0.00	0.00	0.00	185,098.07	0.00	428,846,969.42
Totals					11,911,648.35	0.00	0.00	0.00	0.00	11,911,648.35	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02

**WELLS
FARGO**

Distribution Date: 25-Jun-2021
04-Jun-2021 4:39:19 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2A-H	25,308,153,117.00	0.00000 %	369.83663310	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	348.33240895
2M-1	188,817,000.00	0.74163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	9,938,129.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	222,384,000.00	2.29163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	11,705,374.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	222,384,000.00	2.29163 %	933.16602386	1.84146135	0.00000000	0.00000000	0.00000000	0.00000000	1.84146135	0.00000000	928.40748174
2M-BH	11,705,374.00	0.00000 %	933.16602357	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	928.40748190
2M-2C	222,384,000.00	2.29163 %	1000.00000000	1.97334804	0.00000000	0.00000000	0.00000000	0.00000000	1.97334804	0.00000000	1000.00000000
2M-CH	11,705,374.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	667,152,000.00	2.29163 %	644.38867462	1.27160314	0.00000000	0.00000000	0.00000000	0.00000000	1.27160314	0.00000000	642.80249391
2M-2H	35,116,122.00	0.00000 %	644.38867452	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	642.80249397
2B-1	151,053,000.00	4.09163 %	1000.00000000	3.52334803	0.00000000	0.00000000	0.00000000	0.00000000	3.52334803	0.00000000	1000.00000000
2B-1H	7,951,103.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	132,503,421.00	0.00000 %	998.24778637	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.82272904
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 %	933.16602386	1.36605138	0.00000000	0.00000000	0.00000000	0.00000000	1.36605138	0.00000000	928.40748174
2B-I2	0.00	1.30000 %	933.16602386	1.04462754	0.00000000	0.00000000	0.00000000	0.00000000	1.04462754	0.00000000	928.40748174
2B-I3	0.00	0.90000 %	933.16602386	0.72320365	0.00000000	0.00000000	0.00000000	0.00000000	0.72320365	0.00000000	928.40748174
2B-I4	0.00	0.50000 %	933.16602386	0.40177980	0.00000000	0.00000000	0.00000000	0.00000000	0.40177980	0.00000000	928.40748174
2C-I1	0.00	1.70000 %	1000.00000000	1.46388890	0.00000000	0.00000000	0.00000000	0.00000000	1.46388890	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.11944443	0.00000000	0.00000000	0.00000000	0.00000000	1.11944443	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.77500000	0.00000000	0.00000000	0.00000000	0.00000000	0.77500000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.43055557	0.00000000	0.00000000	0.00000000	0.00000000	0.43055557	0.00000000	1000.00000000
2E-A1	222,384,000.00	0.59163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	222,384,000.00	0.99163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	222,384,000.00	1.39163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2021
04-Jun-2021 4:39:19 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-A4	222,384,000.00	1.79163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	222,384,000.00	0.59163 %	933.16602386	0.47540997	0.00000000	0.00000000	0.00000000	0.00000000	0.47540997	0.00000000	928.40748174
2E-B2	222,384,000.00	0.99163 %	933.16602386	0.79683385	0.00000000	0.00000000	0.00000000	0.00000000	0.79683385	0.00000000	928.40748174
2E-B3	222,384,000.00	1.39163 %	933.16602386	1.11825770	0.00000000	0.00000000	0.00000000	0.00000000	1.11825770	0.00000000	928.40748174
2E-B4	222,384,000.00	1.79163 %	933.16602386	1.43968154	0.00000000	0.00000000	0.00000000	0.00000000	1.43968154	0.00000000	928.40748174
2E-C1	222,384,000.00	0.59163 %	1000.00000000	0.50945918	0.00000000	0.00000000	0.00000000	0.00000000	0.50945918	0.00000000	1000.00000000
2E-C2	222,384,000.00	0.99163 %	1000.00000000	0.85390361	0.00000000	0.00000000	0.00000000	0.00000000	0.85390361	0.00000000	1000.00000000
2E-C3	222,384,000.00	1.39163 %	1000.00000000	1.19834804	0.00000000	0.00000000	0.00000000	0.00000000	1.19834804	0.00000000	1000.00000000
2E-C4	222,384,000.00	1.79163 %	1000.00000000	1.54279251	0.00000000	0.00000000	0.00000000	0.00000000	1.54279251	0.00000000	1000.00000000
2E-D1	444,768,000.00	0.59163 %	466.58301193	0.23770498	0.00000000	0.00000000	0.00000000	0.00000000	0.23770498	0.00000000	464.20374087
2E-D2	444,768,000.00	0.99163 %	466.58301193	0.39841693	0.00000000	0.00000000	0.00000000	0.00000000	0.39841693	0.00000000	464.20374087
2E-D3	444,768,000.00	1.39163 %	466.58301193	0.55912885	0.00000000	0.00000000	0.00000000	0.00000000	0.55912885	0.00000000	464.20374087
2E-D4	444,768,000.00	1.79163 %	466.58301193	0.71984077	0.00000000	0.00000000	0.00000000	0.00000000	0.71984077	0.00000000	464.20374087
2E-D5	444,768,000.00	2.29163 %	466.58301193	0.92073067	0.00000000	0.00000000	0.00000000	0.00000000	0.92073067	0.00000000	464.20374087
2E-F1	444,768,000.00	0.59163 %	966.58301193	0.49243457	0.00000000	0.00000000	0.00000000	0.00000000	0.49243457	0.00000000	964.20374087
2E-F2	444,768,000.00	0.99163 %	966.58301193	0.82536873	0.00000000	0.00000000	0.00000000	0.00000000	0.82536873	0.00000000	964.20374087
2E-F3	444,768,000.00	1.39163 %	966.58301193	1.15830287	0.00000000	0.00000000	0.00000000	0.00000000	1.15830287	0.00000000	964.20374087
2E-F4	444,768,000.00	1.79163 %	966.58301193	1.49123703	0.00000000	0.00000000	0.00000000	0.00000000	1.49123703	0.00000000	964.20374087
2E-F5	444,768,000.00	2.29163 %	966.58301193	1.90740471	0.00000000	0.00000000	0.00000000	0.00000000	1.90740471	0.00000000	964.20374087
2X-1	0.00	1.70000 %	466.58301193	0.68302569	0.00000000	0.00000000	0.00000000	0.00000000	0.68302569	0.00000000	464.20374087
2X-2	0.00	1.30000 %	466.58301193	0.52231377	0.00000000	0.00000000	0.00000000	0.00000000	0.52231377	0.00000000	464.20374087
2X-3	0.00	0.90000 %	466.58301193	0.36160182	0.00000000	0.00000000	0.00000000	0.00000000	0.36160182	0.00000000	464.20374087
2X-4	0.00	0.50000 %	466.58301193	0.20088990	0.00000000	0.00000000	0.00000000	0.00000000	0.20088990	0.00000000	464.20374087
2Y-1	0.00	1.70000 %	966.58301193	1.41497014	0.00000000	0.00000000	0.00000000	0.00000000	1.41497014	0.00000000	964.20374087
2Y-2	0.00	1.30000 %	966.58301193	1.08203598	0.00000000	0.00000000	0.00000000	0.00000000	1.08203598	0.00000000	964.20374087
2Y-3	0.00	0.90000 %	966.58301193	0.74910182	0.00000000	0.00000000	0.00000000	0.00000000	0.74910182	0.00000000	964.20374087
2Y-4	0.00	0.50000 %	966.58301193	0.41616769	0.00000000	0.00000000	0.00000000	0.00000000	0.41616769	0.00000000	964.20374087

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

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

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 04-Jun-2021 4:39:19 PM

Connecticut Avenue Securities

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Series 2018-C02



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,381,773.29
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	76,181.87
Total Deposits	2,457,955.16
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,438,788.50
Total Withdrawals (Pool Distribution Amount)	2,457,955.16
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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	545,269,939.77
Total Principal Reduction Cumulative	16,942,262,718.89
Scheduled Principal Current	15,131,231.15
Scheduled Principal Cumulative	1,287,384,764.90
Unscheduled Principal Current	530,214,890.49
Unscheduled Principal Cumulative	15,654,721,961.57
Senior Reduction Amount	544,232,197.49
Subordinate Reduction Amount	1,113,924.15
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	76,181.87
Modification Loss Amount	55,601.79
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	77,926.63
Informational Reporting	
At Issuance Loan Count	112133
Period Beginning Loan Count	52327
Period Reference Pool Removal Loan Count	2366
Period Ending Loan Count	49961
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	9,558,421,174.04
Period PIF Loan Count Current	2362
PIF Loan Count Cumulative	61930
Period PIF Loan UPB Current	526,318,767.45
PIF Loan UPB Cumulative	15,344,180,739.93
Period Partial Prepayment Amount	4,684,146.06
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	146
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	27,430,345.64
Credit Event Amount Current	578,085.57
Credit Event Amount Cumulative	19,391,727.09
Total Active Modified Loan Count	503
Total Active Modified Loan UPB	116,630,341.11
Libor Rate	0.091630%

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04-Jun-2021 4:39:19 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.638245%
Subordinate Percentage	7.361755%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2021
 04-Jun-2021 4:39:19 PM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.500000 %	7.360000 %	7.770000 %
2M-1	0.00	0.00	3.750000 %	7.360000 %	7.770000 %
2M-1H	0.00	0.00	3.750000 %	7.360000 %	7.770000 %
2M-2A	0.00	0.00	2.870000 %	7.360000 %	7.770000 %
2M-2B	0.00	0.00	1.980000 %	5.200000 %	5.500000 %
2M-2C	0.00	0.00	1.100000 %	2.880000 %	3.050000 %
2M-2	0.00	0.00	1.100000 %	2.880000 %	3.050000 %
2M-2H	0.00	0.00	1.100000 %	2.880000 %	3.050000 %
2B-1	0.00	0.00	0.500000 %	1.310000 %	1.380000 %
2B-1H	0.00	0.00	0.500000 %	1.310000 %	1.380000 %
2B-2H	0.00	76,181.87	0.000000 %	0.000000 %	0.000000 %

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04-Jun-2021 4:39:19 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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 04-Jun-2021 4:39:19 PM

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Credit-Linked Notes

Series 2018-C02



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	471	91,758,935.55	0.942735 %	0.959980 %
60 Days	195	39,173,329.86	0.390304 %	0.409831 %
90 Days	158	32,991,418.29	0.316247 %	0.345156 %
120 Days	134	27,346,048.62	0.268209 %	0.286094 %
150 Days	156	29,773,887.79	0.312244 %	0.311494 %
180+ Days	1937	450,797,691.90	3.877024 %	4.716236 %
Totals	3051	671,841,312.01	6.106763 %	7.028790 %

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04-Jun-2021 4:39:19 PM

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Series 2018-C02



Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	343	83,437,067.31	55,601.79	0.066639

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214675	223,806.74	279.76	0.125001
Summary	0090214689	364,225.53	31.34	0.008605
Summary	0090215097	146,128.04	163.41	0.111827
Summary	0090215245	103,618.94	47.61	0.045947
Summary	0090215258	249,873.46	234.26	0.093751
Summary	0090215621	407,142.42	381.70	0.093751
Summary	0090215630	339,929.97	157.65	0.046377
Summary	0090215876	306,955.54	255.80	0.083335
Summary	0090216229	123,690.55	34.49	0.027884
Summary	0090216868	217,310.89	156.64	0.072081
Summary	0090216889	139,270.05	89.91	0.064558
Summary	0090217648	238,769.21	166.20	0.069607
Summary	0090217688	253,639.43	113.78	0.044859
Summary	0090218530	110,776.30	41.80	0.037734
Summary	0090219084	314,595.55	426.01	0.135415
Summary	0090219293	186,411.60	271.85	0.145833
Summary	0090219521	110,091.81	47.78	0.043400
Summary	0090219840	197,369.37	143.92	0.072919
Summary	0090220107	118,602.17	61.77	0.052082
Summary	0090220778	180,783.77	45.19	0.024997
Summary	0090220894	387,759.53	161.56	0.041665
Summary	0090221111	438,150.00	140.47	0.032060
Summary	0090221174	136,774.98	89.80	0.065655
Summary	0090221279	242,687.19	111.96	0.046133
Summary	0090221697	308,736.21	160.80	0.052083

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Series 2018-C02



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 04-Jun-2021 4:39:19 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090222200	146,098.40	82.42	0.056414
Summary	0090222872	202,999.40	28.13	0.013857
Summary	0090223201	349,357.41	473.09	0.135417
Summary	0090223213	172,836.69	44.21	0.025579
Summary	0090223582	312,612.74	553.59	0.177085
Summary	0090223662	227,408.11	260.57	0.114583
Summary	0090223681	186,603.47	49.62	0.026591
Summary	0090223694	111,894.41	116.56	0.104170
Summary	0090223903	75,176.48	62.65	0.083337
Summary	0090225884	37,926.76	62.17	0.163921
Summary	0090226109	58,063.85	18.07	0.031121
Summary	0090226180	313,570.75	183.25	0.058440
Summary	0090226539	235,144.11	269.44	0.114585
Summary	0090226843	243,835.62	330.19	0.135415
Summary	0090227067	143,906.69	104.93	0.072915
Summary	0090228235	155,729.97	109.06	0.070031
Summary	0090228658	237,244.90	148.28	0.062501
Summary	0090228868	613,113.57	619.61	0.101060
Summary	0090228929	338,692.11	177.09	0.052286
Summary	0090229095	304,558.59	222.07	0.072915
Summary	0090229562	447,257.74	495.39	0.110762
Summary	0090229768	167,318.91	77.95	0.046588
Summary	0090229873	114,538.66	87.89	0.076734
Summary	0090230781	148,473.40	48.98	0.032989
Summary	0090230864	185,199.51	81.84	0.044190
Summary	0090230911	256,783.80	42.96	0.016730
Summary	0090231111	113,865.33	27.69	0.024318
Summary	0090231384	225,194.41	150.55	0.066853
Summary	0090231415	100,425.17	104.61	0.104167
Summary	0090231859	120,035.37	100.03	0.083334
Summary	0090232082	233,728.08	206.96	0.088547
Summary	0090232111	160,336.98	104.72	0.065312
Summary	0090232180	174,096.72	45.08	0.025894
Summary	0090232483	142,899.64	178.62	0.124997

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Credit-Linked Notes

Series 2018-C02



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090233039	155,837.95	74.76	0.047973
Summary	0090233308	621,084.45	905.75	0.145834
Summary	0090234185	113,869.54	25.71	0.022578
Summary	0090234671	215,146.44	108.24	0.050310
Summary	0090234879	138,515.25	129.86	0.093751
Summary	0090236080	391,578.28	404.63	0.103333
Summary	0090236659	176,655.82	66.87	0.037853
Summary	0090236719	188,227.79	81.41	0.043251
Summary	0090237593	542,301.45	764.85	0.141038
Summary	0090237769	409,098.93	230.47	0.056336
Summary	0090237942	373,099.53	427.51	0.114583
Summary	0090238145	140,775.74	190.63	0.135414
Summary	0090238371	137,164.18	128.59	0.093749
Summary	0090238794	177,058.81	165.99	0.093749
Summary	0090239065	365,744.27	266.69	0.072917
Summary	0090239193	196,638.94	102.42	0.052085
Summary	0090239270	270,937.85	197.56	0.072917
Summary	0090239356	157,371.49	49.52	0.031467
Summary	0090239554	230,692.90	192.24	0.083332
Summary	0090239739	134,090.07	21.21	0.015818
Summary	0090240191	293,544.37	274.91	0.093652
Summary	0090242469	166,559.89	242.90	0.145833
Summary	0090242560	78,914.65	98.64	0.124996
Summary	0090243681	236,464.70	147.79	0.062500
Summary	0090243837	199,020.37	56.87	0.028575
Summary	0090244155	132,681.58	61.75	0.046540
Summary	0090245010	185,028.00	118.41	0.063996
Summary	0090245849	155,944.62	71.77	0.046023
Summary	0090246465	328,332.51	79.45	0.024198
Summary	0090246493	101,001.40	73.65	0.072920
Summary	0090246602	100,036.51	32.64	0.032628
Summary	0090246711	256,279.29	293.65	0.114582
Summary	0090246796	269,272.39	90.38	0.033565
Summary	0090247205	376,257.70	14.98	0.003981

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Series 2018-C02



Distribution Date: 25-Jun-2021
 04-Jun-2021 4:39:19 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090247207	309,099.10	301.66	0.097593
Summary	0090247417	387,981.86	242.49	0.062500
Summary	0090248191	336,168.19	455.23	0.135417
Summary	0090248695	268,890.94	34.18	0.012711
Summary	0090248866	397,402.75	147.76	0.037181
Summary	0090248974	244,193.45	84.35	0.034542
Summary	0090248991	279,385.74	174.62	0.062501
Summary	0090249593	432,251.78	360.21	0.083333
Summary	0090250534	463,599.12	361.22	0.077916
Summary	0090251142	209,968.75	349.95	0.166668
Summary	0090251165	159,789.27	183.09	0.114582
Summary	0090251184	82,543.46	17.94	0.021734
Summary	0090251673	245,991.28	76.11	0.030940
Summary	0090251894	78,545.96	25.63	0.032631
Summary	0090252060	316,044.38	156.02	0.049366
Summary	0090252563	106,127.23	31.12	0.029323
Summary	0090252668	248,963.08	207.47	0.083334
Summary	0090252704	449,059.19	443.54	0.098771
Summary	0090252799	355,196.65	67.88	0.019111
Summary	0090252931	276,317.46	33.54	0.012138
Summary	0090253311	245,659.36	72.70	0.029594
Summary	0090253319	257,527.58	214.61	0.083335
Summary	0090253445	424,201.14	232.02	0.054696
Summary	0090253580	166,567.23	156.16	0.093752
Summary	0090254179	106,811.00	36.16	0.033854
Summary	0090254831	204,802.93	157.40	0.076854
Summary	0090254914	354,036.81	147.52	0.041668
Summary	0090255796	285,717.23	327.38	0.114582
Summary	0090256109	167,081.38	91.70	0.054883
Summary	0090256639	174,817.67	44.93	0.025701
Summary	0090257345	188,731.91	21.87	0.011588
Summary	0090258756	165,325.06	70.86	0.042861
Summary	0090260003	144,619.97	55.38	0.038293
Summary	0090260518	271,389.90	148.48	0.054711

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 04-Jun-2021 4:39:19 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090260643	323,930.44	506.14	0.156250
Summary	0090261619	270,369.71	172.07	0.063642
Summary	0090261628	117,037.38	121.91	0.104163
Summary	0090261935	529,365.91	190.90	0.036062
Summary	0090263502	352,995.34	183.85	0.052083
Summary	0090263509	395,179.44	27.12	0.006863
Summary	0090263786	348,567.20	399.40	0.114583
Summary	0090264027	144,786.67	110.13	0.076064
Summary	0090264155	233,343.65	142.14	0.060914
Summary	0090264295	317,160.03	130.54	0.041159
Summary	0090264444	54,848.17	41.38	0.075445
Summary	0090264923	410,233.42	237.96	0.058006
Summary	0090264999	146,212.33	69.88	0.047794
Summary	0090265201	432,313.85	169.71	0.039256
Summary	0090265232	114,847.64	158.53	0.138035
Summary	0090265315	356,699.71	115.12	0.032274
Summary	0090265562	107,493.70	91.07	0.084721
Summary	0090266521	121,706.48	49.55	0.040713
Summary	0090266766	279,391.86	132.75	0.047514
Summary	0090266806	383,131.69	275.89	0.072009
Summary	0090267275	68,665.66	71.53	0.104171
Summary	0090267382	84,862.75	88.40	0.104168
Summary	0090267405	449,995.16	56.64	0.012587
Summary	0090267523	302,229.06	197.34	0.065295
Summary	0090267845	266,072.92	194.01	0.072916
Summary	0090268101	193,137.12	50.14	0.025961
Summary	0090268935	264,368.21	75.84	0.028687
Summary	0090269392	361,627.46	150.68	0.041667
Summary	0090269405	204,663.71	83.73	0.040911
Summary	0090269446	321,782.41	142.04	0.044142
Summary	0090269494	233,617.93	95.11	0.040712
Summary	0090269823	352,982.87	107.11	0.030344
Summary	0090270029	133,212.92	51.76	0.038855
Summary	0090270236	343,933.32	250.78	0.072915

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Distribution Date: 25-Jun-2021
04-Jun-2021 4:39:19 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090270858	172,113.35	96.21	0.055899
Summary	0090271375	145,688.19	38.16	0.026193
Summary	0090271653	227,039.82	331.10	0.145833
Summary	0090271682	322,858.62	201.79	0.062501
Summary	0090271799	404,272.13	231.26	0.057204
Summary	0090271950	297,460.85	216.90	0.072917
Summary	0090272294	169,299.45	123.45	0.072918
Summary	0090272395	126,041.73	144.42	0.114581
Summary	0090272970	211,972.09	127.71	0.060248
Summary	0090273750	135,948.69	78.97	0.058088
Summary	0090273796	387,006.05	37.48	0.009685
Summary	0090273804	345,421.24	201.29	0.058274
Summary	0090273888	142,982.78	134.05	0.093753
Summary	0090274189	513,518.93	182.52	0.035543
Summary	0090274357	132,124.50	71.58	0.054176
Summary	0090274976	283,916.59	81.21	0.028603
Summary	0090275929	365,560.70	250.63	0.068560
Summary	0090275969	243,058.67	177.23	0.072917
Summary	0090276734	429,137.83	230.57	0.053729
Summary	0090276795	268,018.19	27.92	0.010417
Summary	0090277433	242,362.18	132.07	0.054493
Summary	0090277855	148,337.68	200.87	0.135414
Summary	0090279076	142,000.23	58.39	0.041120
Summary	0090281272	381,950.82	437.65	0.114583
Summary	0090282209	159,586.83	216.11	0.135418
Summary	0090282412	170,245.74	83.71	0.049170
Summary	0090282503	170,110.76	246.90	0.145141
Summary	0090283042	165,471.04	135.75	0.082039
Summary	0090283190	298,228.65	124.94	0.041894
Summary	0090284110	156,899.03	98.93	0.063053
Summary	0090284152	166,164.59	121.16	0.072916
Summary	0090284993	218,266.10	233.90	0.107163
Summary	0090285447	217,171.55	217.52	0.100160
Summary	0090285797	218,489.68	164.53	0.075303

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Series 2018-C02



Distribution Date: 25-Jun-2021
04-Jun-2021 4:39:19 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090286161	262,958.90	246.52	0.093748
Summary	0090287025	334,000.90	109.33	0.032733
Summary	0090287503	428,894.81	362.29	0.084471
Summary	0090287740	260,833.26	217.36	0.083333
Summary	0090287857	132,124.51	89.91	0.068049
Summary	0090288511	416,887.33	249.85	0.059932
Summary	0090290043	246,800.04	85.56	0.034668
Summary	0090290801	72,815.85	11.27	0.015477
Summary	0090291381	194,358.26	202.46	0.104168
Summary	0090292404	252,479.35	32.14	0.012730
Summary	0090292495	309,277.57	179.62	0.058077
Summary	0090292586	368,832.70	164.07	0.044484
Summary	0090293071	95,857.66	33.76	0.035219
Summary	0090293134	133,709.23	181.06	0.135413
Summary	0090293218	217,222.39	181.02	0.083334
Summary	0090293348	399,029.65	150.96	0.037832
Summary	0090293601	156,628.02	80.24	0.051230
Summary	0090293763	119,633.26	42.63	0.035634
Summary	0090293936	124,764.90	129.96	0.104164
Summary	0090293994	334,068.78	347.99	0.104167
Summary	0090296101	261,056.84	135.97	0.052084
Summary	0090296711	123,385.16	59.89	0.048539
Summary	0090296755	168,419.22	59.05	0.035061
Summary	0090296944	194,967.52	210.20	0.107813
Summary	0090297649	291,536.84	105.75	0.036273
Summary	0090298094	141,546.96	132.70	0.093750
Summary	0090299105	255,396.64	319.25	0.125002
Summary	0090299629	361,388.06	255.98	0.070832
Summary	0090300736	172,584.52	163.04	0.094470
Summary	0090301066	211,890.92	242.79	0.114583
Summary	0090301350	409,287.35	134.33	0.032820
Summary	0090301675	513,383.03	226.49	0.044117
Summary	0090301913	197,707.77	128.35	0.064919
Summary	0090302103	446,696.86	372.25	0.083334

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Series 2018-C02



Distribution Date: 25-Jun-2021
 04-Jun-2021 4:39:19 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090302203	421,227.87	276.55	0.065653
Summary	0090302616	221,647.69	138.53	0.062500
Summary	0090303136	277,675.99	115.70	0.041667
Summary	0090303296	140,865.74	103.27	0.073311
Summary	0090304297	389,448.70	283.97	0.072916
Summary	0090304397	212,177.72	100.78	0.047498
Summary	0090304624	259,756.30	102.61	0.039502
Summary	0090305900	341,223.50	585.67	0.171638
Summary	0090306413	294,489.40	159.98	0.054325
Summary	0090306673	76,334.29	60.45	0.079191
Summary	0090307068	130,334.53	80.51	0.061772
Summary	0090307127	312,896.74	77.31	0.024708
Summary	0090307432	442,933.07	369.11	0.083333
Summary	0090308673	365,023.62	304.19	0.083334
Summary	0090308919	85,620.82	14.44	0.016865
Summary	0090309123	257,593.47	402.49	0.156250
Summary	0090309137	139,103.18	109.66	0.078834
Summary	0090309325	88,049.12	47.56	0.054015
Summary	0090309540	311,288.44	356.68	0.114582
Summary	0090309769	412,820.66	156.74	0.037968
Summary	0090309847	204,520.82	60.61	0.029635
Summary	0090310395	449,891.49	337.94	0.075116
Summary	0090310460	466,771.24	256.37	0.054924
Summary	0090310523	274,344.84	86.46	0.031515
Summary	0090311336	126,144.20	91.98	0.072917
Summary	0090312149	173,726.48	90.48	0.052082
Summary	0090312287	327,898.35	239.09	0.072916
Summary	0090312432	199,154.78	186.71	0.093751
Summary	0090313130	136,338.24	127.82	0.093752
Summary	0090313287	241,042.82	80.21	0.033276
Summary	0090313552	182,058.59	151.72	0.083336
Summary	0090314555	256,777.61	109.51	0.042648
Summary	0090314562	344,692.09	135.67	0.039360
Summary	0090314570	292,365.26	90.09	0.030814

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2021
 04-Jun-2021 4:39:19 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090314807	399,470.07	195.90	0.049040
Summary	0090315601	294,246.74	91.14	0.030974
Summary	0090316014	202,749.54	124.88	0.061593
Summary	0090317144	136,926.00	110.35	0.080591
Summary	0090317213	341,687.37	41.34	0.012099
Summary	0090319573	148,547.58	42.45	0.028577
Summary	0090320316	409,330.27	5.21	0.001273
Summary	0090320366	322,158.21	234.91	0.072918
Summary	0090320451	101,519.87	74.02	0.072912
Summary	0090320611	396,128.69	204.79	0.051698
Summary	0090321188	189,858.69	53.17	0.028005
Summary	0090321199	102,337.06	48.34	0.047236
Summary	0090321364	172,670.90	161.88	0.093751
Summary	0090321913	123,430.46	48.90	0.039617
Summary	0090322162	337,043.30	280.87	0.083334
Summary	0090322413	99,099.72	113.55	0.114582
Summary	0090322438	398,871.40	581.69	0.145834
Summary	0090322616	122,197.47	39.01	0.031924
Summary	0090322690	201,408.44	148.87	0.073914
Summary	0090322845	229,578.02	159.04	0.069275
Summary	0090323507	88,805.73	157.81	0.177702
Summary	0090323608	257,458.78	295.00	0.114581
Summary	0090324365	207,849.57	177.54	0.085418
Summary	0090324420	153,410.39	52.12	0.033974
Summary	0090324625	242,791.73	455.23	0.187498
Summary	0090324649	239,328.16	305.29	0.127561
Summary	0090325321	409,443.06	193.05	0.047149
Summary	0090326514	282,551.22	57.47	0.020340
Summary	0090326719	105,458.09	60.14	0.057027
Summary	0090326972	270,495.09	225.41	0.083332
Summary	0090327204	298,764.70	165.62	0.055435
Summary	0090328171	400,334.44	338.65	0.084592
Summary	0090328327	380,878.96	187.16	0.049139
Summary	0090328654	156,027.07	21.92	0.014049

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Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2021
04-Jun-2021 4:39:19 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090329052	224,847.28	163.95	0.072916
Summary	0090329608	132,007.25	107.16	0.081177
Summary	0090330293	232,601.48	58.94	0.025339
Summary	0090331177	319,106.07	256.42	0.080356
Summary	0090331206	154,668.60	93.02	0.060141
Summary	0090331959	355,375.59	333.16	0.093749
Summary	0090332734	125,489.08	26.60	0.021197
Summary	0090333220	317,310.62	114.72	0.036154
Summary	0090334523	135,565.66	62.70	0.046251
Summary	0090334645	372,636.19	465.80	0.125001
Summary	0090335262	415,067.03	173.10	0.041704
Summary	0090335339	166,120.49	29.10	0.017517
Summary	0090335725	159,090.60	42.37	0.026633
Summary	0090336343	165,219.94	206.52	0.124997
Summary	0090336428	183,566.85	248.58	0.135417
Summary	0090336430	276,364.09	131.34	0.047524
Summary	0090336554	72,702.78	98.45	0.135414
Summary	0090336556	372,741.69	411.03	0.110272
Summary	0090338070	426,966.48	116.15	0.027204
Summary	0090338343	305,878.01	191.17	0.062499
Summary	0090338629	309,413.43	116.73	0.037726
Summary	0090338852	187,545.64	68.63	0.036594
Summary	0090339026	111,616.25	151.15	0.135419
Summary	0090339222	251,655.91	30.05	0.011941
Summary	0090339280	452,373.66	565.47	0.125001
Summary	0090339465	274,521.47	257.36	0.093749
Summary	0090339862	174,529.38	45.76	0.026219
Summary	0090340023	324,289.92	202.68	0.062500
Summary	0090340182	438,718.38	228.50	0.052084
Summary	0090340553	78,078.82	32.05	0.041048
Summary	0090340620	130,856.84	37.06	0.028321
Summary	0090341593	243,464.86	358.69	0.147327
Summary	0090341617	221,557.63	94.40	0.042607
Summary	0090341740	254,015.17	111.40	0.043856

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Series 2018-C02



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 04-Jun-2021 4:39:19 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090342442	71,031.82	59.19	0.083329
Summary	0090343181	83,513.93	69.59	0.083327
Summary	0090343195	108,391.54	67.74	0.062496
Summary	0090344632	425,827.48	221.79	0.052084
Summary	0090344961	287,929.42	41.15	0.014292
Summary	0090345369	207,504.25	108.25	0.052168
Summary	0090345446	168,676.42	47.44	0.028125
Summary	0090345572	97,749.61	77.67	0.079458
Summary	0090345856	83,399.51	60.81	0.072914
Summary	0090346396	93,695.84	62.08	0.066257
Summary	0090347418	385,078.40	89.86	0.023336
Summary	0090347462	445,231.57	472.75	0.106181

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04-Jun-2021 4:39:19 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	578,085.57	(15,889.55)	(2.749)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090290518	243,245.99	(64,732.24)	(26.612)
0090293122	116,098.06	(2,302.72)	(1.983)
0090302709	143,299.69	8,935.64	6.236
0090322256	75,441.83	42,209.77	55.950

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
7	1,272,710.22	(60,292.32)	56,665.19	4.452

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090221761	97,927.92	(643.57)	62,878.45	64.209
0090231119	92,112.85	388.75	1,710.20	1.857
0090240665	160,094.01	2.20	(15,755.67)	(9.842)
0090245925	230,035.10	2.20	16,805.60	7.306
0090251152	236,166.62	(111.15)	(4,653.07)	(1.970)
0090251628	82,366.19	2.20	1,269.29	1.541
0090286060	374,007.53	(59,932.95)	(5,589.61)	(1.495)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2021
 04-Jun-2021 4:39:19 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
96	19,391,727.09	155,992.43	0.804

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090216552	313,918.32	(3,440.32)	(1.096)
0090219607	218,553.36	(27,660.04)	(12.656)
0090220111	283,197.98	10,740.53	3.793
0090221761	97,927.92	62,878.45	64.209
0090221782	141,859.96	(22,759.59)	(16.044)
0090225086	345,982.62	(32,447.06)	(9.378)
0090225640	131,878.78	15,914.67	12.068
0090226122	397,978.52	(6,862.05)	(1.724)
0090226699	184,610.69	5,694.17	3.084
0090227270	165,647.66	2,823.49	1.705
0090228399	219,405.49	2,200.91	1.003
0090228439	410,290.64	8,432.04	2.055
0090229422	60,470.95	11,615.39	19.208
0090231119	92,112.85	1,710.20	1.857
0090233716	397,519.86	16,220.51	4.080
0090234565	322,692.99	(891.22)	(0.276)
0090234938	132,735.43	15,335.21	11.553
0090238176	114,024.62	2,572.23	2.256
0090238210	448,415.27	1,762.45	0.393
0090240665	160,094.01	(15,755.67)	(9.842)
0090240989	154,975.19	10,249.36	6.614
0090241954	88,393.67	50,707.16	57.365

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2021
 04-Jun-2021 4:39:19 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090242096	363,992.19	(1,067.82)	(0.293)
0090244178	174,815.22	2,543.77	1.455
0090245076	129,135.09	15.95	0.012
0090245925	230,035.10	16,805.60	7.306
0090246020	211,107.87	(1,973.25)	(0.935)
0090246097	114,196.17	1,860.27	1.629
0090246214	156,896.87	(2,274.06)	(1.449)
0090246579	271,342.62	164.35	0.061
0090247685	379,030.10	729.02	0.192
0090247836	83,603.75	(8,905.03)	(10.651)
0090250263	206,335.18	897.78	0.435
0090250985	131,908.00	28,692.38	21.752
0090251152	236,166.62	(4,653.07)	(1.970)
0090251628	82,366.19	1,269.29	1.541
0090253363	74,782.98	32,316.80	43.214
0090255037	70,103.89	4,197.59	5.988
0090257223	38,176.80	25,114.80	65.786
0090257524	317,042.70	(3,134.58)	(0.989)
0090257761	129,207.95	19,328.49	14.959
0090258573	71,743.31	(40,716.83)	(56.753)
0090263130	196,445.47	4,107.25	2.091
0090265807	164,432.19	13,081.23	7.955
0090270252	386,393.52	(3,895.17)	(1.008)
0090272857	120,309.48	1,015.94	0.844
0090276273	83,979.99	5,641.96	6.718
0090278722	62,388.58	901.09	1.444
0090281475	69,794.15	9,290.27	13.311
0090281676	85,699.20	64,394.92	75.141
0090281765	84,815.28	12,352.86	14.564

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Series 2018-C02



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 04-Jun-2021 4:39:19 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090282561	221,416.73	3,647.87	1.648
0090285007	330,630.27	15,479.52	4.682
0090285655	517,964.96	11,596.07	2.239
0090286060	374,007.53	(5,589.61)	(1.495)
0090286753	439,965.26	(2,364.74)	(0.537)
0090286775	88,346.79	520.66	0.589
0090290518	243,245.99	(64,732.24)	(26.612)
0090291256	229,207.79	6,779.08	2.958
0090291399	349,008.88	3,051.22	0.874
0090292294	88,337.71	(32,162.67)	(36.409)
0090293122	116,098.06	(2,302.72)	(1.983)
0090294461	199,430.03	7,137.53	3.579
0090297343	48,753.02	(134.57)	(0.276)
0090298159	122,966.65	77,559.81	63.074
0090298635	62,239.30	(7,689.45)	(12.355)
0090300302	242,480.60	(48,960.29)	(20.191)
0090300612	339,534.01	6,202.45	1.827
0090301105	350,395.53	5,267.60	1.503
0090301438	231,559.41	(2,017.02)	(0.871)
0090302709	143,299.69	8,935.64	6.236
0090305410	321,401.68	7,252.64	2.257
0090306620	73,323.25	6,800.91	9.275
0090308562	59,299.20	(177.35)	(0.299)
0090311348	113,338.13	4,821.22	4.254
0090312347	121,859.59	24,829.01	20.375
0090312494	331,443.37	(14,775.13)	(4.458)
0090312519	81,986.74	27,477.14	33.514
0090316925	80,186.61	(245.76)	(0.306)
0090318216	685,946.83	(16,560.30)	(2.414)

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Credit-Linked Notes

Series 2018-C02



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 04-Jun-2021 4:39:19 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090321227	382,030.53	(81,989.09)	(21.461)
0090322256	75,441.83	42,209.77	55.950
0090325915	127,782.00	5,858.07	4.584
0090330110	228,926.81	(24,304.95)	(10.617)
0090330259	336,798.63	3,222.82	0.957
0090332242	112,435.16	12,684.26	11.281
0090333124	316,629.71	10,040.63	3.171
0090333568	105,284.85	(22,617.81)	(21.482)
0090334031	174,464.39	(41,430.84)	(23.747)
0090338662	118,749.96	1,916.78	1.614
0090342600	158,560.15	(39,763.51)	(25.078)
0090343131	129,943.53	(8,128.37)	(6.255)
0090344274	371,042.80	(3,962.09)	(1.068)
0090346057	142,063.15	1,596.65	1.124
0090346254	272,496.66	13,430.33	4.929
0090347217	122,470.08	(19,559.36)	(15.971)

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Distribution Date: 25-Jun-2021
04-Jun-2021 4:39:19 PM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	11	1,850,795.79	(76,181.87)	(0.001 %)	0	0.00	0.00	0.000 %	11	1,850,795.79	(76,181.87)	(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	0090221761	100,000.00	4.625 %	IL	97.00	360	97,927.92	03/31/2021	(643.57)	62,878.45
Summary	0090231119	95,000.00	4.625 %	SC	95.00	360	92,112.85	07/31/2020	388.75	1,710.20
Summary	0090240665	165,000.00	4.250 %	VA	97.00	360	160,094.01	03/31/2021	2.20	(15,755.67)
Summary	0090245925	237,000.00	4.125 %	MN	95.00	360	230,035.10	03/31/2021	2.20	16,805.60
Summary	0090251152	243,000.00	4.125 %	WA	97.00	360	236,166.62	03/31/2020	(111.15)	(4,653.07)
Summary	0090251628	85,000.00	4.250 %	VA	81.00	360	82,366.19	06/30/2020	2.20	1,269.29
Summary	0090286060	382,000.00	5.125 %	WA	95.00	360	374,007.53	10/31/2020	(59,932.95)	(5,589.61)
Summary	0090290518	251,000.00	4.500 %	AR	82.00	360	243,245.99	05/31/2021	(64,732.24)	(64,732.24)
Summary	0090293122	119,000.00	4.125 %	FL	95.00	360	116,098.06	05/31/2021	(2,302.72)	(2,302.72)
Summary	0090302709	147,000.00	4.000 %	IN	95.00	360	143,299.69	05/31/2021	8,935.64	8,935.64
Summary	0090322256	77,000.00	4.625 %	IL	97.00	360	75,441.83	05/31/2021	42,209.77	42,209.77

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



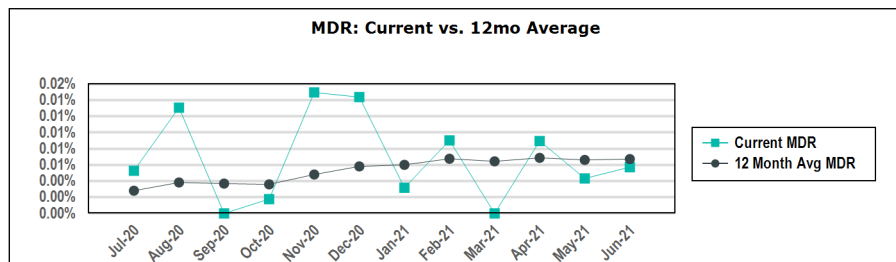
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04-Jun-2021 4:39:20 PM

Realized Loss Report - Collateral

Summary

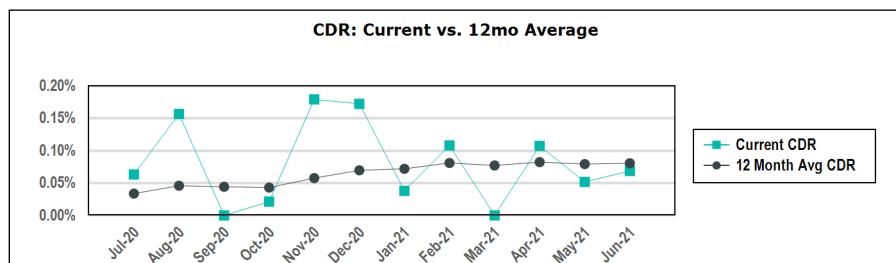
MDR

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



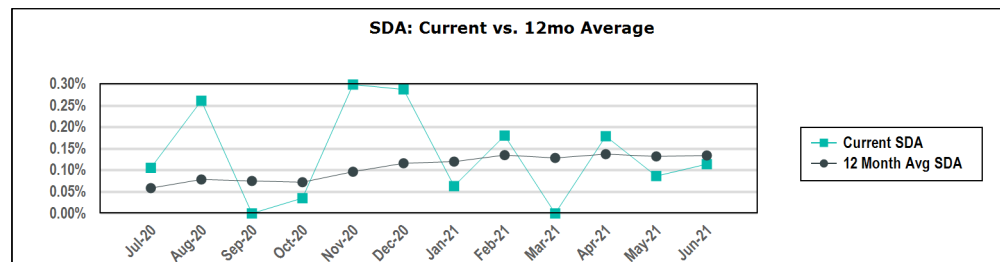
CDR

Current Month 0.069 %
3 Month Average 0.076 %
12 Month Average 0.081 %



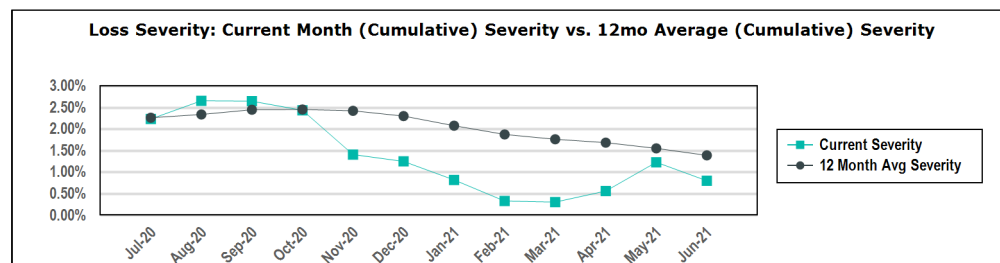
SDA

Current Month 0.114 %
3 Month Average 0.127 %
12 Month Average 0.134 %



Loss Severity

Current Month (Cumulative) 0.804 %
3 Month Average (Cumulative) 0.868 %
12 Month Average (Cumulative) 1.394 %



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-Jun-2021
04-Jun-2021 4:39:20 PM

Prepayment Rates

Summary

SMM

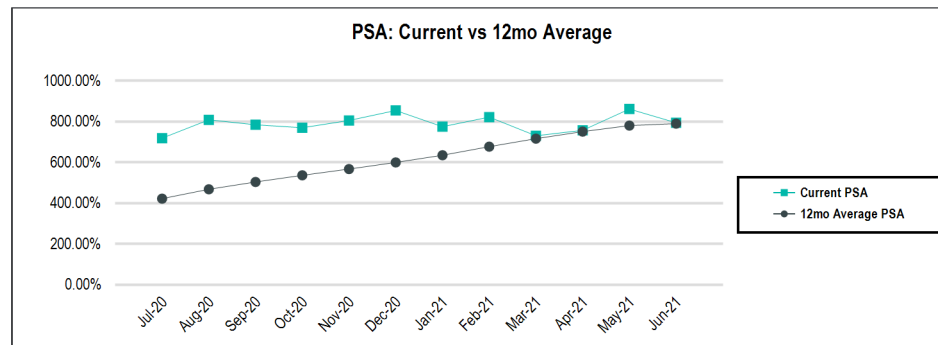
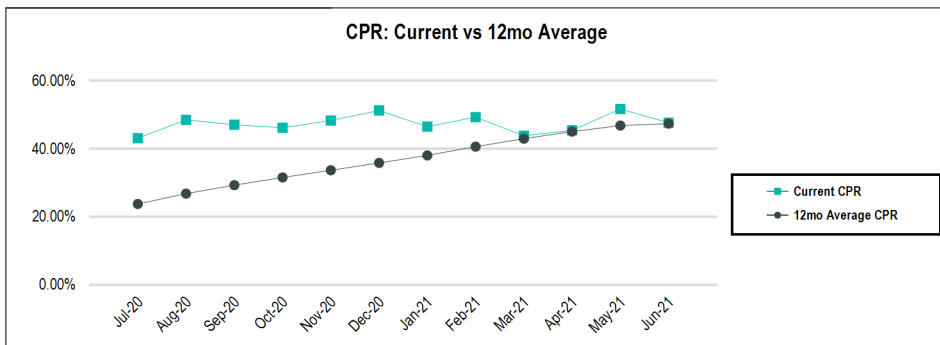
Current Month	5.255 %
3 Month Average	5.356 %
12 Month Average	5.227 %

CPR

Current Month	47.678 %
3 Month Average	48.287 %
12 Month Average	47.437 %

PSA

Current Month	794.634 %
3 Month Average	804.776 %
12 Month Average	790.614 %



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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 04-Jun-2021 4:39:21 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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04-Jun-2021 4:39:21 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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04-Jun-2021 4:39:21 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C02



Supplemental Reporting

Accrual Period

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

Business Day

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

Closing Date

March 14, 2018