

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02**

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

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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	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2A-H	30711XC28	07/24/2018	0.00000 %	24,786,427,957.40	0.00	139,874,015.26	0.00	24,646,553,942.14	139,874,015.26	0.00
2M-1		07/24/2018	2.74113 %	165,462,333.42	377,961.47	6,261,363.73	0.00	159,200,969.70	6,639,325.20	0.00
2M-1H	30711XC51	07/24/2018	0.00000 %	8,708,887.52	0.00	329,558.46	0.00	8,379,329.05	329,558.46	0.00
2M-2A		07/24/2018	4.29113 %	222,384,000.00	795,232.21	0.00	0.00	222,384,000.00	795,232.21	0.00
2M-AH	30711XC69	07/24/2018	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2B		07/24/2018	4.29113 %	222,384,000.00	795,232.21	0.00	0.00	222,384,000.00	795,232.21	0.00
2M-BH	30711XC77	07/24/2018	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C		07/24/2018	4.29113 %	222,384,000.00	795,232.21	0.00	0.00	222,384,000.00	795,232.21	0.00
2M-CH	30711XC36	07/24/2018	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2		07/24/2018	4.29113 %	667,152,000.00	2,385,696.63	0.00	0.00	667,152,000.00	2,385,696.63	0.00
2M-2H	30711XC44	07/24/2018	0.00000 %	35,116,122.00	0.00	0.00	0.00	35,116,122.00	0.00	0.00
2B-1		07/24/2018	6.09113 %	151,053,000.00	766,736.22	0.00	0.00	151,053,000.00	766,736.22	0.00
2B-1H		07/24/2018	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		07/24/2018	0.00000 %	132,503,421.00	0.00	0.00	0.00	132,503,421.00	0.00	0.00
2A-I1	30711XC93	07/24/2018	1.70000 %	0.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00
2A-I2	30711XD35	07/24/2018	1.30000 %	0.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00
2A-I3	30711XD50	07/24/2018	0.90000 %	0.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00
2A-I4	30711XD76	07/24/2018	0.50000 %	0.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00
2B-I1	30711XD92	07/24/2018	1.70000 %	0.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00
2B-I2	30711XE34	07/24/2018	1.30000 %	0.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00
2B-I3	30711XE59	07/24/2018	0.90000 %	0.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00
2B-I4	30711XH98	07/24/2018	0.50000 %	0.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00
2C-I1	30711XE83	07/24/2018	1.70000 %	0.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00
2C-I2	30711XF25	07/24/2018	1.30000 %	0.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00
2C-I3	30711XF41	07/24/2018	0.90000 %	0.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00
2C-I4	30711XF66	07/24/2018	0.50000 %	0.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00
2E-A1	30711XC85	07/24/2018	2.59113 %	222,384,000.00	480,188.21	0.00	0.00	222,384,000.00	480,188.21	0.00
2E-A2	30711XD27	07/24/2018	2.99113 %	222,384,000.00	554,316.21	0.00	0.00	222,384,000.00	554,316.21	0.00
2E-A3	30711XD43	07/24/2018	3.39113 %	222,384,000.00	628,444.21	0.00	0.00	222,384,000.00	628,444.21	0.00
2E-A4	30711XD68	07/24/2018	3.79113 %	222,384,000.00	702,572.21	0.00	0.00	222,384,000.00	702,572.21	0.00
2E-B1	30711XD84	07/24/2018	2.59113 %	222,384,000.00	480,188.21	0.00	0.00	222,384,000.00	480,188.21	0.00
2E-B2	30711XE26	07/24/2018	2.99113 %	222,384,000.00	554,316.21	0.00	0.00	222,384,000.00	554,316.21	0.00
2E-B3	30711XE42	07/24/2018	3.39113 %	222,384,000.00	628,444.21	0.00	0.00	222,384,000.00	628,444.21	0.00
2E-B4	30711XE67	07/24/2018	3.79113 %	222,384,000.00	702,572.21	0.00	0.00	222,384,000.00	702,572.21	0.00
2E-C1	30711XE75	07/24/2018	2.59113 %	222,384,000.00	480,188.21	0.00	0.00	222,384,000.00	480,188.21	0.00
2E-C2	30711XE91	07/24/2018	2.99113 %	222,384,000.00	554,316.21	0.00	0.00	222,384,000.00	554,316.21	0.00
2E-C3	30711XF33	07/24/2018	3.39113 %	222,384,000.00	628,444.21	0.00	0.00	222,384,000.00	628,444.21	0.00
2E-C4	30711XF58	07/24/2018	3.79113 %	222,384,000.00	702,572.21	0.00	0.00	222,384,000.00	702,572.21	0.00
2E-D1	30711XF74	07/24/2018	2.59113 %	444,768,000.00	960,376.42	0.00	0.00	444,768,000.00	960,376.42	0.00
2E-D2	30711XF82	07/24/2018	2.99113 %	444,768,000.00	1,108,632.42	0.00	0.00	444,768,000.00	1,108,632.42	0.00
2E-D3	30711XF90	07/24/2018	3.39113 %	444,768,000.00	1,256,888.42	0.00	0.00	444,768,000.00	1,256,888.42	0.00
2E-D4	30711XG24	07/24/2018	3.79113 %	444,768,000.00	1,405,144.42	0.00	0.00	444,768,000.00	1,405,144.42	0.00
2E-D5	30711XG32	07/24/2018	4.29113 %	444,768,000.00	1,590,464.42	0.00	0.00	444,768,000.00	1,590,464.42	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jul-2018

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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	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-F1	30711XG40	07/24/2018	2.59113 %	444,768,000.00	960,376.42	0.00	0.00	444,768,000.00	960,376.42	0.00
2E-F2	30711XG57	07/24/2018	2.99113 %	444,768,000.00	1,108,632.42	0.00	0.00	444,768,000.00	1,108,632.42	0.00
2E-F3	30711XG65	07/24/2018	3.39113 %	444,768,000.00	1,256,888.42	0.00	0.00	444,768,000.00	1,256,888.42	0.00
2E-F4	30711XG73	07/24/2018	3.79113 %	444,768,000.00	1,405,144.42	0.00	0.00	444,768,000.00	1,405,144.42	0.00
2E-F5	30711XG81	07/24/2018	4.29113 %	444,768,000.00	1,590,464.42	0.00	0.00	444,768,000.00	1,590,464.42	0.00
2X-1	30711XG99	07/24/2018	1.70000 %	0.00	630,088.00	0.00	0.00	0.00	630,088.00	0.00
2X-2	30711XH23	07/24/2018	1.30000 %	0.00	481,832.00	0.00	0.00	0.00	481,832.00	0.00
2X-3	30711XH31	07/24/2018	0.90000 %	0.00	333,576.00	0.00	0.00	0.00	333,576.00	0.00
2X-4	30711XH49	07/24/2018	0.50000 %	0.00	185,320.00	0.00	0.00	0.00	185,320.00	0.00
2Y-1	30711XH56	07/24/2018	1.70000 %	0.00	630,088.00	0.00	0.00	0.00	630,088.00	0.00
2Y-2	30711XH64	07/24/2018	1.30000 %	0.00	481,832.00	0.00	0.00	0.00	481,832.00	0.00
2Y-3	30711XH72	07/24/2018	0.90000 %	0.00	333,576.00	0.00	0.00	0.00	333,576.00	0.00
2Y-4	30711XH80	07/24/2018	0.50000 %	0.00	185,320.00	0.00	0.00	0.00	185,320.00	0.00
Totals				33,772,930,946.34	31,363,521.67	146,464,937.45	0.00	33,626,466,008.89	177,828,459.12	0.00

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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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	24,786,427,957.40	35,825,966.64	104,048,048.63	0.00	0.00	139,874,015.26	24,646,553,942.14	0.97385826	139,874,015.26
2M-1	188,817,000.00	165,462,333.42	1,603,724.66	4,657,639.06	0.00	0.00	6,261,363.73	159,200,969.70	0.84314956	6,261,363.73
2M-1H	9,938,129.00	8,708,887.52	84,409.89	245,148.57	0.00	0.00	329,558.46	8,379,329.05	0.84314956	329,558.46
2M-2A	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-AH	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-2B	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-BH	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-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	667,152,000.00	0.00	0.00	0.00	0.00	0.00	667,152,000.00	1.00000000	0.00
2M-2H	35,116,122.00	35,116,122.00	0.00	0.00	0.00	0.00	0.00	35,116,122.00	1.00000000	0.00
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	132,503,421.00	0.00	0.00	0.00	0.00	0.00	132,503,421.00	1.00000000	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	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-A2	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-A3	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-A4	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-B1	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-B2	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-B3	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-B4	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-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	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-D2	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-D3	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-D4	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-D5	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F1	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F3	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F4	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F5	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
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	33,772,930,946.34	37,514,101.19	108,950,836.26	0.00	0.00	146,464,937.45	33,626,466,008.89	0.97981383	146,464,937.45

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2A-H	25,308,153,117.00	979.38509550	1.41558993	4.11124621	0.00000000	0.00000000	5.52683614	973.85825936	0.97385826	5.52683614
2M-1	188,817,000.00	876.31057278	8.49353956	24.66747729	0.00000000	0.00000000	33.16101691	843.14955592	0.84314956	33.16101691
2M-1H	9,938,129.00	876.31057315	8.49353938	24.66747715	0.00000000	0.00000000	33.16101653	843.14955562	0.84314956	33.16101653
2M-2A	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	11,705,374.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2B	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	11,705,374.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	35,116,122.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02**

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

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	N/A	N/A	0.00000 %	24,786,427,957.40	0.00	0.00	0.00	0.00	0.00	0.00	24,646,553,942.14
2M-1	06/25/18 - 07/24/18	30	2.74113 %	165,462,333.42	377,961.47	0.00	0.00	0.00	377,961.47	0.00	159,200,969.70
2M-1H	N/A	N/A	0.00000 %	8,708,887.52	0.00	0.00	0.00	0.00	0.00	0.00	8,379,329.05
2M-2A	06/25/18 - 07/24/18	30	4.29113 %	222,384,000.00	795,232.21	0.00	0.00	0.00	795,232.21	0.00	222,384,000.00
2M-AH	N/A	N/A	0.00000 %	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00
2M-2B	06/25/18 - 07/24/18	30	4.29113 %	222,384,000.00	795,232.21	0.00	0.00	0.00	795,232.21	0.00	222,384,000.00
2M-BH	N/A	N/A	0.00000 %	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00
2M-2C	06/25/18 - 07/24/18	30	4.29113 %	222,384,000.00	795,232.21	0.00	0.00	0.00	795,232.21	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	11,705,374.00
2M-2	06/25/18 - 07/24/18	30	4.29113 %	667,152,000.00	2,385,696.63	0.00	0.00	0.00	2,385,696.63	0.00	667,152,000.00
2M-2H	N/A	N/A	0.00000 %	35,116,122.00	0.00	0.00	0.00	0.00	0.00	0.00	35,116,122.00
2B-1	06/25/18 - 07/24/18	30	6.09113 %	151,053,000.00	766,736.22	0.00	0.00	0.00	766,736.22	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	7,951,103.00
2B-2H	N/A	N/A	0.00000 %	132,503,421.00	0.00	0.00	0.00	0.00	0.00	0.00	132,503,421.00
2A-I1	06/25/18 - 07/24/18	30	1.70000 %	222,384,000.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00	222,384,000.00
2A-I2	06/25/18 - 07/24/18	30	1.30000 %	222,384,000.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00	222,384,000.00
2A-I3	06/25/18 - 07/24/18	30	0.90000 %	222,384,000.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00	222,384,000.00
2A-I4	06/25/18 - 07/24/18	30	0.50000 %	222,384,000.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00	222,384,000.00
2B-I1	06/25/18 - 07/24/18	30	1.70000 %	222,384,000.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00	222,384,000.00
2B-I2	06/25/18 - 07/24/18	30	1.30000 %	222,384,000.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00	222,384,000.00
2B-I3	06/25/18 - 07/24/18	30	0.90000 %	222,384,000.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00	222,384,000.00
2B-I4	06/25/18 - 07/24/18	30	0.50000 %	222,384,000.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00	222,384,000.00
2C-I1	06/25/18 - 07/24/18	30	1.70000 %	222,384,000.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00	222,384,000.00
2C-I2	06/25/18 - 07/24/18	30	1.30000 %	222,384,000.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00	222,384,000.00
2C-I3	06/25/18 - 07/24/18	30	0.90000 %	222,384,000.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00	222,384,000.00
2C-I4	06/25/18 - 07/24/18	30	0.50000 %	222,384,000.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00	222,384,000.00
2E-A1	06/25/18 - 07/24/18	30	2.59113 %	222,384,000.00	480,188.21	0.00	0.00	0.00	480,188.21	0.00	222,384,000.00
2E-A2	06/25/18 - 07/24/18	30	2.99113 %	222,384,000.00	554,316.21	0.00	0.00	0.00	554,316.21	0.00	222,384,000.00
2E-A3	06/25/18 - 07/24/18	30	3.39113 %	222,384,000.00	628,444.21	0.00	0.00	0.00	628,444.21	0.00	222,384,000.00
2E-A4	06/25/18 - 07/24/18	30	3.79113 %	222,384,000.00	702,572.21	0.00	0.00	0.00	702,572.21	0.00	222,384,000.00
2E-B1	06/25/18 - 07/24/18	30	2.59113 %	222,384,000.00	480,188.21	0.00	0.00	0.00	480,188.21	0.00	222,384,000.00
2E-B2	06/25/18 - 07/24/18	30	2.99113 %	222,384,000.00	554,316.21	0.00	0.00	0.00	554,316.21	0.00	222,384,000.00
2E-B3	06/25/18 - 07/24/18	30	3.39113 %	222,384,000.00	628,444.21	0.00	0.00	0.00	628,444.21	0.00	222,384,000.00
2E-B4	06/25/18 - 07/24/18	30	3.79113 %	222,384,000.00	702,572.21	0.00	0.00	0.00	702,572.21	0.00	222,384,000.00
2E-C1	06/25/18 - 07/24/18	30	2.59113 %	222,384,000.00	480,188.21	0.00	0.00	0.00	480,188.21	0.00	222,384,000.00
2E-C2	06/25/18 - 07/24/18	30	2.99113 %	222,384,000.00	554,316.21	0.00	0.00	0.00	554,316.21	0.00	222,384,000.00
2E-C3	06/25/18 - 07/24/18	30	3.39113 %	222,384,000.00	628,444.21	0.00	0.00	0.00	628,444.21	0.00	222,384,000.00
2E-C4	06/25/18 - 07/24/18	30	3.79113 %	222,384,000.00	702,572.21	0.00	0.00	0.00	702,572.21	0.00	222,384,000.00
2E-D1	06/25/18 - 07/24/18	30	2.59113 %	444,768,000.00	960,376.42	0.00	0.00	0.00	960,376.42	0.00	444,768,000.00
2E-D2	06/25/18 - 07/24/18	30	2.99113 %	444,768,000.00	1,108,632.42	0.00	0.00	0.00	1,108,632.42	0.00	444,768,000.00
2E-D3	06/25/18 - 07/24/18	30	3.39113 %	444,768,000.00	1,256,888.42	0.00	0.00	0.00	1,256,888.42	0.00	444,768,000.00
2E-D4	06/25/18 - 07/24/18	30	3.79113 %	444,768,000.00	1,405,144.42	0.00	0.00	0.00	1,405,144.42	0.00	444,768,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	06/25/18 - 07/24/18	30	4.29113 %	444,768,000.00	1,590,464.42	0.00	0.00	0.00	1,590,464.42	0.00	444,768,000.00
2E-F1	06/25/18 - 07/24/18	30	2.59113 %	444,768,000.00	960,376.42	0.00	0.00	0.00	960,376.42	0.00	444,768,000.00
2E-F2	06/25/18 - 07/24/18	30	2.99113 %	444,768,000.00	1,108,632.42	0.00	0.00	0.00	1,108,632.42	0.00	444,768,000.00
2E-F3	06/25/18 - 07/24/18	30	3.39113 %	444,768,000.00	1,256,888.42	0.00	0.00	0.00	1,256,888.42	0.00	444,768,000.00
2E-F4	06/25/18 - 07/24/18	30	3.79113 %	444,768,000.00	1,405,144.42	0.00	0.00	0.00	1,405,144.42	0.00	444,768,000.00
2E-F5	06/25/18 - 07/24/18	30	4.29113 %	444,768,000.00	1,590,464.42	0.00	0.00	0.00	1,590,464.42	0.00	444,768,000.00
2X-1	06/25/18 - 07/24/18	30	1.70000 %	444,768,000.00	630,088.00	0.00	0.00	0.00	630,088.00	0.00	444,768,000.00
2X-2	06/25/18 - 07/24/18	30	1.30000 %	444,768,000.00	481,832.00	0.00	0.00	0.00	481,832.00	0.00	444,768,000.00
2X-3	06/25/18 - 07/24/18	30	0.90000 %	444,768,000.00	333,576.00	0.00	0.00	0.00	333,576.00	0.00	444,768,000.00
2X-4	06/25/18 - 07/24/18	30	0.50000 %	444,768,000.00	185,320.00	0.00	0.00	0.00	185,320.00	0.00	444,768,000.00
2Y-1	06/25/18 - 07/24/18	30	1.70000 %	444,768,000.00	630,088.00	0.00	0.00	0.00	630,088.00	0.00	444,768,000.00
2Y-2	06/25/18 - 07/24/18	30	1.30000 %	444,768,000.00	481,832.00	0.00	0.00	0.00	481,832.00	0.00	444,768,000.00
2Y-3	06/25/18 - 07/24/18	30	0.90000 %	444,768,000.00	333,576.00	0.00	0.00	0.00	333,576.00	0.00	444,768,000.00
2Y-4	06/25/18 - 07/24/18	30	0.50000 %	444,768,000.00	185,320.00	0.00	0.00	0.00	185,320.00	0.00	444,768,000.00
Totals					31,363,521.67	0.00	0.00	0.00	31,363,521.67	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	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 %	979.38509550	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	973.85825936
2M-1	188,817,000.00	2.74113 %	876.31057278	2.00173432	0.00000000	0.00000000	0.00000000	2.00173432	0.00000000	843.14955592
2M-1H	9,938,129.00	0.00000 %	876.31057315	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	843.14955562
2M-2A	222,384,000.00	4.29113 %	1000.00000000	3.57594166	0.00000000	0.00000000	0.00000000	3.57594166	0.00000000	1000.00000000
2M-AH	11,705,374.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2B	222,384,000.00	4.29113 %	1000.00000000	3.57594166	0.00000000	0.00000000	0.00000000	3.57594166	0.00000000	1000.00000000
2M-BH	11,705,374.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	222,384,000.00	4.29113 %	1000.00000000	3.57594166	0.00000000	0.00000000	0.00000000	3.57594166	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	1000.00000000
2M-2	667,152,000.00	4.29113 %	1000.00000000	3.57594166	0.00000000	0.00000000	0.00000000	3.57594166	0.00000000	1000.00000000
2M-2H	35,116,122.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-1	151,053,000.00	6.09113 %	1000.00000000	5.07594169	0.00000000	0.00000000	0.00000000	5.07594169	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	1000.00000000
2B-2H	132,503,421.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2A-I1	0.00	1.70000 %	1000.00000000	1.41666667	0.00000000	0.00000000	0.00000000	1.41666667	0.00000000	1000.00000000
2A-I2	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2A-I3	0.00	0.90000 %	1000.00000000	0.75000000	0.00000000	0.00000000	0.00000000	0.75000000	0.00000000	1000.00000000
2A-I4	0.00	0.50000 %	1000.00000000	0.41666667	0.00000000	0.00000000	0.00000000	0.41666667	0.00000000	1000.00000000
2B-I1	0.00	1.70000 %	1000.00000000	1.41666667	0.00000000	0.00000000	0.00000000	1.41666667	0.00000000	1000.00000000
2B-I2	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2B-I3	0.00	0.90000 %	1000.00000000	0.75000000	0.00000000	0.00000000	0.00000000	0.75000000	0.00000000	1000.00000000
2B-I4	0.00	0.50000 %	1000.00000000	0.41666667	0.00000000	0.00000000	0.00000000	0.41666667	0.00000000	1000.00000000
2C-I1	0.00	1.70000 %	1000.00000000	1.41666667	0.00000000	0.00000000	0.00000000	1.41666667	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.75000000	0.00000000	0.00000000	0.00000000	0.75000000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.41666667	0.00000000	0.00000000	0.00000000	0.41666667	0.00000000	1000.00000000
2E-A1	222,384,000.00	2.59113 %	1000.00000000	2.15927499	0.00000000	0.00000000	0.00000000	2.15927499	0.00000000	1000.00000000
2E-A2	222,384,000.00	2.99113 %	1000.00000000	2.49260833	0.00000000	0.00000000	0.00000000	2.49260833	0.00000000	1000.00000000
2E-A3	222,384,000.00	3.39113 %	1000.00000000	2.82594166	0.00000000	0.00000000	0.00000000	2.82594166	0.00000000	1000.00000000
2E-A4	222,384,000.00	3.79113 %	1000.00000000	3.15927499	0.00000000	0.00000000	0.00000000	3.15927499	0.00000000	1000.00000000
2E-B1	222,384,000.00	2.59113 %	1000.00000000	2.15927499	0.00000000	0.00000000	0.00000000	2.15927499	0.00000000	1000.00000000
2E-B2	222,384,000.00	2.99113 %	1000.00000000	2.49260833	0.00000000	0.00000000	0.00000000	2.49260833	0.00000000	1000.00000000
2E-B3	222,384,000.00	3.39113 %	1000.00000000	2.82594166	0.00000000	0.00000000	0.00000000	2.82594166	0.00000000	1000.00000000
2E-B4	222,384,000.00	3.79113 %	1000.00000000	3.15927499	0.00000000	0.00000000	0.00000000	3.15927499	0.00000000	1000.00000000
2E-C1	222,384,000.00	2.59113 %	1000.00000000	2.15927499	0.00000000	0.00000000	0.00000000	2.15927499	0.00000000	1000.00000000
2E-C2	222,384,000.00	2.99113 %	1000.00000000	2.49260833	0.00000000	0.00000000	0.00000000	2.49260833	0.00000000	1000.00000000
2E-C3	222,384,000.00	3.39113 %	1000.00000000	2.82594166	0.00000000	0.00000000	0.00000000	2.82594166	0.00000000	1000.00000000
2E-C4	222,384,000.00	3.79113 %	1000.00000000	3.15927499	0.00000000	0.00000000	0.00000000	3.15927499	0.00000000	1000.00000000
2E-D1	444,768,000.00	2.59113 %	1000.00000000	2.15927499	0.00000000	0.00000000	0.00000000	2.15927499	0.00000000	1000.00000000
2E-D2	444,768,000.00	2.99113 %	1000.00000000	2.49260833	0.00000000	0.00000000	0.00000000	2.49260833	0.00000000	1000.00000000
2E-D3	444,768,000.00	3.39113 %	1000.00000000	2.82594166	0.00000000	0.00000000	0.00000000	2.82594166	0.00000000	1000.00000000
2E-D4	444,768,000.00	3.79113 %	1000.00000000	3.15927499	0.00000000	0.00000000	0.00000000	3.15927499	0.00000000	1000.00000000

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Credit-Linked Notes
Series 2018-C02**

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Telephone: 1-866-846-4526

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	444,768,000.00	4.29113 %	1000.00000000	3.57594166	0.00000000	0.00000000	0.00000000	3.57594166	0.00000000	1000.00000000
2E-F1	444,768,000.00	2.59113 %	1000.00000000	2.15927499	0.00000000	0.00000000	0.00000000	2.15927499	0.00000000	1000.00000000
2E-F2	444,768,000.00	2.99113 %	1000.00000000	2.49260833	0.00000000	0.00000000	0.00000000	2.49260833	0.00000000	1000.00000000
2E-F3	444,768,000.00	3.39113 %	1000.00000000	2.82594166	0.00000000	0.00000000	0.00000000	2.82594166	0.00000000	1000.00000000
2E-F4	444,768,000.00	3.79113 %	1000.00000000	3.15927499	0.00000000	0.00000000	0.00000000	3.15927499	0.00000000	1000.00000000
2E-F5	444,768,000.00	4.29113 %	1000.00000000	3.57594166	0.00000000	0.00000000	0.00000000	3.57594166	0.00000000	1000.00000000
2X-1	0.00	1.70000 %	1000.00000000	1.41666667	0.00000000	0.00000000	0.00000000	1.41666667	0.00000000	1000.00000000
2X-2	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2X-3	0.00	0.90000 %	1000.00000000	0.75000000	0.00000000	0.00000000	0.00000000	0.75000000	0.00000000	1000.00000000
2X-4	0.00	0.50000 %	1000.00000000	0.41666667	0.00000000	0.00000000	0.00000000	0.41666667	0.00000000	1000.00000000
2Y-1	0.00	1.70000 %	1000.00000000	1.41666667	0.00000000	0.00000000	0.00000000	1.41666667	0.00000000	1000.00000000
2Y-2	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2Y-3	0.00	0.90000 %	1000.00000000	0.75000000	0.00000000	0.00000000	0.00000000	0.75000000	0.00000000	1000.00000000
2Y-4	0.00	0.50000 %	1000.00000000	0.41666667	0.00000000	0.00000000	0.00000000	0.41666667	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	7,017,419.32
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	2,793,505.39
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	9,810,924.71
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	9,791,758.05
Total Withdrawals (Pool Distribution Amount)	9,810,924.71
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	146,464,937.45
Total Principal Reduction Cumulative	692,774,005.10
Scheduled Principal Current	37,514,101.19
Scheduled Principal Cumulative	188,101,166.09
Unscheduled Principal Current	108,950,836.26
Unscheduled Principal Cumulative	504,672,839.01
Senior Reduction Amount	139,874,015.26
Subordinate Reduction Amount	6,590,922.19
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	0.00
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	112113
Period Beginning Loan Count	110790
Period Reference Pool Removal Loan Count	440
Period Ending Loan Count	110350
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	25,807,909,887.83
Period PIF Loan Count Current	430
PIF Loan Count Cumulative	1754
Period PIF Loan UPB Current	97,850,321.43
PIF Loan UPB Cumulative	439,301,666.08
Period Partial Prepayment Amount	8,518,122.87
Repurchase Prior CE Loan Count Current	10
Repurchase Prior CE Loan Count Cumulative	29
Repurchased Prior Credit Event UPB Current	2,793,505.39
Repurchased Prior Credit Event UPB Cumulative	7,535,528.30
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	0
Total Active Modified Loan UPB	0.00
LIBOR	2.091130%
Structural Reporting	
Senior Percentage	95.500000%

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jul-2018

11-Jul-2018 03:15:35 PM

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Credit-Linked Notes
Series 2018-C02**

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.500000%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2018

7/11/2018

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Credit-Linked Notes
Series 2018-C02**

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
2A-H	0	0	4.500000%	4.500000%	4.500000%
2M-1	0	0	3.750000%	3.750000%	3.770000%
2M-1H	0	0	3.750000%	3.750000%	3.770000%
2M-2	0	0	1.100000%	1.100000%	1.110000%
2M-2H	0	0	1.100000%	1.100000%	1.110000%
2B-1	0	0	0.500000%	0.500000%	0.500000%
2B-1H	0	0	0.500000%	0.500000%	0.500000%
2B-2H	0	0	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

	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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2018

7/11/2018

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	410	90,139,140.75	0.371545%	0.349269%
60 Days	57	12,483,108.40	0.051654%	0.048369%
90 Days	19	5,046,310.25	0.017218%	0.019553%
120 Days	8	1,805,158.20	0.007250%	0.006995%
150 Days	9	2,030,160.02	0.008156%	0.007866%
180+ Days	0	0.00	0.000000%	0.000000%
	503	111,503,877.62	0.455822%	0.432053%

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.000%
3 Month Average	0.000%
12 Month Average	0.000%

SDA

Current Month	0.000%
3 Month Average	0.000%
12 Month Average	0.000%

CDR

Current Month	0.000%
3 Month Average	0.000%
12 Month Average	0.000%

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 $\text{CDR} / 0.03$

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

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02**

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses This Period		

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
	No Adjustments This Period		

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Detail

Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
	No Adjustments this Period		

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Realized Loss Loan 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	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %

Group	Loan Number	Original Principal 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)
No Losses this Period										

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jul-2018

11-Jul-2018 03:15:35 PM

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Credit-Linked Notes
Series 2018-C02**

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Realized Loss Report - Collateral

Summary - No Realized Loss Information to report this period.

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
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Prepayment Rates

Summary

SMM

Current Month 0.420 %
3 Month Average 0.391 %
12 Month Average 0.000 %

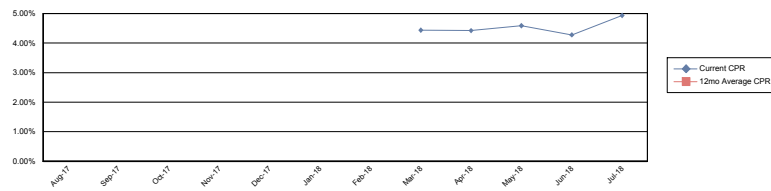
CPR

Current Month 4.930 %
3 Month Average 4.596 %
12 Month Average 0.000 %

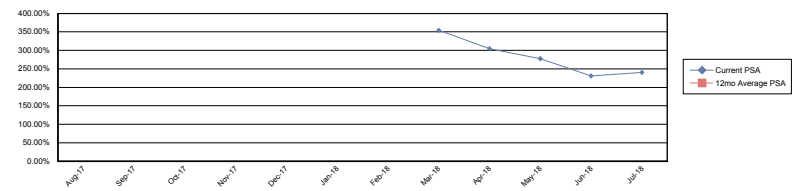
PSA

Current Month 240.279 %
3 Month Average 249.578 %
12 Month Average 0.000 %

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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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
No Modifications this Period						

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Substitutions							
<u>Loans Repurchased</u>				<u>Loans Substituted</u>			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment	Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period							

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0090229982	193,334.15	0.00	0.000%	193,334.15
0090238374	292,608.09	0.00	0.000%	292,608.09
0090242077	419,354.57	0.00	0.000%	419,354.57
0090251506	415,711.12	0.00	0.000%	415,711.12
0090265300	57,023.07	0.00	0.000%	57,023.07
0090288826	253,742.95	0.00	0.000%	253,742.95
0090297255	341,946.46	0.00	0.000%	341,946.46
0090308769	121,064.95	0.00	0.000%	121,064.95
0090311974	386,730.78	0.00	0.000%	386,730.78
0090341851	311,989.25	0.00	0.000%	311,989.25
Totals	2,793,505.39	0.00		

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jul-2018

11-Jul-2018 03:15:35 PM

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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