

**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	03/23/2018	0.00000 %	25,308,153,117.00	0.00	131,421,516.11	0.00	25,176,731,600.90	131,421,516.11	0.00
2M-1		03/23/2018	2.41495 %	188,817,000.00	151,994.54	5,882,993.44	0.00	182,934,006.56	6,034,987.98	0.00
2M-1H	30711XC51	03/23/2018	0.00000 %	9,938,129.00	0.00	309,643.45	0.00	9,628,485.55	309,643.45	0.00
2M-2A		03/23/2018	3.96495 %	222,384,000.00	293,913.81	0.00	0.00	222,384,000.00	293,913.81	0.00
2M-AH	30711XC69	03/23/2018	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2B		03/23/2018	3.96495 %	222,384,000.00	293,913.81	0.00	0.00	222,384,000.00	293,913.81	0.00
2M-BH	30711XC77	03/23/2018	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C		03/23/2018	3.96495 %	222,384,000.00	293,913.81	0.00	0.00	222,384,000.00	293,913.81	0.00
2M-CH	30711XC36	03/23/2018	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2		03/23/2018	3.96495 %	667,152,000.00	881,741.44	0.00	0.00	667,152,000.00	881,741.44	0.00
2M-2H	30711XD76	03/23/2018	0.00000 %	35,116,122.00	0.00	0.00	0.00	35,116,122.00	0.00	0.00
2B-1		03/23/2018	5.76495 %	151,053,000.00	290,271.00	0.00	0.00	151,053,000.00	290,271.00	0.00
2B-1H		03/23/2018	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		03/23/2018	0.00000 %	132,503,421.00	0.00	0.00	0.00	132,503,421.00	0.00	0.00
2A-I1	30711XC93	03/23/2018	1.70000 %	0.00	126,017.60	0.00	0.00	0.00	126,017.60	0.00
2A-I2	30711XD35	03/23/2018	1.30000 %	0.00	96,366.40	0.00	0.00	0.00	96,366.40	0.00
2A-I3	30711XD50	03/23/2018	0.90000 %	0.00	66,715.20	0.00	0.00	0.00	66,715.20	0.00
2A-I4	30711XD76	03/23/2018	0.50000 %	0.00	37,064.00	0.00	0.00	0.00	37,064.00	0.00
2B-I1	30711XD92	03/23/2018	1.70000 %	0.00	126,017.60	0.00	0.00	0.00	126,017.60	0.00
2B-I2	30711XE34	03/23/2018	1.30000 %	0.00	96,366.40	0.00	0.00	0.00	96,366.40	0.00
2B-I3	30711XE59	03/23/2018	0.90000 %	0.00	66,715.20	0.00	0.00	0.00	66,715.20	0.00
2B-I4	30711XH98	03/23/2018	0.50000 %	0.00	37,064.00	0.00	0.00	0.00	37,064.00	0.00
2C-I1	30711XE83	03/23/2018	1.70000 %	0.00	126,017.60	0.00	0.00	0.00	126,017.60	0.00
2C-I2	30711XF25	03/23/2018	1.30000 %	0.00	96,366.40	0.00	0.00	0.00	96,366.40	0.00
2C-I3	30711XF41	03/23/2018	0.90000 %	0.00	66,715.20	0.00	0.00	0.00	66,715.20	0.00
2C-I4	30711XF66	03/23/2018	0.50000 %	0.00	37,064.00	0.00	0.00	0.00	37,064.00	0.00
2E-A1	30711XC85	03/23/2018	2.26495 %	222,384,000.00	167,896.21	0.00	0.00	222,384,000.00	167,896.21	0.00
2E-A2	30711XD27	03/23/2018	2.66495 %	222,384,000.00	197,547.41	0.00	0.00	222,384,000.00	197,547.41	0.00
2E-A3	30711XD43	03/23/2018	3.06495 %	222,384,000.00	227,198.61	0.00	0.00	222,384,000.00	227,198.61	0.00
2E-A4	30711XD68	03/23/2018	3.46495 %	222,384,000.00	256,849.81	0.00	0.00	222,384,000.00	256,849.81	0.00
2E-B1	30711XD84	03/23/2018	2.26495 %	222,384,000.00	167,896.21	0.00	0.00	222,384,000.00	167,896.21	0.00
2E-B2	30711XE26	03/23/2018	2.66495 %	222,384,000.00	197,547.41	0.00	0.00	222,384,000.00	197,547.41	0.00
2E-B3	30711XE42	03/23/2018	3.06495 %	222,384,000.00	227,198.61	0.00	0.00	222,384,000.00	227,198.61	0.00
2E-B4	30711XE67	03/23/2018	3.46495 %	222,384,000.00	256,849.81	0.00	0.00	222,384,000.00	256,849.81	0.00
2E-C1	30711XE75	03/23/2018	2.26495 %	222,384,000.00	167,896.21	0.00	0.00	222,384,000.00	167,896.21	0.00
2E-C2	30711XE91	03/23/2018	2.66495 %	222,384,000.00	197,547.41	0.00	0.00	222,384,000.00	197,547.41	0.00
2E-C3	30711XF33	03/23/2018	3.06495 %	222,384,000.00	227,198.61	0.00	0.00	222,384,000.00	227,198.61	0.00
2E-C4	30711XF58	03/23/2018	3.46495 %	222,384,000.00	256,849.81	0.00	0.00	222,384,000.00	256,849.81	0.00
2E-D1	30711XF74	03/23/2018	2.26495 %	444,768,000.00	335,792.43	0.00	0.00	444,768,000.00	335,792.43	0.00
2E-D2	30711XF82	03/23/2018	2.66495 %	444,768,000.00	395,094.83	0.00	0.00	444,768,000.00	395,094.83	0.00
2E-D3	30711XF90	03/23/2018	3.06495 %	444,768,000.00	454,397.23	0.00	0.00	444,768,000.00	454,397.23	0.00
2E-D4	30711XG24	03/23/2018	3.46495 %	444,768,000.00	513,699.63	0.00	0.00	444,768,000.00	513,699.63	0.00
2E-D5	30711XG32	03/23/2018	3.96495 %	444,768,000.00	587,827.63	0.00	0.00	444,768,000.00	587,827.63	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 16-Mar-2018

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Certificateholder Distribution Summary

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2E-F1	30711XG40	03/23/2018	2.26495 %	444,768,000.00	335,792.43	0.00	0.00	444,768,000.00	335,792.43	0.00
2E-F2	30711XG57	03/23/2018	2.66495 %	444,768,000.00	395,094.83	0.00	0.00	444,768,000.00	395,094.83	0.00
2E-F3	30711XG65	03/23/2018	3.06495 %	444,768,000.00	454,397.23	0.00	0.00	444,768,000.00	454,397.23	0.00
2E-F4	30711XG73	03/23/2018	3.46495 %	444,768,000.00	513,699.63	0.00	0.00	444,768,000.00	513,699.63	0.00
2E-F5	30711XG81	03/23/2018	3.96495 %	444,768,000.00	587,827.63	0.00	0.00	444,768,000.00	587,827.63	0.00
2X-1	30711XG99	03/23/2018	1.70000 %	0.00	252,035.20	0.00	0.00	0.00	252,035.20	0.00
2X-2	30711XH23	03/23/2018	1.30000 %	0.00	192,732.80	0.00	0.00	0.00	192,732.80	0.00
2X-3	30711XH31	03/23/2018	0.90000 %	0.00	133,430.40	0.00	0.00	0.00	133,430.40	0.00
2X-4	30711XH49	03/23/2018	0.50000 %	0.00	74,128.00	0.00	0.00	0.00	74,128.00	0.00
2Y-1	30711XH56	03/23/2018	1.70000 %	0.00	252,035.20	0.00	0.00	0.00	252,035.20	0.00
2Y-2	30711XH64	03/23/2018	1.30000 %	0.00	192,732.80	0.00	0.00	0.00	192,732.80	0.00
2Y-3	30711XH72	03/23/2018	0.90000 %	0.00	133,430.40	0.00	0.00	0.00	133,430.40	0.00
2Y-4	30711XH80	03/23/2018	0.50000 %	0.00	74,128.00	0.00	0.00	0.00	74,128.00	0.00
Totals				34,319,240,014.00	11,610,990.43	137,614,153.00	0.00	34,181,625,861.01	149,225,143.43	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	25,308,153,117.00	36,040,813.49	95,380,702.62	0.00	0.00	131,421,516.11	25,176,731,600.90	0.99480715	131,421,516.11
2M-1	188,817,000.00	188,817,000.00	1,613,342.13	4,269,651.30	0.00	0.00	5,882,993.44	182,934,006.56	0.96884288	5,882,993.44
2M-1H	9,938,129.00	9,938,129.00	84,916.09	224,727.36	0.00	0.00	309,643.45	9,628,485.55	0.96884288	309,643.45
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	34,319,240,014.00	37,739,071.71	99,875,081.28	0.00	0.00	137,614,153.00	34,181,625,861.01	0.99599017	137,614,153.00

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2A-H	25,308,153,117.00	1000.00000000	1.42407916	3.76877373	0.00000000	0.00000000	5.19285289	994.80714711	0.99480715	5.19285289
2M-1	188,817,000.00	1000.00000000	8.54447497	22.61264240	0.00000000	0.00000000	31.15711742	968.84288258	0.96884288	31.15711742
2M-1H	9,938,129.00	1000.00000000	8.54447452	22.61264268	0.00000000	0.00000000	31.15711720	968.84288280	0.96884288	31.15711720
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**

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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 %	25,308,153,117.00	0.00	0.00	0.00	0.00	0.00	0.00	25,176,731,600.90
2M-1	03/14/18 - 03/25/18	12	2.41495 %	188,817,000.00	151,994.54	0.00	0.00	0.00	151,994.54	0.00	182,934,006.56
2M-1H	N/A	N/A	0.00000 %	9,938,129.00	0.00	0.00	0.00	0.00	0.00	0.00	9,628,485.55
2M-2A	03/14/18 - 03/25/18	12	3.96495 %	222,384,000.00	293,913.81	0.00	0.00	0.00	293,913.81	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	03/14/18 - 03/25/18	12	3.96495 %	222,384,000.00	293,913.81	0.00	0.00	0.00	293,913.81	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	03/14/18 - 03/25/18	12	3.96495 %	222,384,000.00	293,913.81	0.00	0.00	0.00	293,913.81	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	03/14/18 - 03/25/18	12	3.96495 %	667,152,000.00	881,741.44	0.00	0.00	0.00	881,741.44	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	03/14/18 - 03/25/18	12	5.76495 %	151,053,000.00	290,271.00	0.00	0.00	0.00	290,271.00	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	03/14/18 - 03/25/18	12	1.70000 %	222,384,000.00	126,017.60	0.00	0.00	0.00	126,017.60	0.00	222,384,000.00
2A-I2	03/14/18 - 03/25/18	12	1.30000 %	222,384,000.00	96,366.40	0.00	0.00	0.00	96,366.40	0.00	222,384,000.00
2A-I3	03/14/18 - 03/25/18	12	0.90000 %	222,384,000.00	66,715.20	0.00	0.00	0.00	66,715.20	0.00	222,384,000.00
2A-I4	03/14/18 - 03/25/18	12	0.50000 %	222,384,000.00	37,064.00	0.00	0.00	0.00	37,064.00	0.00	222,384,000.00
2B-I1	03/14/18 - 03/25/18	12	1.70000 %	222,384,000.00	126,017.60	0.00	0.00	0.00	126,017.60	0.00	222,384,000.00
2B-I2	03/14/18 - 03/25/18	12	1.30000 %	222,384,000.00	96,366.40	0.00	0.00	0.00	96,366.40	0.00	222,384,000.00
2B-I3	03/14/18 - 03/25/18	12	0.90000 %	222,384,000.00	66,715.20	0.00	0.00	0.00	66,715.20	0.00	222,384,000.00
2B-I4	03/14/18 - 03/25/18	12	0.50000 %	222,384,000.00	37,064.00	0.00	0.00	0.00	37,064.00	0.00	222,384,000.00
2C-I1	03/14/18 - 03/25/18	12	1.70000 %	222,384,000.00	126,017.60	0.00	0.00	0.00	126,017.60	0.00	222,384,000.00
2C-I2	03/14/18 - 03/25/18	12	1.30000 %	222,384,000.00	96,366.40	0.00	0.00	0.00	96,366.40	0.00	222,384,000.00
2C-I3	03/14/18 - 03/25/18	12	0.90000 %	222,384,000.00	66,715.20	0.00	0.00	0.00	66,715.20	0.00	222,384,000.00
2C-I4	03/14/18 - 03/25/18	12	0.50000 %	222,384,000.00	37,064.00	0.00	0.00	0.00	37,064.00	0.00	222,384,000.00
2E-A1	03/14/18 - 03/25/18	12	2.26495 %	222,384,000.00	167,896.21	0.00	0.00	0.00	167,896.21	0.00	222,384,000.00
2E-A2	03/14/18 - 03/25/18	12	2.66495 %	222,384,000.00	197,547.41	0.00	0.00	0.00	197,547.41	0.00	222,384,000.00
2E-A3	03/14/18 - 03/25/18	12	3.06495 %	222,384,000.00	227,198.61	0.00	0.00	0.00	227,198.61	0.00	222,384,000.00
2E-A4	03/14/18 - 03/25/18	12	3.46495 %	222,384,000.00	256,849.81	0.00	0.00	0.00	256,849.81	0.00	222,384,000.00
2E-B1	03/14/18 - 03/25/18	12	2.26495 %	222,384,000.00	167,896.21	0.00	0.00	0.00	167,896.21	0.00	222,384,000.00
2E-B2	03/14/18 - 03/25/18	12	2.66495 %	222,384,000.00	197,547.41	0.00	0.00	0.00	197,547.41	0.00	222,384,000.00
2E-B3	03/14/18 - 03/25/18	12	3.06495 %	222,384,000.00	227,198.61	0.00	0.00	0.00	227,198.61	0.00	222,384,000.00
2E-B4	03/14/18 - 03/25/18	12	3.46495 %	222,384,000.00	256,849.81	0.00	0.00	0.00	256,849.81	0.00	222,384,000.00
2E-C1	03/14/18 - 03/25/18	12	2.26495 %	222,384,000.00	167,896.21	0.00	0.00	0.00	167,896.21	0.00	222,384,000.00
2E-C2	03/14/18 - 03/25/18	12	2.66495 %	222,384,000.00	197,547.41	0.00	0.00	0.00	197,547.41	0.00	222,384,000.00
2E-C3	03/14/18 - 03/25/18	12	3.06495 %	222,384,000.00	227,198.61	0.00	0.00	0.00	227,198.61	0.00	222,384,000.00
2E-C4	03/14/18 - 03/25/18	12	3.46495 %	222,384,000.00	256,849.81	0.00	0.00	0.00	256,849.81	0.00	222,384,000.00
2E-D1	03/14/18 - 03/25/18	12	2.26495 %	444,768,000.00	335,792.43	0.00	0.00	0.00	335,792.43	0.00	444,768,000.00
2E-D2	03/14/18 - 03/25/18	12	2.66495 %	444,768,000.00	395,094.83	0.00	0.00	0.00	395,094.83	0.00	444,768,000.00
2E-D3	03/14/18 - 03/25/18	12	3.06495 %	444,768,000.00	454,397.23	0.00	0.00	0.00	454,397.23	0.00	444,768,000.00
2E-D4	03/14/18 - 03/25/18	12	3.46495 %	444,768,000.00	513,699.63	0.00	0.00	0.00	513,699.63	0.00	444,768,000.00

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Telephone: 1-866-846-4526

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	03/14/18 - 03/25/18	12	3.96495 %	444,768,000.00	587,827.63	0.00	0.00	0.00	587,827.63	0.00	444,768,000.00
2E-F1	03/14/18 - 03/25/18	12	2.26495 %	444,768,000.00	335,792.43	0.00	0.00	0.00	335,792.43	0.00	444,768,000.00
2E-F2	03/14/18 - 03/25/18	12	2.66495 %	444,768,000.00	395,094.83	0.00	0.00	0.00	395,094.83	0.00	444,768,000.00
2E-F3	03/14/18 - 03/25/18	12	3.06495 %	444,768,000.00	454,397.23	0.00	0.00	0.00	454,397.23	0.00	444,768,000.00
2E-F4	03/14/18 - 03/25/18	12	3.46495 %	444,768,000.00	513,699.63	0.00	0.00	0.00	513,699.63	0.00	444,768,000.00
2E-F5	03/14/18 - 03/25/18	12	3.96495 %	444,768,000.00	587,827.63	0.00	0.00	0.00	587,827.63	0.00	444,768,000.00
2X-1	03/14/18 - 03/25/18	12	1.70000 %	444,768,000.00	252,035.20	0.00	0.00	0.00	252,035.20	0.00	444,768,000.00
2X-2	03/14/18 - 03/25/18	12	1.30000 %	444,768,000.00	192,732.80	0.00	0.00	0.00	192,732.80	0.00	444,768,000.00
2X-3	03/14/18 - 03/25/18	12	0.90000 %	444,768,000.00	133,430.40	0.00	0.00	0.00	133,430.40	0.00	444,768,000.00
2X-4	03/14/18 - 03/25/18	12	0.50000 %	444,768,000.00	74,128.00	0.00	0.00	0.00	74,128.00	0.00	444,768,000.00
2Y-1	03/14/18 - 03/25/18	12	1.70000 %	444,768,000.00	252,035.20	0.00	0.00	0.00	252,035.20	0.00	444,768,000.00
2Y-2	03/14/18 - 03/25/18	12	1.30000 %	444,768,000.00	192,732.80	0.00	0.00	0.00	192,732.80	0.00	444,768,000.00
2Y-3	03/14/18 - 03/25/18	12	0.90000 %	444,768,000.00	133,430.40	0.00	0.00	0.00	133,430.40	0.00	444,768,000.00
2Y-4	03/14/18 - 03/25/18	12	0.50000 %	444,768,000.00	74,128.00	0.00	0.00	0.00	74,128.00	0.00	444,768,000.00
Totals					11,610,990.43	0.00	0.00	0.00	11,610,990.43	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 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.80714711
2M-1	188,817,000.00	2.41495 %	1000.00000000	0.80498334	0.00000000	0.00000000	0.00000000	0.80498334	0.00000000	968.84288258
2M-1H	9,938,129.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	968.84288280
2M-2A	222,384,000.00	3.96495 %	1000.00000000	1.32164998	0.00000000	0.00000000	0.00000000	1.32164998	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	3.96495 %	1000.00000000	1.32164998	0.00000000	0.00000000	0.00000000	1.32164998	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	3.96495 %	1000.00000000	1.32164998	0.00000000	0.00000000	0.00000000	1.32164998	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	3.96495 %	1000.00000000	1.32165000	0.00000000	0.00000000	0.00000000	1.32165000	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	5.76495 %	1000.00000000	1.92165002	0.00000000	0.00000000	0.00000000	1.92165002	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	0.56666667	0.00000000	0.00000000	0.00000000	0.56666667	0.00000000	1000.00000000
2A-I2	0.00	1.30000 %	1000.00000000	0.43333333	0.00000000	0.00000000	0.00000000	0.43333333	0.00000000	1000.00000000
2A-I3	0.00	0.90000 %	1000.00000000	0.30000000	0.00000000	0.00000000	0.00000000	0.30000000	0.00000000	1000.00000000
2A-I4	0.00	0.50000 %	1000.00000000	0.16666667	0.00000000	0.00000000	0.00000000	0.16666667	0.00000000	1000.00000000
2B-I1	0.00	1.70000 %	1000.00000000	0.56666667	0.00000000	0.00000000	0.00000000	0.56666667	0.00000000	1000.00000000
2B-I2	0.00	1.30000 %	1000.00000000	0.43333333	0.00000000	0.00000000	0.00000000	0.43333333	0.00000000	1000.00000000
2B-I3	0.00	0.90000 %	1000.00000000	0.30000000	0.00000000	0.00000000	0.00000000	0.30000000	0.00000000	1000.00000000
2B-I4	0.00	0.50000 %	1000.00000000	0.16666667	0.00000000	0.00000000	0.00000000	0.16666667	0.00000000	1000.00000000
2C-I1	0.00	1.70000 %	1000.00000000	0.56666667	0.00000000	0.00000000	0.00000000	0.56666667	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	0.43333333	0.00000000	0.00000000	0.00000000	0.43333333	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.30000000	0.00000000	0.00000000	0.00000000	0.30000000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.16666667	0.00000000	0.00000000	0.00000000	0.16666667	0.00000000	1000.00000000
2E-A1	222,384,000.00	2.26495 %	1000.00000000	0.75498332	0.00000000	0.00000000	0.00000000	0.75498332	0.00000000	1000.00000000
2E-A2	222,384,000.00	2.66495 %	1000.00000000	0.88831665	0.00000000	0.00000000	0.00000000	0.88831665	0.00000000	1000.00000000
2E-A3	222,384,000.00	3.06495 %	1000.00000000	1.02164998	0.00000000	0.00000000	0.00000000	1.02164998	0.00000000	1000.00000000
2E-A4	222,384,000.00	3.46495 %	1000.00000000	1.15498332	0.00000000	0.00000000	0.00000000	1.15498332	0.00000000	1000.00000000
2E-B1	222,384,000.00	2.26495 %	1000.00000000	0.75498332	0.00000000	0.00000000	0.00000000	0.75498332	0.00000000	1000.00000000
2E-B2	222,384,000.00	2.66495 %	1000.00000000	0.88831665	0.00000000	0.00000000	0.00000000	0.88831665	0.00000000	1000.00000000
2E-B3	222,384,000.00	3.06495 %	1000.00000000	1.02164998	0.00000000	0.00000000	0.00000000	1.02164998	0.00000000	1000.00000000
2E-B4	222,384,000.00	3.46495 %	1000.00000000	1.15498332	0.00000000	0.00000000	0.00000000	1.15498332	0.00000000	1000.00000000
2E-C1	222,384,000.00	2.26495 %	1000.00000000	0.75498332	0.00000000	0.00000000	0.00000000	0.75498332	0.00000000	1000.00000000
2E-C2	222,384,000.00	2.66495 %	1000.00000000	0.88831665	0.00000000	0.00000000	0.00000000	0.88831665	0.00000000	1000.00000000
2E-C3	222,384,000.00	3.06495 %	1000.00000000	1.02164998	0.00000000	0.00000000	0.00000000	1.02164998	0.00000000	1000.00000000
2E-C4	222,384,000.00	3.46495 %	1000.00000000	1.15498332	0.00000000	0.00000000	0.00000000	1.15498332	0.00000000	1000.00000000
2E-D1	444,768,000.00	2.26495 %	1000.00000000	0.75498334	0.00000000	0.00000000	0.00000000	0.75498334	0.00000000	1000.00000000
2E-D2	444,768,000.00	2.66495 %	1000.00000000	0.88831667	0.00000000	0.00000000	0.00000000	0.88831667	0.00000000	1000.00000000
2E-D3	444,768,000.00	3.06495 %	1000.00000000	1.02165001	0.00000000	0.00000000	0.00000000	1.02165001	0.00000000	1000.00000000
2E-D4	444,768,000.00	3.46495 %	1000.00000000	1.15498334	0.00000000	0.00000000	0.00000000	1.15498334	0.00000000	1000.00000000

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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
2E-D5	444,768,000.00	3.96495 %	1000.00000000	1.32165001	0.00000000	0.00000000	0.00000000	1.32165001	0.00000000	1000.00000000
2E-F1	444,768,000.00	2.26495 %	1000.00000000	0.75498334	0.00000000	0.00000000	0.00000000	0.75498334	0.00000000	1000.00000000
2E-F2	444,768,000.00	2.66495 %	1000.00000000	0.88831667	0.00000000	0.00000000	0.00000000	0.88831667	0.00000000	1000.00000000
2E-F3	444,768,000.00	3.06495 %	1000.00000000	1.02165001	0.00000000	0.00000000	0.00000000	1.02165001	0.00000000	1000.00000000
2E-F4	444,768,000.00	3.46495 %	1000.00000000	1.15498334	0.00000000	0.00000000	0.00000000	1.15498334	0.00000000	1000.00000000
2E-F5	444,768,000.00	3.96495 %	1000.00000000	1.32165001	0.00000000	0.00000000	0.00000000	1.32165001	0.00000000	1000.00000000
2X-1	0.00	1.70000 %	1000.00000000	0.56666667	0.00000000	0.00000000	0.00000000	0.56666667	0.00000000	1000.00000000
2X-2	0.00	1.30000 %	1000.00000000	0.43333333	0.00000000	0.00000000	0.00000000	0.43333333	0.00000000	1000.00000000
2X-3	0.00	0.90000 %	1000.00000000	0.30000000	0.00000000	0.00000000	0.00000000	0.30000000	0.00000000	1000.00000000
2X-4	0.00	0.50000 %	1000.00000000	0.16666667	0.00000000	0.00000000	0.00000000	0.16666667	0.00000000	1000.00000000
2Y-1	0.00	1.70000 %	1000.00000000	0.56666667	0.00000000	0.00000000	0.00000000	0.56666667	0.00000000	1000.00000000
2Y-2	0.00	1.30000 %	1000.00000000	0.43333333	0.00000000	0.00000000	0.00000000	0.43333333	0.00000000	1000.00000000
2Y-3	0.00	0.90000 %	1000.00000000	0.30000000	0.00000000	0.00000000	0.00000000	0.30000000	0.00000000	1000.00000000
2Y-4	0.00	0.50000 %	1000.00000000	0.16666667	0.00000000	0.00000000	0.00000000	0.16666667	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	12,881,374.28
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>12,881,374.28</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	12,862,207.62
Total Withdrawals (Pool Distribution Amount)	<u>12,881,374.28</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	137,614,153.00
Total Principal Reduction Cumulative	137,614,153.00
Scheduled Principal Current	37,739,071.72
Scheduled Principal Cumulative	37,739,071.72
Unscheduled Principal Current	99,875,081.28
Unscheduled Principal Cumulative	99,875,081.28
Senior Reduction Amount	131,421,516.11
Subordinate Reduction Amount	6,192,636.89
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	112133
Period Reference Pool Removal Loan Count	314
Period Ending Loan Count	111819
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	26,363,069,739.93
Period PIF Loan Count Current	314
PIF Loan Count Cumulative	314
Period PIF Loan UPB Current	86,238,019.42
PIF Loan UPB Cumulative	86,238,019.42
Period Partial Prepayment Amount	13,816,871.94
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cumulative	0
Repurchased Prior Credit Event UPB Current	0.00
Repurchased Prior Credit Event UPB Cumulative	0.00
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	1.764950%
Structural Reporting	
Senior Percentage	95.500000%

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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

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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

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	250	56,935,779.37	0.223576%	0.215968%
60 Days	0	0.00	0.000000%	0.000000%
90 Days	2	471,526.92	0.001789%	0.001789%
120 Days	0	0.00	0.000000%	0.000000%
150 Days	0	0.00	0.000000%	0.000000%
180+ Days	0	0.00	0.000000%	0.000000%
	0	0.00	0.225364%	0.217757%

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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

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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		0.00

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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						

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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): $1 - ((1 - \text{MDR})^{12})$

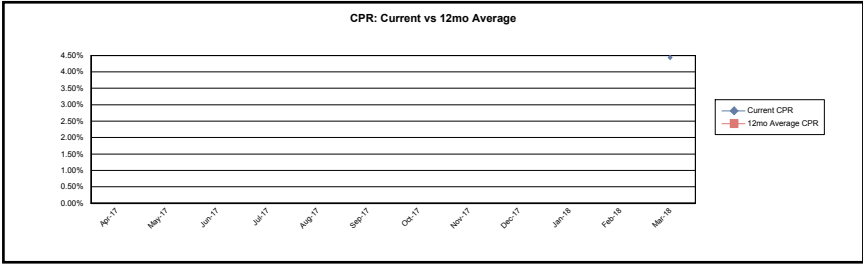
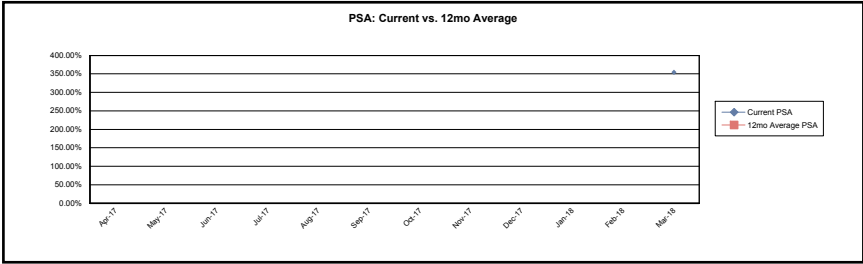
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

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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Prepayment Rates

Summary					
SMM		CPR		PSA	
Current Month	0.377 %	Current Month	4.436 %	Current Month	354.314 %
3 Month Average	0.000 %	3 Month Average	0.000 %	3 Month Average	0.000 %
12 Month Average	0.000 %	12 Month Average	0.000 %	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
No Repurchases Due to Breaches this Period				

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

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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