

**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		06/24/2019	0.00000 %	23,241,689,660.76	0.00	220,265,133.43	0.00	23,021,424,527.33	220,265,133.43	0.00
2M-1	30711XC28	06/24/2019	3.07975 %	100,746,740.78	241,324.82	9,885,315.45	0.00	90,861,425.33	10,126,640.27	0.00
2M-1H		06/24/2019	0.00000 %	5,302,669.28	0.00	520,300.29	0.00	4,782,368.99	520,300.29	0.00
2M-2A	30711XC51	06/24/2019	4.62975 %	222,384,000.00	800,786.25	0.00	0.00	222,384,000.00	800,786.25	0.00
2M-AH		06/24/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2B	30711XC69	06/24/2019	4.62975 %	222,384,000.00	800,786.25	0.00	0.00	222,384,000.00	800,786.25	0.00
2M-BH		06/24/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C	30711XC77	06/24/2019	4.62975 %	222,384,000.00	800,786.25	0.00	0.00	222,384,000.00	800,786.25	0.00
2M-CH		06/24/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	06/24/2019	4.62975 %	667,152,000.00	2,402,358.76	0.00	0.00	667,152,000.00	2,402,358.76	0.00
2M-2H		06/24/2019	0.00000 %	35,116,122.00	0.00	0.00	0.00	35,116,122.00	0.00	0.00
2B-1	30711XC44	06/24/2019	6.42975 %	151,053,000.00	755,403.47	0.00	0.00	151,053,000.00	755,403.47	0.00
2B-1H		06/24/2019	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		06/24/2019	0.00000 %	132,368,380.03	0.00	0.00	(73,551.28)	132,441,931.31	0.00	61,489.69
2A-I1	30711XC93	06/24/2019	1.70000 %	0.00	294,041.07	0.00	0.00	0.00	294,041.07	0.00
2A-I2	30711XD35	06/24/2019	1.30000 %	0.00	224,854.93	0.00	0.00	0.00	224,854.93	0.00
2A-I3	30711XD50	06/24/2019	0.90000 %	0.00	155,668.80	0.00	0.00	0.00	155,668.80	0.00
2A-I4	30711XD76	06/24/2019	0.50000 %	0.00	86,482.67	0.00	0.00	0.00	86,482.67	0.00
2B-I1	30711XD92	06/24/2019	1.70000 %	0.00	294,041.07	0.00	0.00	0.00	294,041.07	0.00
2B-I2	30711XE34	06/24/2019	1.30000 %	0.00	224,854.93	0.00	0.00	0.00	224,854.93	0.00
2B-I3	30711XE59	06/24/2019	0.90000 %	0.00	155,668.80	0.00	0.00	0.00	155,668.80	0.00
2B-I4	30711XH98	06/24/2019	0.50000 %	0.00	86,482.67	0.00	0.00	0.00	86,482.67	0.00
2C-I1	30711XE83	06/24/2019	1.70000 %	0.00	294,041.07	0.00	0.00	0.00	294,041.07	0.00
2C-I2	30711XF25	06/24/2019	1.30000 %	0.00	224,854.93	0.00	0.00	0.00	224,854.93	0.00
2C-I3	30711XF41	06/24/2019	0.90000 %	0.00	155,668.80	0.00	0.00	0.00	155,668.80	0.00
2C-I4	30711XF66	06/24/2019	0.50000 %	0.00	86,482.67	0.00	0.00	0.00	86,482.67	0.00
2E-A1	30711XC85	06/24/2019	2.92975 %	222,384,000.00	506,745.19	0.00	0.00	222,384,000.00	506,745.19	0.00
2E-A2	30711XD27	06/24/2019	3.32975 %	222,384,000.00	575,931.32	0.00	0.00	222,384,000.00	575,931.32	0.00
2E-A3	30711XD43	06/24/2019	3.72975 %	222,384,000.00	645,117.45	0.00	0.00	222,384,000.00	645,117.45	0.00
2E-A4	30711XD68	06/24/2019	4.12975 %	222,384,000.00	714,303.59	0.00	0.00	222,384,000.00	714,303.59	0.00
2E-B1	30711XD84	06/24/2019	2.92975 %	222,384,000.00	506,745.19	0.00	0.00	222,384,000.00	506,745.19	0.00
2E-B2	30711XE26	06/24/2019	3.32975 %	222,384,000.00	575,931.32	0.00	0.00	222,384,000.00	575,931.32	0.00
2E-B3	30711XE42	06/24/2019	3.72975 %	222,384,000.00	645,117.45	0.00	0.00	222,384,000.00	645,117.45	0.00
2E-B4	30711XE67	06/24/2019	4.12975 %	222,384,000.00	714,303.59	0.00	0.00	222,384,000.00	714,303.59	0.00
2E-C1	30711XE75	06/24/2019	2.92975 %	222,384,000.00	506,745.19	0.00	0.00	222,384,000.00	506,745.19	0.00
2E-C2	30711XE91	06/24/2019	3.32975 %	222,384,000.00	575,931.32	0.00	0.00	222,384,000.00	575,931.32	0.00
2E-C3	30711XF33	06/24/2019	3.72975 %	222,384,000.00	645,117.45	0.00	0.00	222,384,000.00	645,117.45	0.00
2E-C4	30711XF58	06/24/2019	4.12975 %	222,384,000.00	714,303.59	0.00	0.00	222,384,000.00	714,303.59	0.00
2E-D1	30711XF74	06/24/2019	2.92975 %	444,768,000.00	1,013,490.37	0.00	0.00	444,768,000.00	1,013,490.37	0.00
2E-D2	30711XF82	06/24/2019	3.32975 %	444,768,000.00	1,151,862.64	0.00	0.00	444,768,000.00	1,151,862.64	0.00
2E-D3	30711XF90	06/24/2019	3.72975 %	444,768,000.00	1,290,234.90	0.00	0.00	444,768,000.00	1,290,234.90	0.00
2E-D4	30711XG24	06/24/2019	4.12975 %	444,768,000.00	1,428,607.17	0.00	0.00	444,768,000.00	1,428,607.17	0.00
2E-D5	30711XG32	06/24/2019	4.62975 %	444,768,000.00	1,601,572.50	0.00	0.00	444,768,000.00	1,601,572.50	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jun-2019

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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	06/24/2019	2.92975 %	444,768,000.00	1,013,490.37	0.00	0.00	444,768,000.00	1,013,490.37	0.00
2E-F2	30711XG57	06/24/2019	3.32975 %	444,768,000.00	1,151,862.64	0.00	0.00	444,768,000.00	1,151,862.64	0.00
2E-F3	30711XG65	06/24/2019	3.72975 %	444,768,000.00	1,290,234.90	0.00	0.00	444,768,000.00	1,290,234.90	0.00
2E-F4	30711XG73	06/24/2019	4.12975 %	444,768,000.00	1,428,607.17	0.00	0.00	444,768,000.00	1,428,607.17	0.00
2E-F5	30711XG81	06/24/2019	4.62975 %	444,768,000.00	1,601,572.50	0.00	0.00	444,768,000.00	1,601,572.50	0.00
2X-1	30711XG99	06/24/2019	1.70000 %	0.00	588,082.13	0.00	0.00	0.00	588,082.13	0.00
2X-2	30711XH23	06/24/2019	1.30000 %	0.00	449,709.87	0.00	0.00	0.00	449,709.87	0.00
2X-3	30711XH31	06/24/2019	0.90000 %	0.00	311,337.60	0.00	0.00	0.00	311,337.60	0.00
2X-4	30711XH49	06/24/2019	0.50000 %	0.00	172,965.33	0.00	0.00	0.00	172,965.33	0.00
2Y-1	30711XH56	06/24/2019	1.70000 %	0.00	588,082.13	0.00	0.00	0.00	588,082.13	0.00
2Y-2	30711XH64	06/24/2019	1.30000 %	0.00	449,709.87	0.00	0.00	0.00	449,709.87	0.00
2Y-3	30711XH72	06/24/2019	0.90000 %	0.00	311,337.60	0.00	0.00	0.00	311,337.60	0.00
2Y-4	30711XH80	06/24/2019	0.50000 %	0.00	172,965.33	0.00	0.00	0.00	172,965.33	0.00
Totals				32,159,935,797.85	31,426,605.88	230,670,749.17	(73,551.28)	31,929,338,599.96	262,097,355.05	61,489.69

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	23,241,689,660.76	36,381,900.68	183,883,232.75	0.00	0.00	220,265,133.43	23,021,424,527.33	0.90964459	220,265,133.43
2M-1	188,817,000.00	100,746,740.78	1,635,350.00	8,249,965.44	0.00	0.00	9,885,315.45	90,861,425.33	0.48121422	9,885,315.45
2M-1H	9,938,129.00	5,302,669.28	86,074.45	434,225.84	0.00	0.00	520,300.29	4,782,368.99	0.48121422	520,300.29
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	132,368,380.03	0.00	0.00	0.00	(73,551.28)	(73,551.28)	132,441,931.31	0.99953594	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	32,159,935,797.85	38,103,325.13	192,567,424.03	0.00	(73,551.28)	230,597,197.89	31,929,338,599.96	0.93036264	230,670,749.17

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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
2A-H	25,308,153,117.00	918.34791552	1.43755653	7.26577052	0.00000000	0.00000000	8.70332704	909.64458848	0.90964459	8.70332704
2M-1	188,817,000.00	533.56816801	8.66103158	43.69291663	0.00000000	0.00000000	52.35394827	481.21421975	0.48121422	52.35394827
2M-1H	9,938,129.00	533.56816761	8.66103167	43.69291644	0.00000000	0.00000000	52.35394811	481.21421950	0.48121422	52.35394811
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	998.98084918	0.00000000	0.00000000	0.00000000	(0.55508967)	(0.55508967)	999.53593885	0.99953594	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
www.ctslink.com
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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Series 2018-C02**

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Telephone: 1-866-846-4526

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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 %	23,241,689,660.76	0.00	0.00	0.00	0.00	0.00	0.00	23,021,424,527.33
2M-1	05/28/19 - 06/24/19	28	3.07975 %	100,746,740.78	241,324.82	0.00	0.00	0.00	241,324.82	0.00	90,861,425.33
2M-1H	N/A	N/A	0.00000 %	5,302,669.28	0.00	0.00	0.00	0.00	0.00	0.00	4,782,368.99
2M-2A	05/28/19 - 06/24/19	28	4.62975 %	222,384,000.00	800,786.25	0.00	0.00	0.00	800,786.25	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	05/28/19 - 06/24/19	28	4.62975 %	222,384,000.00	800,786.25	0.00	0.00	0.00	800,786.25	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	05/28/19 - 06/24/19	28	4.62975 %	222,384,000.00	800,786.25	0.00	0.00	0.00	800,786.25	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	05/28/19 - 06/24/19	28	4.62975 %	667,152,000.00	2,402,358.76	0.00	0.00	0.00	2,402,358.76	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	05/28/19 - 06/24/19	28	6.42975 %	151,053,000.00	755,403.47	0.00	0.00	0.00	755,403.47	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 %	132,368,380.03	0.00	0.00	0.00	0.00	0.00	0.00	132,441,931.31
2A-I1	05/28/19 - 06/24/19	28	1.70000 %	222,384,000.00	294,041.07	0.00	0.00	0.00	294,041.07	0.00	222,384,000.00
2A-I2	05/28/19 - 06/24/19	28	1.30000 %	222,384,000.00	224,854.93	0.00	0.00	0.00	224,854.93	0.00	222,384,000.00
2A-I3	05/28/19 - 06/24/19	28	0.90000 %	222,384,000.00	155,668.80	0.00	0.00	0.00	155,668.80	0.00	222,384,000.00
2A-I4	05/28/19 - 06/24/19	28	0.50000 %	222,384,000.00	86,482.67	0.00	0.00	0.00	86,482.67	0.00	222,384,000.00
2B-I1	05/28/19 - 06/24/19	28	1.70000 %	222,384,000.00	294,041.07	0.00	0.00	0.00	294,041.07	0.00	222,384,000.00
2B-I2	05/28/19 - 06/24/19	28	1.30000 %	222,384,000.00	224,854.93	0.00	0.00	0.00	224,854.93	0.00	222,384,000.00
2B-I3	05/28/19 - 06/24/19	28	0.90000 %	222,384,000.00	155,668.80	0.00	0.00	0.00	155,668.80	0.00	222,384,000.00
2B-I4	05/28/19 - 06/24/19	28	0.50000 %	222,384,000.00	86,482.67	0.00	0.00	0.00	86,482.67	0.00	222,384,000.00
2C-I1	05/28/19 - 06/24/19	28	1.70000 %	222,384,000.00	294,041.07	0.00	0.00	0.00	294,041.07	0.00	222,384,000.00
2C-I2	05/28/19 - 06/24/19	28	1.30000 %	222,384,000.00	224,854.93	0.00	0.00	0.00	224,854.93	0.00	222,384,000.00
2C-I3	05/28/19 - 06/24/19	28	0.90000 %	222,384,000.00	155,668.80	0.00	0.00	0.00	155,668.80	0.00	222,384,000.00
2C-I4	05/28/19 - 06/24/19	28	0.50000 %	222,384,000.00	86,482.67	0.00	0.00	0.00	86,482.67	0.00	222,384,000.00
2E-A1	05/28/19 - 06/24/19	28	2.92975 %	222,384,000.00	506,745.19	0.00	0.00	0.00	506,745.19	0.00	222,384,000.00
2E-A2	05/28/19 - 06/24/19	28	3.32975 %	222,384,000.00	575,931.32	0.00	0.00	0.00	575,931.32	0.00	222,384,000.00
2E-A3	05/28/19 - 06/24/19	28	3.72975 %	222,384,000.00	645,117.45	0.00	0.00	0.00	645,117.45	0.00	222,384,000.00
2E-A4	05/28/19 - 06/24/19	28	4.12975 %	222,384,000.00	714,303.59	0.00	0.00	0.00	714,303.59	0.00	222,384,000.00
2E-B1	05/28/19 - 06/24/19	28	2.92975 %	222,384,000.00	506,745.19	0.00	0.00	0.00	506,745.19	0.00	222,384,000.00
2E-B2	05/28/19 - 06/24/19	28	3.32975 %	222,384,000.00	575,931.32	0.00	0.00	0.00	575,931.32	0.00	222,384,000.00
2E-B3	05/28/19 - 06/24/19	28	3.72975 %	222,384,000.00	645,117.45	0.00	0.00	0.00	645,117.45	0.00	222,384,000.00
2E-B4	05/28/19 - 06/24/19	28	4.12975 %	222,384,000.00	714,303.59	0.00	0.00	0.00	714,303.59	0.00	222,384,000.00
2E-C1	05/28/19 - 06/24/19	28	2.92975 %	222,384,000.00	506,745.19	0.00	0.00	0.00	506,745.19	0.00	222,384,000.00
2E-C2	05/28/19 - 06/24/19	28	3.32975 %	222,384,000.00	575,931.32	0.00	0.00	0.00	575,931.32	0.00	222,384,000.00
2E-C3	05/28/19 - 06/24/19	28	3.72975 %	222,384,000.00	645,117.45	0.00	0.00	0.00	645,117.45	0.00	222,384,000.00
2E-C4	05/28/19 - 06/24/19	28	4.12975 %	222,384,000.00	714,303.59	0.00	0.00	0.00	714,303.59	0.00	222,384,000.00
2E-D1	05/28/19 - 06/24/19	28	2.92975 %	444,768,000.00	1,013,490.37	0.00	0.00	0.00	1,013,490.37	0.00	444,768,000.00
2E-D2	05/28/19 - 06/24/19	28	3.32975 %	444,768,000.00	1,151,862.64	0.00	0.00	0.00	1,151,862.64	0.00	444,768,000.00
2E-D3	05/28/19 - 06/24/19	28	3.72975 %	444,768,000.00	1,290,234.90	0.00	0.00	0.00	1,290,234.90	0.00	444,768,000.00
2E-D4	05/28/19 - 06/24/19	28	4.12975 %	444,768,000.00	1,428,607.17	0.00	0.00	0.00	1,428,607.17	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	05/28/19 - 06/24/19	28	4.62975 %	444,768,000.00	1,601,572.50	0.00	0.00	0.00	1,601,572.50	0.00	444,768,000.00
2E-F1	05/28/19 - 06/24/19	28	2.92975 %	444,768,000.00	1,013,490.37	0.00	0.00	0.00	1,013,490.37	0.00	444,768,000.00
2E-F2	05/28/19 - 06/24/19	28	3.32975 %	444,768,000.00	1,151,862.64	0.00	0.00	0.00	1,151,862.64	0.00	444,768,000.00
2E-F3	05/28/19 - 06/24/19	28	3.72975 %	444,768,000.00	1,290,234.90	0.00	0.00	0.00	1,290,234.90	0.00	444,768,000.00
2E-F4	05/28/19 - 06/24/19	28	4.12975 %	444,768,000.00	1,428,607.17	0.00	0.00	0.00	1,428,607.17	0.00	444,768,000.00
2E-F5	05/28/19 - 06/24/19	28	4.62975 %	444,768,000.00	1,601,572.50	0.00	0.00	0.00	1,601,572.50	0.00	444,768,000.00
2X-1	05/28/19 - 06/24/19	28	1.70000 %	444,768,000.00	588,082.13	0.00	0.00	0.00	588,082.13	0.00	444,768,000.00
2X-2	05/28/19 - 06/24/19	28	1.30000 %	444,768,000.00	449,709.87	0.00	0.00	0.00	449,709.87	0.00	444,768,000.00
2X-3	05/28/19 - 06/24/19	28	0.90000 %	444,768,000.00	311,337.60	0.00	0.00	0.00	311,337.60	0.00	444,768,000.00
2X-4	05/28/19 - 06/24/19	28	0.50000 %	444,768,000.00	172,965.33	0.00	0.00	0.00	172,965.33	0.00	444,768,000.00
2Y-1	05/28/19 - 06/24/19	28	1.70000 %	444,768,000.00	588,082.13	0.00	0.00	0.00	588,082.13	0.00	444,768,000.00
2Y-2	05/28/19 - 06/24/19	28	1.30000 %	444,768,000.00	449,709.87	0.00	0.00	0.00	449,709.87	0.00	444,768,000.00
2Y-3	05/28/19 - 06/24/19	28	0.90000 %	444,768,000.00	311,337.60	0.00	0.00	0.00	311,337.60	0.00	444,768,000.00
2Y-4	05/28/19 - 06/24/19	28	0.50000 %	444,768,000.00	172,965.33	0.00	0.00	0.00	172,965.33	0.00	444,768,000.00
Totals					31,426,605.88	0.00	0.00	0.00	31,426,605.88	0.00	

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

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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
2A-H	25,308,153,117.00	0.00000 %	918.34791552	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	909.64458848
2M-1	188,817,000.00	3.07975 %	533.56816801	1.27808841	0.00000000	0.00000000	0.00000000	1.27808841	0.00000000	481.21421975
2M-1H	9,938,129.00	0.00000 %	533.56816761	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	481.21421950
2M-2A	222,384,000.00	4.62975 %	1000.00000000	3.60091666	0.00000000	0.00000000	0.00000000	3.60091666	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	4.62975 %	1000.00000000	3.60091666	0.00000000	0.00000000	0.00000000	3.60091666	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	4.62975 %	1000.00000000	3.60091666	0.00000000	0.00000000	0.00000000	3.60091666	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	4.62975 %	1000.00000000	3.60091667	0.00000000	0.00000000	0.00000000	3.60091667	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	6.42975 %	1000.00000000	5.00091670	0.00000000	0.00000000	0.00000000	5.00091670	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 %	998.98084918	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.53593885
2A-I1	0.00	1.70000 %	1000.00000000	1.32222224	0.00000000	0.00000000	0.00000000	1.32222224	0.00000000	1000.00000000
2A-I2	0.00	1.30000 %	1000.00000000	1.01111110	0.00000000	0.00000000	0.00000000	1.01111110	0.00000000	1000.00000000
2A-I3	0.00	0.90000 %	1000.00000000	0.70000000	0.00000000	0.00000000	0.00000000	0.70000000	0.00000000	1000.00000000
2A-I4	0.00	0.50000 %	1000.00000000	0.38888890	0.00000000	0.00000000	0.00000000	0.38888890	0.00000000	1000.00000000
2B-I1	0.00	1.70000 %	1000.00000000	1.32222224	0.00000000	0.00000000	0.00000000	1.32222224	0.00000000	1000.00000000
2B-I2	0.00	1.30000 %	1000.00000000	1.01111110	0.00000000	0.00000000	0.00000000	1.01111110	0.00000000	1000.00000000
2B-I3	0.00	0.90000 %	1000.00000000	0.70000000	0.00000000	0.00000000	0.00000000	0.70000000	0.00000000	1000.00000000
2B-I4	0.00	0.50000 %	1000.00000000	0.38888890	0.00000000	0.00000000	0.00000000	0.38888890	0.00000000	1000.00000000
2C-I1	0.00	1.70000 %	1000.00000000	1.32222224	0.00000000	0.00000000	0.00000000	1.32222224	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.01111110	0.00000000	0.00000000	0.00000000	1.01111110	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.70000000	0.00000000	0.00000000	0.00000000	0.70000000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.38888890	0.00000000	0.00000000	0.00000000	0.38888890	0.00000000	1000.00000000
2E-A1	222,384,000.00	2.92975 %	1000.00000000	2.27869447	0.00000000	0.00000000	0.00000000	2.27869447	0.00000000	1000.00000000
2E-A2	222,384,000.00	3.32975 %	1000.00000000	2.58980556	0.00000000	0.00000000	0.00000000	2.58980556	0.00000000	1000.00000000
2E-A3	222,384,000.00	3.72975 %	1000.00000000	2.90091666	0.00000000	0.00000000	0.00000000	2.90091666	0.00000000	1000.00000000
2E-A4	222,384,000.00	4.12975 %	1000.00000000	3.21202780	0.00000000	0.00000000	0.00000000	3.21202780	0.00000000	1000.00000000
2E-B1	222,384,000.00	2.92975 %	1000.00000000	2.27869447	0.00000000	0.00000000	0.00000000	2.27869447	0.00000000	1000.00000000
2E-B2	222,384,000.00	3.32975 %	1000.00000000	2.58980556	0.00000000	0.00000000	0.00000000	2.58980556	0.00000000	1000.00000000
2E-B3	222,384,000.00	3.72975 %	1000.00000000	2.90091666	0.00000000	0.00000000	0.00000000	2.90091666	0.00000000	1000.00000000
2E-B4	222,384,000.00	4.12975 %	1000.00000000	3.21202780	0.00000000	0.00000000	0.00000000	3.21202780	0.00000000	1000.00000000
2E-C1	222,384,000.00	2.92975 %	1000.00000000	2.27869447	0.00000000	0.00000000	0.00000000	2.27869447	0.00000000	1000.00000000
2E-C2	222,384,000.00	3.32975 %	1000.00000000	2.58980556	0.00000000	0.00000000	0.00000000	2.58980556	0.00000000	1000.00000000
2E-C3	222,384,000.00	3.72975 %	1000.00000000	2.90091666	0.00000000	0.00000000	0.00000000	2.90091666	0.00000000	1000.00000000
2E-C4	222,384,000.00	4.12975 %	1000.00000000	3.21202780	0.00000000	0.00000000	0.00000000	3.21202780	0.00000000	1000.00000000
2E-D1	444,768,000.00	2.92975 %	1000.00000000	2.27869444	0.00000000	0.00000000	0.00000000	2.27869444	0.00000000	1000.00000000
2E-D2	444,768,000.00	3.32975 %	1000.00000000	2.58980556	0.00000000	0.00000000	0.00000000	2.58980556	0.00000000	1000.00000000
2E-D3	444,768,000.00	3.72975 %	1000.00000000	2.90091666	0.00000000	0.00000000	0.00000000	2.90091666	0.00000000	1000.00000000
2E-D4	444,768,000.00	4.12975 %	1000.00000000	3.21202778	0.00000000	0.00000000	0.00000000	3.21202778	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	4.62975 %	1000.00000000	3.60091666	0.00000000	0.00000000	0.00000000	3.60091666	0.00000000	1000.00000000
2E-F1	444,768,000.00	2.92975 %	1000.00000000	2.27869444	0.00000000	0.00000000	0.00000000	2.27869444	0.00000000	1000.00000000
2E-F2	444,768,000.00	3.32975 %	1000.00000000	2.58980556	0.00000000	0.00000000	0.00000000	2.58980556	0.00000000	1000.00000000
2E-F3	444,768,000.00	3.72975 %	1000.00000000	2.90091666	0.00000000	0.00000000	0.00000000	2.90091666	0.00000000	1000.00000000
2E-F4	444,768,000.00	4.12975 %	1000.00000000	3.21202778	0.00000000	0.00000000	0.00000000	3.21202778	0.00000000	1000.00000000
2E-F5	444,768,000.00	4.62975 %	1000.00000000	3.60091666	0.00000000	0.00000000	0.00000000	3.60091666	0.00000000	1000.00000000
2X-1	0.00	1.70000 %	1000.00000000	1.32222221	0.00000000	0.00000000	0.00000000	1.32222221	0.00000000	1000.00000000
2X-2	0.00	1.30000 %	1000.00000000	1.01111112	0.00000000	0.00000000	0.00000000	1.01111112	0.00000000	1000.00000000
2X-3	0.00	0.90000 %	1000.00000000	0.70000000	0.00000000	0.00000000	0.00000000	0.70000000	0.00000000	1000.00000000
2X-4	0.00	0.50000 %	1000.00000000	0.38888888	0.00000000	0.00000000	0.00000000	0.38888888	0.00000000	1000.00000000
2Y-1	0.00	1.70000 %	1000.00000000	1.32222221	0.00000000	0.00000000	0.00000000	1.32222221	0.00000000	1000.00000000
2Y-2	0.00	1.30000 %	1000.00000000	1.01111112	0.00000000	0.00000000	0.00000000	1.01111112	0.00000000	1000.00000000
2Y-3	0.00	0.90000 %	1000.00000000	0.70000000	0.00000000	0.00000000	0.00000000	0.70000000	0.00000000	1000.00000000
2Y-4	0.00	0.50000 %	1000.00000000	0.38888888	0.00000000	0.00000000	0.00000000	0.38888888	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	12,797,490.49
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	432,527.39
Gains & Subsequent Recoveries (Realized Losses)	73,551.28
Total Deposits	<u>13,303,569.16</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	13,284,402.50
Total Withdrawals (Pool Distribution Amount)	<u>13,303,569.16</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	230,597,197.89
Total Principal Reduction Cumulative	2,389,901,414.00
Scheduled Principal Current	38,103,325.13
Scheduled Principal Cumulative	602,188,512.88
Unscheduled Principal Current	192,567,424.04
Unscheduled Principal Cumulative	1,787,651,411.45
Senior Reduction Amount	220,265,133.43
Subordinate Reduction Amount	10,405,615.74
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	73,551.28
Modification Loss Amount	4,592.39
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	112113
Period Beginning Loan Count	105909
Period Reference Pool Removal Loan Count	752
Period Ending Loan Count	105157
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	24,110,782,478.93
Period PIF Loan Count Current	750
PIF Loan Count Cumulative	6901
Period PIF Loan UPB Current	183,665,208.62
PIF Loan UPB Cumulative	1,619,843,308.67
Period Partial Prepayment Amount	8,538,167.98
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	65
Repurchase Prior Credit Event UPB Curr	432,527.39
Repurchase Prior Credit Event UPB Cum	15,298,047.55
Credit Event Amount Current	271,342.62
Credit Event Amount Cumulative	1,953,137.98
Total Active Modified Loan Count	72
Total Active Modified Loan UPB	17,376,939.93
Libor Rate	2.429750%
Structural Reporting	
Senior Percentage	95.482220%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.517780%
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			
	Write-down Amount	Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0	0	4.500000%	4.520000%	4.520000%
2M-1	0	0	3.750000%	4.080000%	4.120000%
2M-1H	0	0	3.750000%	4.080000%	4.120000%
2M-2	0	0	1.100000%	1.200000%	1.210000%
2M-2H	0	0	1.100000%	1.200000%	1.210000%
2B-1	0	0	0.500000%	0.540000%	0.550000%
2B-1H	0	0	0.500000%	0.540000%	0.550000%
2B-2H	0	73,551.28	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	767	168,522,739.13	0.729386%	0.698952%
60 Days	163	36,541,388.38	0.155006%	0.151556%
90 Days	76	16,821,112.73	0.072273%	0.069766%
120 Days	54	12,154,590.18	0.051352%	0.050411%
150 Days	38	8,023,311.21	0.036136%	0.033277%
180+ Days	106	22,900,728.44	0.100802%	0.094981%
	1204	264,963,870.07	1.144955%	1.098943%

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.001%
3 Month Average	0.001%
12 Month Average	0.001%

SDA

Current Month	0.031%
3 Month Average	0.031%
12 Month Average	0.023%

CDR

Current Month	0.013%
3 Month Average	0.013%
12 Month Average	0.008%

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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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
52	12,887,342.45	4,592.39	0.036	12,887,342.45	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90257345	192,149.18	21.87	0.011	21.87	0.00
90217648	241,175.68	167.71	0.07	167.71	0.00
90285384	296,485.26	115.65	0.039	115.65	0.00
90274189	521,454.68	182.52	0.035	182.52	0.00
90273796	394,202.78	37.48	0.01	37.48	0.00
90273750	140,568.68	80.90	0.058	80.90	0.00
90270858	174,682.56	96.91	0.055	96.91	0.00
90268935	266,797.69	75.84	0.028	75.84	0.00
90268101	192,138.74	50.14	0.026	50.14	0.00
90266766	271,973.08	131.21	0.048	131.21	0.00
90264155	237,073.56	74.96	0.032	74.96	0.00
90290043	249,349.77	85.56	0.034	85.56	0.00
90261619	275,078.40	174.03	0.063	174.03	0.00
90292404	257,599.53	32.14	0.012	32.14	0.00
90256639	179,750.40	44.93	0.025	44.93	0.00
90256588	328,921.21	64.30	0.02	64.30	0.00
90246602	100,895.67	32.64	0.032	32.64	0.00
90234671	218,272.00	88.20	0.04	88.20	0.00
90234185	115,913.21	25.71	0.022	25.71	0.00
90233039	157,650.81	74.95	0.048	74.95	0.00
90229562	424,378.78	95.01	0.022	95.01	0.00
90228929	344,310.29	112.58	0.033	112.58	0.00
90226180	318,611.37	92.33	0.029	92.33	0.00
90221279	246,730.98	112.38	0.046	112.38	0.00
90220894	394,079.02	161.56	0.041	161.56	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90262186	343,134.20	226.99	0.066	226.99	0.00
90327424	249,982.99	42.12	0.017	42.12	0.00
90345446	171,557.01	47.44	0.028	47.44	0.00
90343482	396,100.36	95.35	0.024	95.35	0.00
90340620	133,380.86	37.06	0.028	37.06	0.00
90340553	78,659.72	32.05	0.041	32.05	0.00
90339222	256,256.55	30.05	0.012	30.05	0.00
90338070	420,600.03	116.15	0.028	116.15	0.00
90336430	278,266.33	131.34	0.047	131.34	0.00
90335339	169,674.98	29.10	0.017	29.10	0.00
90335262	422,277.85	173.10	0.041	173.10	0.00
90333220	322,379.14	114.72	0.036	114.72	0.00
90285447	221,737.08	217.52	0.098	217.52	0.00
90328654	156,147.33	21.92	0.014	21.92	0.00
90347418	388,425.06	89.86	0.023	89.86	0.00
90325321	416,246.20	193.05	0.046	193.05	0.00
90323130	115,312.35	43.73	0.038	43.73	0.00
90322690	202,861.51	50.04	0.025	50.04	0.00
90322616	122,280.61	39.01	0.032	39.01	0.00
90321913	125,357.50	49.31	0.039	49.31	0.00
90318359	217,782.22	86.13	0.04	86.13	0.00
90316014	206,365.31	126.39	0.061	126.39	0.00
90313722	194,503.41	123.69	0.064	123.69	0.00
90313287	245,314.50	80.21	0.033	80.21	0.00
90293981	209,130.26	57.46	0.027	57.46	0.00
90293601	156,946.05	80.31	0.051	80.31	0.00
90332734	126,419.71	26.78	0.021	26.78	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	271,342.62	13,117.41	4.834

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
5	741,424.07	(86,668.69)	42,345.34

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90246579	271,342.62	13,117.41	4.834

Realized Loss Detail

Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
90272857	120,309.48	93.00	1,014.30
90285007	330,630.27	2,953.96	15,423.90
90308562	59,299.20	(53,601.00)	11,384.89
90332242	112,435.16	(36,169.65)	12,605.47
90338662	118,749.96	55.00	1,916.78

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
10	1,953,137.98	61,489.68	3.148

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90246579	271,342.62	13,117.41	4.834
90272857	120,309.48	1,014.30	0.843
90285007	330,630.27	15,423.90	4.665
90286753	439,965.26	(2,364.74)	(0.537)
90291256	229,207.79	6,779.08	2.958
90308562	59,299.20	11,384.89	19.199
90332242	112,435.16	12,605.47	11.211
90338662	118,749.96	1,916.78	1.614
90346057	142,063.15	1,596.65	1.124
90245076	129,135.09	15.95	0.012

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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	6	152,846.15	(73,551.28)	(0.000 %)	0	0.00	0.00	0.000 %	6	152,846.15	(73,551.28)	(0.000 %)

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

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)
Summary	0090246579	276,000.00	4.375 %	AL	95.00	360	13,117.41	05/31/2019	13,117.41	13,117.41
Summary	0090272857	121,000.00	4.250 %	WI	97.00	360	1,750.75	02/28/2019	93.00	1,014.30
Summary	0090285007	337,000.00	4.125 %	MS	97.00	360	12,469.94	04/30/2019	2,953.96	15,423.90
Summary	0090308562	60,000.00	5.125 %	MO	97.00	360	64,985.89	04/30/2019	(53,601.00)	11,384.89
Summary	0090332242	114,000.00	3.750 %	MO	95.00	360	48,775.12	04/30/2019	(36,169.65)	12,605.47
Summary	0090338662	120,000.00	5.125 %	AZ	97.00	360	11,747.04	12/31/2018	55.00	1,916.78

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**

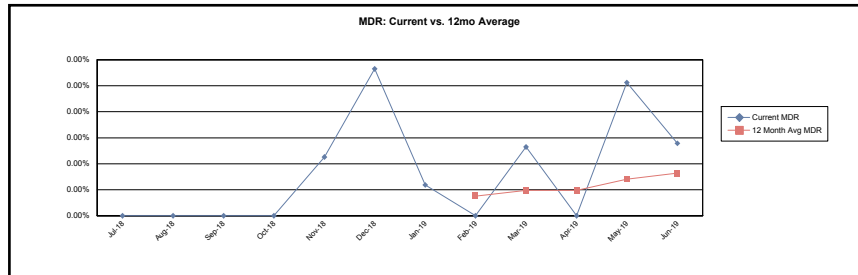
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

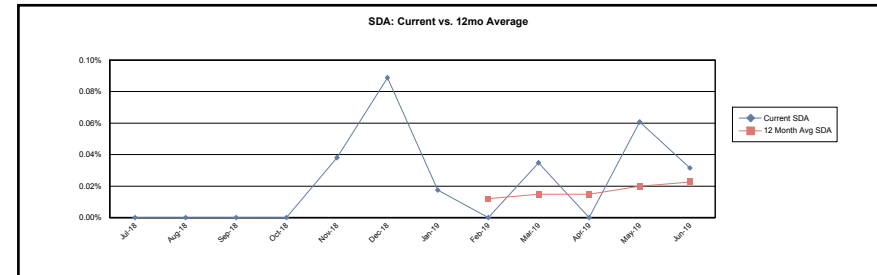
MDR

Current Month 0.001 %
3 Month Average 0.001 %
12 Month Average 0.001 %



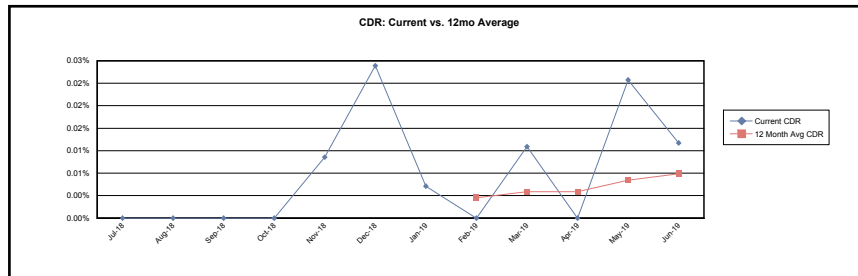
SDA

Current Month 0.031 %
3 Month Average 0.031 %
12 Month Average 0.023 %



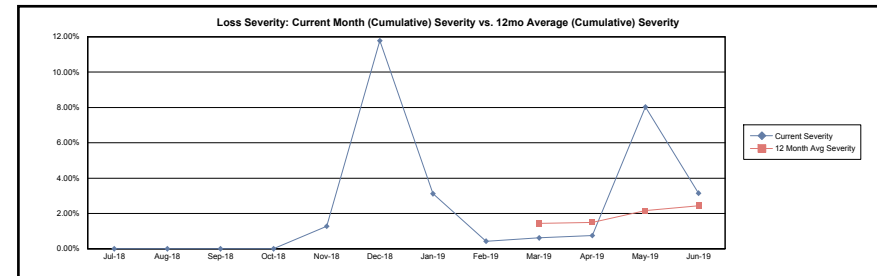
CDR

Current Month 0.013 %
3 Month Average 0.013 %
12 Month Average 0.008 %



Loss Severity

Current Month (Cumulative) 3.148 %
3 Month Average (Cumulative) 3.976 %
12 Month Average (Cumulative) 2.429 %



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

Current Month 0.792 %
3 Month Average 0.592 %
12 Month Average 0.463 %

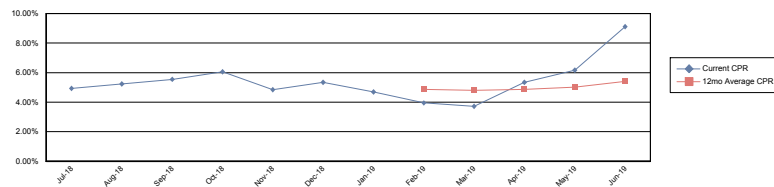
CPR

Current Month 9.101 %
3 Month Average 6.868 %
12 Month Average 5.408 %

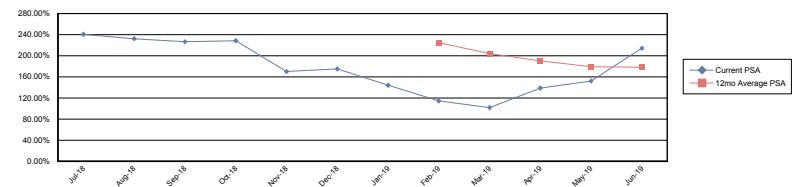
PSA

Current Month 214.104 %
3 Month Average 168.301 %
12 Month Average 178.094 %

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
0090249972	432,527.39	0.00	0.000%	432,527.39
Totals	432,527.39	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-Jun-2019

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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