

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C04**

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	30711XQ31	06/24/2019	0.00000 %	22,238,179,606.90	0.00	198,098,926.47	0.00	22,040,082,705.67	198,098,926.47	0.00
2M-1		06/24/2019	3.17975 %	132,502,019.46	327,695.90	8,920,956.80	0.00	123,581,062.66	9,248,652.70	0.00
2M-1H	30711XQ56	06/24/2019	0.00000 %	6,974,018.09	0.00	469,539.37	0.00	6,504,478.73	469,539.37	0.00
2M-2A		06/24/2019	4.97975 %	199,636,000.00	773,217.96	0.00	0.00	199,636,000.00	773,217.96	0.00
2M-2AH	30711XQ72	06/24/2019	0.00000 %	10,507,830.00	0.00	0.00	0.00	10,507,830.00	0.00	0.00
2M-2B		06/24/2019	4.97975 %	199,636,000.00	773,217.96	0.00	0.00	199,636,000.00	773,217.96	0.00
2M-2BH	30711XQ98	06/24/2019	0.00000 %	10,507,830.00	0.00	0.00	0.00	10,507,830.00	0.00	0.00
2M-2C		06/24/2019	4.97975 %	199,636,000.00	773,217.96	0.00	0.00	199,636,000.00	773,217.96	0.00
2M-2CH	30711XR63	06/24/2019	0.00000 %	10,507,830.00	0.00	0.00	0.00	10,507,830.00	0.00	0.00
2M-2		06/24/2019	4.97975 %	598,908,000.00	2,319,653.87	0.00	0.00	598,908,000.00	2,319,653.87	0.00
2M-2H	30711XR30	06/24/2019	0.00000 %	31,523,490.00	0.00	0.00	0.00	31,523,490.00	0.00	0.00
2B-1		06/24/2019	6.92975 %	152,663,000.00	822,823.89	0.00	0.00	152,663,000.00	822,823.89	0.00
2B-1H		06/24/2019	0.00000 %	8,035,223.00	0.00	0.00	0.00	8,035,223.00	0.00	0.00
2B-2H		06/24/2019	0.00000 %	123,552,108.23	0.00	0.00	2,025.24	123,550,082.99	0.00	63,934.01
2A-I1	30711XR89	06/24/2019	1.90000 %	0.00	295,017.64	0.00	0.00	0.00	295,017.64	0.00
2A-I2	30711XS21	06/24/2019	1.50000 %	0.00	232,908.67	0.00	0.00	0.00	232,908.67	0.00
2A-I3	30711XS47	06/24/2019	1.10000 %	0.00	170,799.69	0.00	0.00	0.00	170,799.69	0.00
2A-I4	30711XS62	06/24/2019	0.70000 %	0.00	108,690.71	0.00	0.00	0.00	108,690.71	0.00
2B-I1	30711XS88	06/24/2019	1.90000 %	0.00	295,017.64	0.00	0.00	0.00	295,017.64	0.00
2B-I2	30711XT20	06/24/2019	1.50000 %	0.00	232,908.67	0.00	0.00	0.00	232,908.67	0.00
2B-I3	30711XT46	06/24/2019	1.10000 %	0.00	170,799.69	0.00	0.00	0.00	170,799.69	0.00
2B-I4	30711XT61	06/24/2019	0.70000 %	0.00	108,690.71	0.00	0.00	0.00	108,690.71	0.00
2C-I1	30711XT87	06/24/2019	1.90000 %	0.00	295,017.64	0.00	0.00	0.00	295,017.64	0.00
2C-I2	30711XU28	06/24/2019	1.50000 %	0.00	232,908.67	0.00	0.00	0.00	232,908.67	0.00
2C-I3	30711XU44	06/24/2019	1.10000 %	0.00	170,799.69	0.00	0.00	0.00	170,799.69	0.00
2C-I4	30711XU69	06/24/2019	0.70000 %	0.00	108,690.71	0.00	0.00	0.00	108,690.71	0.00
2E-A1	30711XR71	06/24/2019	3.07975 %	199,636,000.00	478,200.31	0.00	0.00	199,636,000.00	478,200.31	0.00
2E-A2	30711XR97	06/24/2019	3.47975 %	199,636,000.00	540,309.29	0.00	0.00	199,636,000.00	540,309.29	0.00
2E-A3	30711XS39	06/24/2019	3.87975 %	199,636,000.00	602,418.27	0.00	0.00	199,636,000.00	602,418.27	0.00
2E-A4	30711XS54	06/24/2019	4.27975 %	199,636,000.00	664,527.24	0.00	0.00	199,636,000.00	664,527.24	0.00
2E-B1	30711XS70	06/24/2019	3.07975 %	199,636,000.00	478,200.31	0.00	0.00	199,636,000.00	478,200.31	0.00
2E-B2	30711XS96	06/24/2019	3.47975 %	199,636,000.00	540,309.29	0.00	0.00	199,636,000.00	540,309.29	0.00
2E-B3	30711XT38	06/24/2019	3.87975 %	199,636,000.00	602,418.27	0.00	0.00	199,636,000.00	602,418.27	0.00
2E-B4	30711XT53	06/24/2019	4.27975 %	199,636,000.00	664,527.24	0.00	0.00	199,636,000.00	664,527.24	0.00
2E-C1	30711XT79	06/24/2019	3.07975 %	199,636,000.00	478,200.31	0.00	0.00	199,636,000.00	478,200.31	0.00
2E-C2	30711XT95	06/24/2019	3.47975 %	199,636,000.00	540,309.29	0.00	0.00	199,636,000.00	540,309.29	0.00
2E-C3	30711XU36	06/24/2019	3.87975 %	199,636,000.00	602,418.27	0.00	0.00	199,636,000.00	602,418.27	0.00
2E-C4	30711XU51	06/24/2019	4.27975 %	199,636,000.00	664,527.24	0.00	0.00	199,636,000.00	664,527.24	0.00
2E-D1	30711XU77	06/24/2019	3.07975 %	399,272,000.00	956,400.62	0.00	0.00	399,272,000.00	956,400.62	0.00
2E-D2	30711XU85	06/24/2019	3.47975 %	399,272,000.00	1,080,618.58	0.00	0.00	399,272,000.00	1,080,618.58	0.00
2E-D3	30711XU93	06/24/2019	3.87975 %	399,272,000.00	1,204,836.53	0.00	0.00	399,272,000.00	1,204,836.53	0.00
2E-D4	30711XV27	06/24/2019	4.27975 %	399,272,000.00	1,329,054.49	0.00	0.00	399,272,000.00	1,329,054.49	0.00
2E-D5	30711XV35	06/24/2019	4.97975 %	399,272,000.00	1,546,435.91	0.00	0.00	399,272,000.00	1,546,435.91	0.00

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

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Series 2018-C04**

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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	30711XV43	06/24/2019	3.07975 %	399,272,000.00	956,400.62	0.00	0.00	399,272,000.00	956,400.62	0.00
2E-F2	30711XV50	06/24/2019	3.47975 %	399,272,000.00	1,080,618.58	0.00	0.00	399,272,000.00	1,080,618.58	0.00
2E-F3	30711XV68	06/24/2019	3.87975 %	399,272,000.00	1,204,836.53	0.00	0.00	399,272,000.00	1,204,836.53	0.00
2E-F4	30711XV76	06/24/2019	4.27975 %	399,272,000.00	1,329,054.49	0.00	0.00	399,272,000.00	1,329,054.49	0.00
2E-F5	30711XV84	06/24/2019	4.97975 %	399,272,000.00	1,546,435.91	0.00	0.00	399,272,000.00	1,546,435.91	0.00
2X-1	30711XV92	06/24/2019	1.90000 %	0.00	590,035.29	0.00	0.00	0.00	590,035.29	0.00
2X-2	30711XW26	06/24/2019	1.50000 %	0.00	465,817.33	0.00	0.00	0.00	465,817.33	0.00
2X-3	30711XW34	06/24/2019	1.10000 %	0.00	341,599.38	0.00	0.00	0.00	341,599.38	0.00
2X-4	30711XW42	06/24/2019	0.70000 %	0.00	217,381.42	0.00	0.00	0.00	217,381.42	0.00
2Y-1	30711XW59	06/24/2019	1.90000 %	0.00	590,035.29	0.00	0.00	0.00	590,035.29	0.00
2Y-2	30711XW67	06/24/2019	1.50000 %	0.00	465,817.33	0.00	0.00	0.00	465,817.33	0.00
2Y-3	30711XW75	06/24/2019	1.10000 %	0.00	341,599.38	0.00	0.00	0.00	341,599.38	0.00
2Y-4	30711XW83	06/24/2019	0.70000 %	0.00	217,381.42	0.00	0.00	0.00	217,381.42	0.00
Totals				30,311,120,955.68	30,532,802.10	207,489,422.64	2,025.24	30,103,631,533.05	238,022,224.74	63,934.01

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	23,610,277,363.00	22,238,179,606.90	34,418,188.60	163,680,737.87	0.00	0.00	198,098,926.47	22,040,082,705.67	0.93349529	198,098,926.47
2M-1	187,893,000.00	132,502,019.46	1,549,948.70	7,371,008.10	0.00	0.00	8,920,956.80	123,581,062.66	0.65772042	8,920,956.80
2M-1H	9,889,428.00	6,974,018.09	81,578.91	387,960.46	0.00	0.00	469,539.37	6,504,478.73	0.65772042	469,539.37
2M-2A	199,636,000.00	199,636,000.00	0.00	0.00	0.00	0.00	0.00	199,636,000.00	1.00000000	0.00
2M-2AH	10,507,830.00	10,507,830.00	0.00	0.00	0.00	0.00	0.00	10,507,830.00	1.00000000	0.00
2M-2B	199,636,000.00	199,636,000.00	0.00	0.00	0.00	0.00	0.00	199,636,000.00	1.00000000	0.00
2M-2BH	10,507,830.00	10,507,830.00	0.00	0.00	0.00	0.00	0.00	10,507,830.00	1.00000000	0.00
2M-2C	199,636,000.00	199,636,000.00	0.00	0.00	0.00	0.00	0.00	199,636,000.00	1.00000000	0.00
2M-2CH	10,507,830.00	10,507,830.00	0.00	0.00	0.00	0.00	0.00	10,507,830.00	1.00000000	0.00
2M-2	598,908,000.00	598,908,000.00	0.00	0.00	0.00	0.00	0.00	598,908,000.00	1.00000000	0.00
2M-2H	31,523,490.00	31,523,490.00	0.00	0.00	0.00	0.00	0.00	31,523,490.00	1.00000000	0.00
2B-1	152,663,000.00	152,663,000.00	0.00	0.00	0.00	0.00	0.00	152,663,000.00	1.00000000	0.00
2B-1H	8,035,223.00	8,035,223.00	0.00	0.00	0.00	0.00	0.00	8,035,223.00	1.00000000	0.00
2B-2H	123,614,017.00	123,552,108.23	0.00	0.00	0.00	2,025.24	2,025.24	123,550,082.99	0.99948279	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	199,636,000.00	199,636,000.00	0.00	0.00	0.00	0.00	0.00	199,636,000.00	1.00000000	0.00
2E-A2	199,636,000.00	199,636,000.00	0.00	0.00	0.00	0.00	0.00	199,636,000.00	1.00000000	0.00
2E-A3	199,636,000.00	199,636,000.00	0.00	0.00	0.00	0.00	0.00	199,636,000.00	1.00000000	0.00
2E-A4	199,636,000.00	199,636,000.00	0.00	0.00	0.00	0.00	0.00	199,636,000.00	1.00000000	0.00
2E-B1	199,636,000.00	199,636,000.00	0.00	0.00	0.00	0.00	0.00	199,636,000.00	1.00000000	0.00
2E-B2	199,636,000.00	199,636,000.00	0.00	0.00	0.00	0.00	0.00	199,636,000.00	1.00000000	0.00
2E-B3	199,636,000.00	199,636,000.00	0.00	0.00	0.00	0.00	0.00	199,636,000.00	1.00000000	0.00
2E-B4	199,636,000.00	199,636,000.00	0.00	0.00	0.00	0.00	0.00	199,636,000.00	1.00000000	0.00
2E-C1	199,636,000.00	199,636,000.00	0.00	0.00	0.00	0.00	0.00	199,636,000.00	1.00000000	0.00
2E-C2	199,636,000.00	199,636,000.00	0.00	0.00	0.00	0.00	0.00	199,636,000.00	1.00000000	0.00
2E-C3	199,636,000.00	199,636,000.00	0.00	0.00	0.00	0.00	0.00	199,636,000.00	1.00000000	0.00
2E-C4	199,636,000.00	199,636,000.00	0.00	0.00	0.00	0.00	0.00	199,636,000.00	1.00000000	0.00
2E-D1	399,272,000.00	399,272,000.00	0.00	0.00	0.00	0.00	0.00	399,272,000.00	1.00000000	0.00
2E-D2	399,272,000.00	399,272,000.00	0.00	0.00	0.00	0.00	0.00	399,272,000.00	1.00000000	0.00
2E-D3	399,272,000.00	399,272,000.00	0.00	0.00	0.00	0.00	0.00	399,272,000.00	1.00000000	0.00
2E-D4	399,272,000.00	399,272,000.00	0.00	0.00	0.00	0.00	0.00	399,272,000.00	1.00000000	0.00
2E-D5	399,272,000.00	399,272,000.00	0.00	0.00	0.00	0.00	0.00	399,272,000.00	1.00000000	0.00
2E-F1	399,272,000.00	399,272,000.00	0.00	0.00	0.00	0.00	0.00	399,272,000.00	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	399,272,000.00	399,272,000.00	0.00	0.00	0.00	0.00	0.00	399,272,000.00	1.00000000	0.00
2E-F3	399,272,000.00	399,272,000.00	0.00	0.00	0.00	0.00	0.00	399,272,000.00	1.00000000	0.00
2E-F4	399,272,000.00	399,272,000.00	0.00	0.00	0.00	0.00	0.00	399,272,000.00	1.00000000	0.00
2E-F5	399,272,000.00	399,272,000.00	0.00	0.00	0.00	0.00	0.00	399,272,000.00	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	31,741,587,011.00	30,311,120,955.68	36,049,716.21	171,439,706.43	0.00	2,025.24	207,491,447.88	30,103,631,533.05	0.94839718	207,489,422.64

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2A-H	23,610,277,363.00	941.88557233	1.45776299	6.93260546	0.00000000	0.00000000	8.39036846	933.49528965	0.93349529	8.39036846
2M-1	187,893,000.00	705.19933930	8.24910295	39.22981750	0.00000000	0.00000000	47.47892045	657.72041886	0.65772042	47.47892045
2M-1H	9,889,428.00	705.19933913	8.24910298	39.22981794	0.00000000	0.00000000	47.47892092	657.72041922	0.65772042	47.47892092
2M-2A	199,636,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2AH	10,507,830.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2B	199,636,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2BH	10,507,830.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	199,636,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2CH	10,507,830.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	598,908,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	31,523,490.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	152,663,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	8,035,223.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	123,614,017.00	999.49917678	0.00000000	0.00000000	0.00000000	0.01638358	0.01638358	999.48279320	0.99948279	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	199,636,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	199,636,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	199,636,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	199,636,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	199,636,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	199,636,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	199,636,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	199,636,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	199,636,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	199,636,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	199,636,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	199,636,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	399,272,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	399,272,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	399,272,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	399,272,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	399,272,000.00	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-C04**

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	399,272,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	399,272,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	399,272,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	399,272,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	399,272,000.00	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 %	22,238,179,606.90	0.00	0.00	0.00	0.00	0.00	0.00	22,040,082,705.67
2M-1	05/28/19 - 06/24/19	28	3.17975 %	132,502,019.46	327,695.90	0.00	0.00	0.00	327,695.90	0.00	123,581,062.66
2M-1H	N/A	N/A	0.00000 %	6,974,018.09	0.00	0.00	0.00	0.00	0.00	0.00	6,504,478.73
2M-2A	05/28/19 - 06/24/19	28	4.97975 %	199,636,000.00	773,217.96	0.00	0.00	0.00	773,217.96	0.00	199,636,000.00
2M-2AH	N/A	N/A	0.00000 %	10,507,830.00	0.00	0.00	0.00	0.00	0.00	0.00	10,507,830.00
2M-2B	05/28/19 - 06/24/19	28	4.97975 %	199,636,000.00	773,217.96	0.00	0.00	0.00	773,217.96	0.00	199,636,000.00
2M-2BH	N/A	N/A	0.00000 %	10,507,830.00	0.00	0.00	0.00	0.00	0.00	0.00	10,507,830.00
2M-2C	05/28/19 - 06/24/19	28	4.97975 %	199,636,000.00	773,217.96	0.00	0.00	0.00	773,217.96	0.00	199,636,000.00
2M-2CH	N/A	N/A	0.00000 %	10,507,830.00	0.00	0.00	0.00	0.00	0.00	0.00	10,507,830.00
2M-2	05/28/19 - 06/24/19	28	4.97975 %	598,908,000.00	2,319,653.87	0.00	0.00	0.00	2,319,653.87	0.00	598,908,000.00
2M-2H	N/A	N/A	0.00000 %	31,523,490.00	0.00	0.00	0.00	0.00	0.00	0.00	31,523,490.00
2B-1	05/28/19 - 06/24/19	28	6.92975 %	152,663,000.00	822,823.89	0.00	0.00	0.00	822,823.89	0.00	152,663,000.00
2B-1H	N/A	N/A	0.00000 %	8,035,223.00	0.00	0.00	0.00	0.00	0.00	0.00	8,035,223.00
2B-2H	N/A	N/A	0.00000 %	123,552,108.23	0.00	0.00	0.00	0.00	0.00	0.00	123,550,082.99
2A-I1	05/28/19 - 06/24/19	28	1.90000 %	199,636,000.00	295,017.64	0.00	0.00	0.00	295,017.64	0.00	199,636,000.00
2A-I2	05/28/19 - 06/24/19	28	1.50000 %	199,636,000.00	232,908.67	0.00	0.00	0.00	232,908.67	0.00	199,636,000.00
2A-I3	05/28/19 - 06/24/19	28	1.10000 %	199,636,000.00	170,799.69	0.00	0.00	0.00	170,799.69	0.00	199,636,000.00
2A-I4	05/28/19 - 06/24/19	28	0.70000 %	199,636,000.00	108,690.71	0.00	0.00	0.00	108,690.71	0.00	199,636,000.00
2B-I1	05/28/19 - 06/24/19	28	1.90000 %	199,636,000.00	295,017.64	0.00	0.00	0.00	295,017.64	0.00	199,636,000.00
2B-I2	05/28/19 - 06/24/19	28	1.50000 %	199,636,000.00	232,908.67	0.00	0.00	0.00	232,908.67	0.00	199,636,000.00
2B-I3	05/28/19 - 06/24/19	28	1.10000 %	199,636,000.00	170,799.69	0.00	0.00	0.00	170,799.69	0.00	199,636,000.00
2B-I4	05/28/19 - 06/24/19	28	0.70000 %	199,636,000.00	108,690.71	0.00	0.00	0.00	108,690.71	0.00	199,636,000.00
2C-I1	05/28/19 - 06/24/19	28	1.90000 %	199,636,000.00	295,017.64	0.00	0.00	0.00	295,017.64	0.00	199,636,000.00
2C-I2	05/28/19 - 06/24/19	28	1.50000 %	199,636,000.00	232,908.67	0.00	0.00	0.00	232,908.67	0.00	199,636,000.00
2C-I3	05/28/19 - 06/24/19	28	1.10000 %	199,636,000.00	170,799.69	0.00	0.00	0.00	170,799.69	0.00	199,636,000.00
2C-I4	05/28/19 - 06/24/19	28	0.70000 %	199,636,000.00	108,690.71	0.00	0.00	0.00	108,690.71	0.00	199,636,000.00
2E-A1	05/28/19 - 06/24/19	28	3.07975 %	199,636,000.00	478,200.31	0.00	0.00	0.00	478,200.31	0.00	199,636,000.00
2E-A2	05/28/19 - 06/24/19	28	3.47975 %	199,636,000.00	540,309.29	0.00	0.00	0.00	540,309.29	0.00	199,636,000.00
2E-A3	05/28/19 - 06/24/19	28	3.87975 %	199,636,000.00	602,418.27	0.00	0.00	0.00	602,418.27	0.00	199,636,000.00
2E-A4	05/28/19 - 06/24/19	28	4.27975 %	199,636,000.00	664,527.24	0.00	0.00	0.00	664,527.24	0.00	199,636,000.00
2E-B1	05/28/19 - 06/24/19	28	3.07975 %	199,636,000.00	478,200.31	0.00	0.00	0.00	478,200.31	0.00	199,636,000.00
2E-B2	05/28/19 - 06/24/19	28	3.47975 %	199,636,000.00	540,309.29	0.00	0.00	0.00	540,309.29	0.00	199,636,000.00
2E-B3	05/28/19 - 06/24/19	28	3.87975 %	199,636,000.00	602,418.27	0.00	0.00	0.00	602,418.27	0.00	199,636,000.00
2E-B4	05/28/19 - 06/24/19	28	4.27975 %	199,636,000.00	664,527.24	0.00	0.00	0.00	664,527.24	0.00	199,636,000.00
2E-C1	05/28/19 - 06/24/19	28	3.07975 %	199,636,000.00	478,200.31	0.00	0.00	0.00	478,200.31	0.00	199,636,000.00
2E-C2	05/28/19 - 06/24/19	28	3.47975 %	199,636,000.00	540,309.29	0.00	0.00	0.00	540,309.29	0.00	199,636,000.00
2E-C3	05/28/19 - 06/24/19	28	3.87975 %	199,636,000.00	602,418.27	0.00	0.00	0.00	602,418.27	0.00	199,636,000.00
2E-C4	05/28/19 - 06/24/19	28	4.27975 %	199,636,000.00	664,527.24	0.00	0.00	0.00	664,527.24	0.00	199,636,000.00
2E-D1	05/28/19 - 06/24/19	28	3.07975 %	399,272,000.00	956,400.62	0.00	0.00	0.00	956,400.62	0.00	399,272,000.00
2E-D2	05/28/19 - 06/24/19	28	3.47975 %	399,272,000.00	1,080,618.58	0.00	0.00	0.00	1,080,618.58	0.00	399,272,000.00
2E-D3	05/28/19 - 06/24/19	28	3.87975 %	399,272,000.00	1,204,836.53	0.00	0.00	0.00	1,204,836.53	0.00	399,272,000.00
2E-D4	05/28/19 - 06/24/19	28	4.27975 %	399,272,000.00	1,329,054.49	0.00	0.00	0.00	1,329,054.49	0.00	399,272,000.00

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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	4.97975 %	399,272,000.00	1,546,435.91	0.00	0.00	0.00	1,546,435.91	0.00	399,272,000.00
2E-F1	05/28/19 - 06/24/19	28	3.07975 %	399,272,000.00	956,400.62	0.00	0.00	0.00	956,400.62	0.00	399,272,000.00
2E-F2	05/28/19 - 06/24/19	28	3.47975 %	399,272,000.00	1,080,618.58	0.00	0.00	0.00	1,080,618.58	0.00	399,272,000.00
2E-F3	05/28/19 - 06/24/19	28	3.87975 %	399,272,000.00	1,204,836.53	0.00	0.00	0.00	1,204,836.53	0.00	399,272,000.00
2E-F4	05/28/19 - 06/24/19	28	4.27975 %	399,272,000.00	1,329,054.49	0.00	0.00	0.00	1,329,054.49	0.00	399,272,000.00
2E-F5	05/28/19 - 06/24/19	28	4.97975 %	399,272,000.00	1,546,435.91	0.00	0.00	0.00	1,546,435.91	0.00	399,272,000.00
2X-1	05/28/19 - 06/24/19	28	1.90000 %	399,272,000.00	590,035.29	0.00	0.00	0.00	590,035.29	0.00	399,272,000.00
2X-2	05/28/19 - 06/24/19	28	1.50000 %	399,272,000.00	465,817.33	0.00	0.00	0.00	465,817.33	0.00	399,272,000.00
2X-3	05/28/19 - 06/24/19	28	1.10000 %	399,272,000.00	341,599.38	0.00	0.00	0.00	341,599.38	0.00	399,272,000.00
2X-4	05/28/19 - 06/24/19	28	0.70000 %	399,272,000.00	217,381.42	0.00	0.00	0.00	217,381.42	0.00	399,272,000.00
2Y-1	05/28/19 - 06/24/19	28	1.90000 %	399,272,000.00	590,035.29	0.00	0.00	0.00	590,035.29	0.00	399,272,000.00
2Y-2	05/28/19 - 06/24/19	28	1.50000 %	399,272,000.00	465,817.33	0.00	0.00	0.00	465,817.33	0.00	399,272,000.00
2Y-3	05/28/19 - 06/24/19	28	1.10000 %	399,272,000.00	341,599.38	0.00	0.00	0.00	341,599.38	0.00	399,272,000.00
2Y-4	05/28/19 - 06/24/19	28	0.70000 %	399,272,000.00	217,381.42	0.00	0.00	0.00	217,381.42	0.00	399,272,000.00
Totals					30,532,802.10	0.00	0.00	0.00	30,532,802.10	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	23,610,277,363.00	0.00000 %	941.88557233	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	933.49528965
2M-1	187,893,000.00	3.17975 %	705.19933930	1.74405593	0.00000000	0.00000000	0.00000000	1.74405593	0.00000000	657.72041886
2M-1H	9,889,428.00	0.00000 %	705.19933913	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	657.72041922
2M-2A	199,636,000.00	4.97975 %	1000.00000000	3.87313891	0.00000000	0.00000000	0.00000000	3.87313891	0.00000000	1000.00000000
2M-2AH	10,507,830.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2B	199,636,000.00	4.97975 %	1000.00000000	3.87313891	0.00000000	0.00000000	0.00000000	3.87313891	0.00000000	1000.00000000
2M-2BH	10,507,830.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	199,636,000.00	4.97975 %	1000.00000000	3.87313891	0.00000000	0.00000000	0.00000000	3.87313891	0.00000000	1000.00000000
2M-2CH	10,507,830.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	598,908,000.00	4.97975 %	1000.00000000	3.87313890	0.00000000	0.00000000	0.00000000	3.87313890	0.00000000	1000.00000000
2M-2H	31,523,490.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-1	152,663,000.00	6.92975 %	1000.00000000	5.38980558	0.00000000	0.00000000	0.00000000	5.38980558	0.00000000	1000.00000000
2B-1H	8,035,223.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	123,614,017.00	0.00000 %	999.49917678	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.48279320
2A-I1	0.00	1.90000 %	1000.00000000	1.47777776	0.00000000	0.00000000	0.00000000	1.47777776	0.00000000	1000.00000000
2A-I2	0.00	1.50000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
2A-I3	0.00	1.10000 %	1000.00000000	0.85555556	0.00000000	0.00000000	0.00000000	0.85555556	0.00000000	1000.00000000
2A-I4	0.00	0.70000 %	1000.00000000	0.54444444	0.00000000	0.00000000	0.00000000	0.54444444	0.00000000	1000.00000000
2B-I1	0.00	1.90000 %	1000.00000000	1.47777776	0.00000000	0.00000000	0.00000000	1.47777776	0.00000000	1000.00000000
2B-I2	0.00	1.50000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
2B-I3	0.00	1.10000 %	1000.00000000	0.85555556	0.00000000	0.00000000	0.00000000	0.85555556	0.00000000	1000.00000000
2B-I4	0.00	0.70000 %	1000.00000000	0.54444444	0.00000000	0.00000000	0.00000000	0.54444444	0.00000000	1000.00000000
2C-I1	0.00	1.90000 %	1000.00000000	1.47777776	0.00000000	0.00000000	0.00000000	1.47777776	0.00000000	1000.00000000
2C-I2	0.00	1.50000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
2C-I3	0.00	1.10000 %	1000.00000000	0.85555556	0.00000000	0.00000000	0.00000000	0.85555556	0.00000000	1000.00000000
2C-I4	0.00	0.70000 %	1000.00000000	0.54444444	0.00000000	0.00000000	0.00000000	0.54444444	0.00000000	1000.00000000
2E-A1	199,636,000.00	3.07975 %	1000.00000000	2.39536111	0.00000000	0.00000000	0.00000000	2.39536111	0.00000000	1000.00000000
2E-A2	199,636,000.00	3.47975 %	1000.00000000	2.70647223	0.00000000	0.00000000	0.00000000	2.70647223	0.00000000	1000.00000000
2E-A3	199,636,000.00	3.87975 %	1000.00000000	3.01758335	0.00000000	0.00000000	0.00000000	3.01758335	0.00000000	1000.00000000
2E-A4	199,636,000.00	4.27975 %	1000.00000000	3.32869442	0.00000000	0.00000000	0.00000000	3.32869442	0.00000000	1000.00000000
2E-B1	199,636,000.00	3.07975 %	1000.00000000	2.39536111	0.00000000	0.00000000	0.00000000	2.39536111	0.00000000	1000.00000000
2E-B2	199,636,000.00	3.47975 %	1000.00000000	2.70647223	0.00000000	0.00000000	0.00000000	2.70647223	0.00000000	1000.00000000
2E-B3	199,636,000.00	3.87975 %	1000.00000000	3.01758335	0.00000000	0.00000000	0.00000000	3.01758335	0.00000000	1000.00000000
2E-B4	199,636,000.00	4.27975 %	1000.00000000	3.32869442	0.00000000	0.00000000	0.00000000	3.32869442	0.00000000	1000.00000000
2E-C1	199,636,000.00	3.07975 %	1000.00000000	2.39536111	0.00000000	0.00000000	0.00000000	2.39536111	0.00000000	1000.00000000
2E-C2	199,636,000.00	3.47975 %	1000.00000000	2.70647223	0.00000000	0.00000000	0.00000000	2.70647223	0.00000000	1000.00000000
2E-C3	199,636,000.00	3.87975 %	1000.00000000	3.01758335	0.00000000	0.00000000	0.00000000	3.01758335	0.00000000	1000.00000000
2E-C4	199,636,000.00	4.27975 %	1000.00000000	3.32869442	0.00000000	0.00000000	0.00000000	3.32869442	0.00000000	1000.00000000
2E-D1	399,272,000.00	3.07975 %	1000.00000000	2.39536111	0.00000000	0.00000000	0.00000000	2.39536111	0.00000000	1000.00000000
2E-D2	399,272,000.00	3.47975 %	1000.00000000	2.70647223	0.00000000	0.00000000	0.00000000	2.70647223	0.00000000	1000.00000000
2E-D3	399,272,000.00	3.87975 %	1000.00000000	3.01758333	0.00000000	0.00000000	0.00000000	3.01758333	0.00000000	1000.00000000
2E-D4	399,272,000.00	4.27975 %	1000.00000000	3.32869445	0.00000000	0.00000000	0.00000000	3.32869445	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	399,272,000.00	4.97975 %	1000.00000000	3.87313889	0.00000000	0.00000000	0.00000000	3.87313889	0.00000000	1000.00000000
2E-F1	399,272,000.00	3.07975 %	1000.00000000	2.39536111	0.00000000	0.00000000	0.00000000	2.39536111	0.00000000	1000.00000000
2E-F2	399,272,000.00	3.47975 %	1000.00000000	2.70647223	0.00000000	0.00000000	0.00000000	2.70647223	0.00000000	1000.00000000
2E-F3	399,272,000.00	3.87975 %	1000.00000000	3.01758333	0.00000000	0.00000000	0.00000000	3.01758333	0.00000000	1000.00000000
2E-F4	399,272,000.00	4.27975 %	1000.00000000	3.32869445	0.00000000	0.00000000	0.00000000	3.32869445	0.00000000	1000.00000000
2E-F5	399,272,000.00	4.97975 %	1000.00000000	3.87313889	0.00000000	0.00000000	0.00000000	3.87313889	0.00000000	1000.00000000
2X-1	0.00	1.90000 %	1000.00000000	1.47777778	0.00000000	0.00000000	0.00000000	1.47777778	0.00000000	1000.00000000
2X-2	0.00	1.50000 %	1000.00000000	1.16666666	0.00000000	0.00000000	0.00000000	1.16666666	0.00000000	1000.00000000
2X-3	0.00	1.10000 %	1000.00000000	0.85555556	0.00000000	0.00000000	0.00000000	0.85555556	0.00000000	1000.00000000
2X-4	0.00	0.70000 %	1000.00000000	0.54444444	0.00000000	0.00000000	0.00000000	0.54444444	0.00000000	1000.00000000
2Y-1	0.00	1.90000 %	1000.00000000	1.47777778	0.00000000	0.00000000	0.00000000	1.47777778	0.00000000	1000.00000000
2Y-2	0.00	1.50000 %	1000.00000000	1.16666666	0.00000000	0.00000000	0.00000000	1.16666666	0.00000000	1000.00000000
2Y-3	0.00	1.10000 %	1000.00000000	0.85555556	0.00000000	0.00000000	0.00000000	0.85555556	0.00000000	1000.00000000
2Y-4	0.00	0.70000 %	1000.00000000	0.54444444	0.00000000	0.00000000	0.00000000	0.54444444	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	12,262,563.87
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	149,758.49
Gains & Subsequent Recoveries (Realized Losses)	(2,025.24)
Total Deposits	<u>12,410,297.12</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	12,391,130.46
Total Withdrawals (Pool Distribution Amount)	<u>12,410,297.12</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	207,489,422.64
Total Principal Reduction Cumulative	1,637,955,477.95
Scheduled Principal Current	36,049,716.21
Scheduled Principal Cumulative	426,295,841.86
Unscheduled Principal Current	171,437,681.19
Unscheduled Principal Cumulative	1,211,595,702.08
Senior Reduction Amount	198,096,901.23
Subordinate Reduction Amount	9,390,496.17
Calculated Tranche Write-down Amount	2,025.24
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	1,752.30
Recovery Principal on Previously Liquidated Loan Current	2,025.24
Recovery Principal on Previously Liquidated Loan Cumulative	2,025.24
Informational Reporting	
At Issuance Loan Count	103753
Period Beginning Loan Count	99834
Period Reference Pool Removal Loan Count	651
Period Ending Loan Count	99183
UPB at Origination	25,013,173,000.00
UPB at Issuance	24,722,803,521.87
UPB Actual Current	23,084,848,043.92
Period PIF Loan Count Current	650
PIF Loan Count Cumulative	4510
Period PIF Loan UPB Current	163,874,260.01
PIF Loan UPB Cumulative	1,080,994,749.07
Period Partial Prepayment Amount	7,803,612.19
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	58
Repurchase Prior Credit Event UPB Curr	149,758.49
Repurchase Prior Credit Event UPB Cum	12,995,965.41
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	540,422.05
Total Active Modified Loan Count	32
Total Active Modified Loan UPB	7,723,961.01
Libor Rate	2.429750%
Structural Reporting	
Senior Percentage	95.474229%

Connecticut Avenue Securities
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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.525771%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Reference Tranche Performance					
Tranche		Credit Support			
Class	Calculated	Calculated			
	Write-down Amount	Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0	0	4.500000%	4.530000%	4.530000%
2M-1	0	0	3.700000%	3.930000%	3.960000%
2M-1H	0	0	3.700000%	3.930000%	3.960000%
2M-2A	0	0	1.150000%	3.020000%	3.050000%
2M-2AH	0	0	1.150000%	3.020000%	3.050000%
2M-2B	0	0	1.150000%	2.120000%	2.140000%
2M-2BH	0	0	1.150000%	2.120000%	2.140000%
2M-2C	0	0	1.150000%	1.220000%	1.230000%
2M-2CH	0	0	1.150000%	1.220000%	1.230000%
2B-1	0	0	0.500000%	0.530000%	0.540000%
2B-1H	0	0	0.500000%	0.530000%	0.540000%
2B-2H	2,025.24	0	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	730	159,602,884.61	0.736013%	0.691375%
60 Days	151	31,998,299.65	0.152244%	0.138612%
90 Days	69	15,063,773.22	0.069568%	0.065254%
120 Days	48	11,166,946.13	0.048395%	0.048373%
150 Days	47	11,843,595.04	0.047387%	0.051305%
180+ Days	87	21,853,128.53	0.087717%	0.094664%
	1132	251,528,627.18	1.141325%	1.089583%

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.000%
3 Month Average	0.001%
12 Month Average	0.000%

SDA

Current Month	0.000%
3 Month Average	0.029%
12 Month Average	0.007%

CDR

Current Month	0.000%
3 Month Average	0.009%
12 Month Average	0.002%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
22	5,011,370.14	1,752.30	0.035	5,011,370.14	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90586447	323,704.12	82.53	0.025	82.53	0.00
90521393	262,043.06	111.22	0.042	111.22	0.00
90528448	386,664.27	176.20	0.046	176.20	0.00
90529242	370,136.87	158.74	0.043	158.74	0.00
90547705	254,793.53	99.08	0.039	99.08	0.00
90551248	424,217.42	42.92	0.01	42.92	0.00
90556510	127,426.98	37.36	0.029	37.36	0.00
90563455	122,999.45	32.35	0.026	32.35	0.00
90571250	241,688.01	81.03	0.034	81.03	0.00
90520103	190,436.43	58.80	0.031	58.80	0.00
90584433	154,914.34	38.49	0.025	38.49	0.00
90616446	248,921.50	79.39	0.032	79.39	0.00
90590822	201,450.22	38.26	0.019	38.26	0.00
90592207	308,893.19	90.38	0.029	90.38	0.00
90596333	132,339.13	42.51	0.032	42.51	0.00
90597586	183,656.31	146.94	0.08	146.94	0.00
90600219	81,344.95	36.94	0.045	36.94	0.00
90603408	428,496.13	147.64	0.034	147.64	0.00
90603603	100,698.59	42.15	0.042	42.15	0.00
90607286	177,779.95	115.05	0.065	115.05	0.00
90607449	176,993.78	57.24	0.032	57.24	0.00
90575057	111,771.91	37.08	0.033	37.08	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
	No Losses This Period		

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
1	255,307.53	2,025.24	59,374.90

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
90555088	255,307.53	2,025.24	59,374.90

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	540,422.05	63,934.01	11.830

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90555088	255,307.53	59,374.90	23.256
90574798	285,114.52	4,559.11	1.599

**Connecticut Avenue Securities
Credit-Linked Notes
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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	1	57,349.66	2,025.24	0.000 %	0	0.00	0.00	0.000 %	1	57,349.66	2,025.24	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	0090555088	258,000.00	3.990 %	WV	90.00	300	57,349.66	04/30/2019	2,025.24	59,374.90

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
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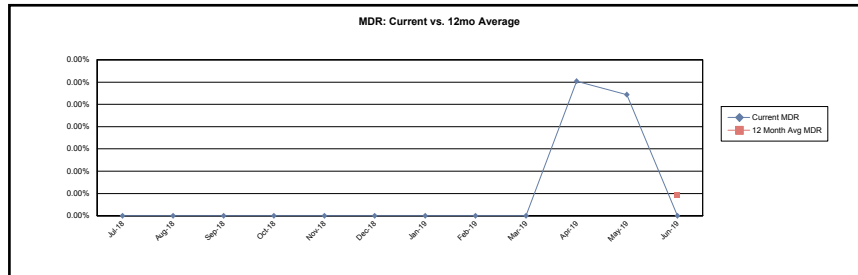
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Realized Loss Report - Collateral

Summary

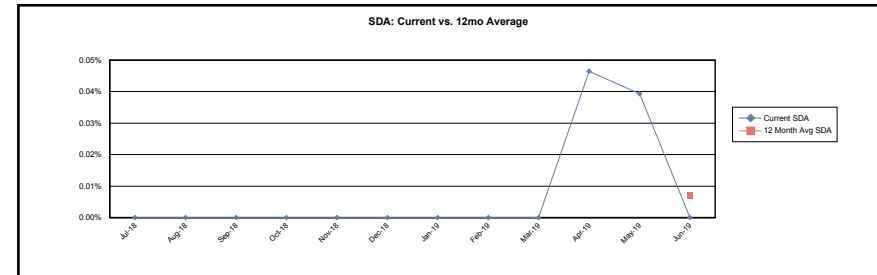
MDR

Current Month	0.000 %
3 Month Average	0.001 %
12 Month Average	0.000 %



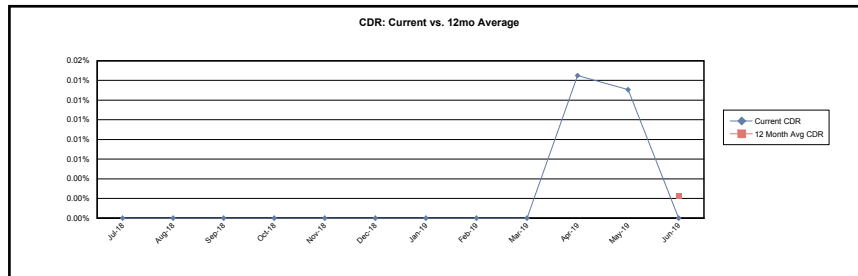
SDA

Current Month	0.000 %
3 Month Average	0.029 %
12 Month Average	0.007 %



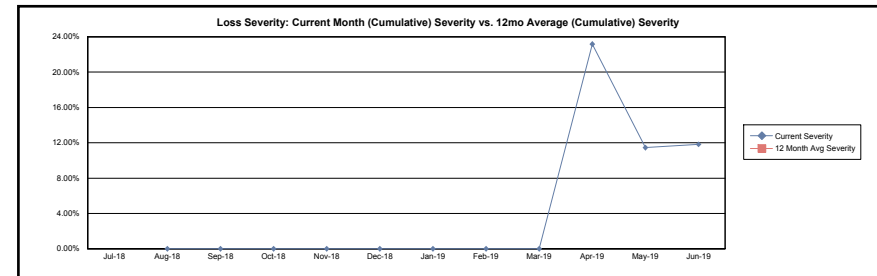
CDR

Current Month	0.000 %
3 Month Average	0.009 %
12 Month Average	0.002 %



Loss Severity

Current Month (Cumulative)	11.830 %
3 Month Average (Cumulative)	15.488 %
12 Month Average (Cumulative)	N/A



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 0.737 %
3 Month Average 0.575 %
12 Month Average 0.422 %

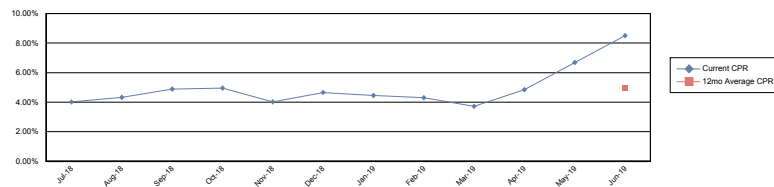
CPR

Current Month 8.496 %
3 Month Average 6.673 %
12 Month Average 4.943 %

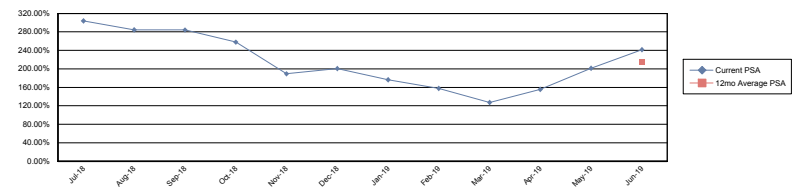
PSA

Current Month 241.411 %
3 Month Average 199.303 %
12 Month Average 214.970 %

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

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

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**Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C04**

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

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
0090582745	149,758.49	0.00	0.000%	149,758.49
Totals	149,758.49	0.00		

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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Interest Rate Stratification

Current Interest Rate Range (%)		Summary		
		Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
< 3.000		0	0.00	0.000
3.000	3.249	21	3,693,442.36	0.016
3.250	3.499	151	33,012,657.20	0.143
3.500	3.749	1,222	326,040,177.11	1.412
3.750	3.999	23,701	5,880,126,396.97	25.472
4.000	4.249	27,860	6,498,796,162.73	28.152
4.250	4.499	25,367	5,857,647,090.16	25.374
4.500	4.749	9,879	2,185,322,401.80	9.466
4.750	4.999	6,451	1,418,163,057.62	6.143
5.000	5.249	1,855	373,740,688.82	1.619
5.250	5.499	2,023	386,166,817.69	1.673
5.500	5.749	556	104,777,653.81	0.454
5.750	5.999	63	11,886,953.21	0.051
6.000	6.249	34	5,474,544.44	0.024
>= 6.250		0	0.00	0.000
Total		99,183	23,084,848,043.92	100.000

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Supplemental Reporting

Closing Date

July 3, 2018

Accrual Period

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

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), the offices of 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.