

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

08-Nov-2019 07:11:49 AM

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

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2A-H	30711XC28	11/22/2019	0.00000 %	21,673,721,979.83	0.00	499,956,092.50	0.00	21,173,765,887.34	499,956,092.50	0.00
2M-1		11/22/2019	2.47275 %	30,332,651.49	64,587.69	22,471,375.62	0.00	7,861,275.87	22,535,963.31	0.00
2M-1H	30711XC51	11/22/2019	0.00000 %	1,596,518.34	0.00	1,182,750.65	0.00	413,767.69	1,182,750.65	0.00
2M-2A		11/22/2019	4.02275 %	222,384,000.00	770,345.90	0.00	0.00	222,384,000.00	770,345.90	0.00
2M-AH	30711XC69	11/22/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2B		11/22/2019	4.02275 %	222,384,000.00	770,345.90	0.00	0.00	222,384,000.00	770,345.90	0.00
2M-BH	30711XC77	11/22/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C		11/22/2019	4.02275 %	222,384,000.00	770,345.90	0.00	0.00	222,384,000.00	770,345.90	0.00
2M-CH	30711XC36	11/22/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2		11/22/2019	4.02275 %	667,152,000.00	2,311,037.69	0.00	0.00	667,152,000.00	2,311,037.69	0.00
2M-2H	30711XC44	11/22/2019	0.00000 %	35,116,122.00	0.00	0.00	0.00	35,116,122.00	0.00	0.00
2B-1		11/22/2019	5.82275 %	151,053,000.00	757,384.99	0.00	0.00	151,053,000.00	757,384.99	0.00
2B-1H		11/22/2019	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		11/22/2019	0.00000 %	132,426,711.60	0.00	0.00	(16,821.04)	132,443,532.64	0.00	59,888.36
2A-I1	30711XC93	11/22/2019	1.70000 %	0.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00
2A-I2	30711XD35	11/22/2019	1.30000 %	0.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00
2A-I3	30711XD50	11/22/2019	0.90000 %	0.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00
2A-I4	30711XD76	11/22/2019	0.50000 %	0.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00
2B-I1	30711XD92	11/22/2019	1.70000 %	0.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00
2B-I2	30711XE34	11/22/2019	1.30000 %	0.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00
2B-I3	30711XE59	11/22/2019	0.90000 %	0.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00
2B-I4	30711XH98	11/22/2019	0.50000 %	0.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00
2C-I1	30711XE83	11/22/2019	1.70000 %	0.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00
2C-I2	30711XF25	11/22/2019	1.30000 %	0.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00
2C-I3	30711XF41	11/22/2019	0.90000 %	0.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00
2C-I4	30711XF66	11/22/2019	0.50000 %	0.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00
2E-A1	30711XC85	11/22/2019	2.32275 %	222,384,000.00	444,800.43	0.00	0.00	222,384,000.00	444,800.43	0.00
2E-A2	30711XD27	11/22/2019	2.72275 %	222,384,000.00	521,399.36	0.00	0.00	222,384,000.00	521,399.36	0.00
2E-A3	30711XD43	11/22/2019	3.12275 %	222,384,000.00	597,998.30	0.00	0.00	222,384,000.00	597,998.30	0.00
2E-A4	30711XD68	11/22/2019	3.52275 %	222,384,000.00	674,597.23	0.00	0.00	222,384,000.00	674,597.23	0.00
2E-B1	30711XD84	11/22/2019	2.32275 %	222,384,000.00	444,800.43	0.00	0.00	222,384,000.00	444,800.43	0.00
2E-B2	30711XE26	11/22/2019	2.72275 %	222,384,000.00	521,399.36	0.00	0.00	222,384,000.00	521,399.36	0.00
2E-B3	30711XE42	11/22/2019	3.12275 %	222,384,000.00	597,998.30	0.00	0.00	222,384,000.00	597,998.30	0.00
2E-B4	30711XE67	11/22/2019	3.52275 %	222,384,000.00	674,597.23	0.00	0.00	222,384,000.00	674,597.23	0.00
2E-C1	30711XE75	11/22/2019	2.32275 %	222,384,000.00	444,800.43	0.00	0.00	222,384,000.00	444,800.43	0.00
2E-C2	30711XE91	11/22/2019	2.72275 %	222,384,000.00	521,399.36	0.00	0.00	222,384,000.00	521,399.36	0.00
2E-C3	30711XF33	11/22/2019	3.12275 %	222,384,000.00	597,998.30	0.00	0.00	222,384,000.00	597,998.30	0.00
2E-C4	30711XF58	11/22/2019	3.52275 %	222,384,000.00	674,597.23	0.00	0.00	222,384,000.00	674,597.23	0.00
2E-D1	30711XF74	11/22/2019	2.32275 %	444,768,000.00	889,600.86	0.00	0.00	444,768,000.00	889,600.86	0.00
2E-D2	30711XF82	11/22/2019	2.72275 %	444,768,000.00	1,042,798.73	0.00	0.00	444,768,000.00	1,042,798.73	0.00
2E-D3	30711XF90	11/22/2019	3.12275 %	444,768,000.00	1,195,996.60	0.00	0.00	444,768,000.00	1,195,996.60	0.00
2E-D4	30711XG24	11/22/2019	3.52275 %	444,768,000.00	1,349,194.46	0.00	0.00	444,768,000.00	1,349,194.46	0.00
2E-D5	30711XG32	11/22/2019	4.02275 %	444,768,000.00	1,540,691.80	0.00	0.00	444,768,000.00	1,540,691.80	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Nov-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	11/22/2019	2.32275 %	444,768,000.00	889,600.86	0.00	0.00	444,768,000.00	889,600.86	0.00
2E-F2	30711XG57	11/22/2019	2.72275 %	444,768,000.00	1,042,798.73	0.00	0.00	444,768,000.00	1,042,798.73	0.00
2E-F3	30711XG65	11/22/2019	3.12275 %	444,768,000.00	1,195,996.60	0.00	0.00	444,768,000.00	1,195,996.60	0.00
2E-F4	30711XG73	11/22/2019	3.52275 %	444,768,000.00	1,349,194.46	0.00	0.00	444,768,000.00	1,349,194.46	0.00
2E-F5	30711XG81	11/22/2019	4.02275 %	444,768,000.00	1,540,691.80	0.00	0.00	444,768,000.00	1,540,691.80	0.00
2X-1	30711XG99	11/22/2019	1.70000 %	0.00	651,090.93	0.00	0.00	0.00	651,090.93	0.00
2X-2	30711XH23	11/22/2019	1.30000 %	0.00	497,893.07	0.00	0.00	0.00	497,893.07	0.00
2X-3	30711XH31	11/22/2019	0.90000 %	0.00	344,695.20	0.00	0.00	0.00	344,695.20	0.00
2X-4	30711XH49	11/22/2019	0.50000 %	0.00	191,497.33	0.00	0.00	0.00	191,497.33	0.00
2Y-1	30711XH56	11/22/2019	1.70000 %	0.00	651,090.93	0.00	0.00	0.00	651,090.93	0.00
2Y-2	30711XH64	11/22/2019	1.30000 %	0.00	497,893.07	0.00	0.00	0.00	497,893.07	0.00
2Y-3	30711XH72	11/22/2019	0.90000 %	0.00	344,695.20	0.00	0.00	0.00	344,695.20	0.00
2Y-4	30711XH80	11/22/2019	0.50000 %	0.00	191,497.33	0.00	0.00	0.00	191,497.33	0.00
Totals				30,517,906,208.26	30,095,116.80	523,610,218.77	(16,821.04)	29,994,312,810.54	553,705,335.57	59,888.36

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

All Record Dates are based upon the governing documents and logic set forth as of closing.

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Series 2018-C02**

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www.ctslink.com
Telephone: 1-866-846-4526

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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	21,673,721,979.83	33,792,820.95	466,163,271.56	0.00	0.00	499,956,092.50	21,173,765,887.34	0.83663813	499,956,092.50
2M-1	188,817,000.00	30,332,651.49	1,519,160.33	20,952,215.29	0.00	0.00	22,471,375.62	7,861,275.87	0.04163436	22,471,375.62
2M-1H	9,938,129.00	1,596,518.34	79,958.96	1,102,791.69	0.00	0.00	1,182,750.65	413,767.69	0.04163436	1,182,750.65
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	132,426,711.60	0.00	0.00	0.00	(16,821.04)	(16,821.04)	132,443,532.64	0.99954802	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	30,517,906,208.26	35,391,940.24	488,218,278.54	0.00	(16,821.04)	523,593,397.73	29,994,312,810.54	0.87397952	523,610,218.77

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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	856.39287386	1.33525433	18.41948993	0.00000000	0.00000000	19.75474426	836.63812960	0.83663813	19.75474426
2M-1	188,817,000.00	160.64576542	8.04567560	110.96572496	0.00000000	0.00000000	119.01140056	41.63436486	0.04163436	119.01140056
2M-1H	9,938,129.00	160.64576542	8.04567540	110.96572504	0.00000000	0.00000000	119.01140044	41.63436498	0.04163436	119.01140044
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	999.42107608	0.00000000	0.00000000	0.00000000	(0.12694797)	(0.12694797)	999.54802405	0.99954802	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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Wells Fargo Bank, N.A.
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8480 Stagecoach Circle
Frederick, MD 21701-4747
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	N/A	N/A	0.00000 %	21,673,721,979.83	0.00	0.00	0.00	0.00	0.00	0.00	21,173,765,887.34
2M-1	10/25/19 - 11/24/19	31	2.47275 %	30,332,651.49	64,587.69	0.00	0.00	0.00	64,587.69	0.00	7,861,275.87
2M-1H	N/A	N/A	0.00000 %	1,596,518.34	0.00	0.00	0.00	0.00	0.00	0.00	413,767.69
2M-2A	10/25/19 - 11/24/19	31	4.02275 %	222,384,000.00	770,345.90	0.00	0.00	0.00	770,345.90	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	10/25/19 - 11/24/19	31	4.02275 %	222,384,000.00	770,345.90	0.00	0.00	0.00	770,345.90	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	10/25/19 - 11/24/19	31	4.02275 %	222,384,000.00	770,345.90	0.00	0.00	0.00	770,345.90	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	10/25/19 - 11/24/19	31	4.02275 %	667,152,000.00	2,311,037.69	0.00	0.00	0.00	2,311,037.69	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	10/25/19 - 11/24/19	31	5.82275 %	151,053,000.00	757,384.99	0.00	0.00	0.00	757,384.99	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 %	132,426,711.60	0.00	0.00	0.00	0.00	0.00	0.00	132,443,532.64
2A-I1	10/25/19 - 11/24/19	31	1.70000 %	222,384,000.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00	222,384,000.00
2A-I2	10/25/19 - 11/24/19	31	1.30000 %	222,384,000.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00	222,384,000.00
2A-I3	10/25/19 - 11/24/19	31	0.90000 %	222,384,000.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00	222,384,000.00
2A-I4	10/25/19 - 11/24/19	31	0.50000 %	222,384,000.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00	222,384,000.00
2B-I1	10/25/19 - 11/24/19	31	1.70000 %	222,384,000.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00	222,384,000.00
2B-I2	10/25/19 - 11/24/19	31	1.30000 %	222,384,000.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00	222,384,000.00
2B-I3	10/25/19 - 11/24/19	31	0.90000 %	222,384,000.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00	222,384,000.00
2B-I4	10/25/19 - 11/24/19	31	0.50000 %	222,384,000.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00	222,384,000.00
2C-I1	10/25/19 - 11/24/19	31	1.70000 %	222,384,000.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00	222,384,000.00
2C-I2	10/25/19 - 11/24/19	31	1.30000 %	222,384,000.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00	222,384,000.00
2C-I3	10/25/19 - 11/24/19	31	0.90000 %	222,384,000.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00	222,384,000.00
2C-I4	10/25/19 - 11/24/19	31	0.50000 %	222,384,000.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00	222,384,000.00
2E-A1	10/25/19 - 11/24/19	31	2.32275 %	222,384,000.00	444,800.43	0.00	0.00	0.00	444,800.43	0.00	222,384,000.00
2E-A2	10/25/19 - 11/24/19	31	2.72275 %	222,384,000.00	521,399.36	0.00	0.00	0.00	521,399.36	0.00	222,384,000.00
2E-A3	10/25/19 - 11/24/19	31	3.12275 %	222,384,000.00	597,998.30	0.00	0.00	0.00	597,998.30	0.00	222,384,000.00
2E-A4	10/25/19 - 11/24/19	31	3.52275 %	222,384,000.00	674,597.23	0.00	0.00	0.00	674,597.23	0.00	222,384,000.00
2E-B1	10/25/19 - 11/24/19	31	2.32275 %	222,384,000.00	444,800.43	0.00	0.00	0.00	444,800.43	0.00	222,384,000.00
2E-B2	10/25/19 - 11/24/19	31	2.72275 %	222,384,000.00	521,399.36	0.00	0.00	0.00	521,399.36	0.00	222,384,000.00
2E-B3	10/25/19 - 11/24/19	31	3.12275 %	222,384,000.00	597,998.30	0.00	0.00	0.00	597,998.30	0.00	222,384,000.00
2E-B4	10/25/19 - 11/24/19	31	3.52275 %	222,384,000.00	674,597.23	0.00	0.00	0.00	674,597.23	0.00	222,384,000.00
2E-C1	10/25/19 - 11/24/19	31	2.32275 %	222,384,000.00	444,800.43	0.00	0.00	0.00	444,800.43	0.00	222,384,000.00
2E-C2	10/25/19 - 11/24/19	31	2.72275 %	222,384,000.00	521,399.36	0.00	0.00	0.00	521,399.36	0.00	222,384,000.00
2E-C3	10/25/19 - 11/24/19	31	3.12275 %	222,384,000.00	597,998.30	0.00	0.00	0.00	597,998.30	0.00	222,384,000.00
2E-C4	10/25/19 - 11/24/19	31	3.52275 %	222,384,000.00	674,597.23	0.00	0.00	0.00	674,597.23	0.00	222,384,000.00
2E-D1	10/25/19 - 11/24/19	31	2.32275 %	444,768,000.00	889,600.86	0.00	0.00	0.00	889,600.86	0.00	444,768,000.00
2E-D2	10/25/19 - 11/24/19	31	2.72275 %	444,768,000.00	1,042,798.73	0.00	0.00	0.00	1,042,798.73	0.00	444,768,000.00
2E-D3	10/25/19 - 11/24/19	31	3.12275 %	444,768,000.00	1,195,996.60	0.00	0.00	0.00	1,195,996.60	0.00	444,768,000.00
2E-D4	10/25/19 - 11/24/19	31	3.52275 %	444,768,000.00	1,349,194.46	0.00	0.00	0.00	1,349,194.46	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	10/25/19 - 11/24/19	31	4.02275 %	444,768,000.00	1,540,691.80	0.00	0.00	0.00	1,540,691.80	0.00	444,768,000.00
2E-F1	10/25/19 - 11/24/19	31	2.32275 %	444,768,000.00	889,600.86	0.00	0.00	0.00	889,600.86	0.00	444,768,000.00
2E-F2	10/25/19 - 11/24/19	31	2.72275 %	444,768,000.00	1,042,798.73	0.00	0.00	0.00	1,042,798.73	0.00	444,768,000.00
2E-F3	10/25/19 - 11/24/19	31	3.12275 %	444,768,000.00	1,195,996.60	0.00	0.00	0.00	1,195,996.60	0.00	444,768,000.00
2E-F4	10/25/19 - 11/24/19	31	3.52275 %	444,768,000.00	1,349,194.46	0.00	0.00	0.00	1,349,194.46	0.00	444,768,000.00
2E-F5	10/25/19 - 11/24/19	31	4.02275 %	444,768,000.00	1,540,691.80	0.00	0.00	0.00	1,540,691.80	0.00	444,768,000.00
2X-1	10/25/19 - 11/24/19	31	1.70000 %	444,768,000.00	651,090.93	0.00	0.00	0.00	651,090.93	0.00	444,768,000.00
2X-2	10/25/19 - 11/24/19	31	1.30000 %	444,768,000.00	497,893.07	0.00	0.00	0.00	497,893.07	0.00	444,768,000.00
2X-3	10/25/19 - 11/24/19	31	0.90000 %	444,768,000.00	344,695.20	0.00	0.00	0.00	344,695.20	0.00	444,768,000.00
2X-4	10/25/19 - 11/24/19	31	0.50000 %	444,768,000.00	191,497.33	0.00	0.00	0.00	191,497.33	0.00	444,768,000.00
2Y-1	10/25/19 - 11/24/19	31	1.70000 %	444,768,000.00	651,090.93	0.00	0.00	0.00	651,090.93	0.00	444,768,000.00
2Y-2	10/25/19 - 11/24/19	31	1.30000 %	444,768,000.00	497,893.07	0.00	0.00	0.00	497,893.07	0.00	444,768,000.00
2Y-3	10/25/19 - 11/24/19	31	0.90000 %	444,768,000.00	344,695.20	0.00	0.00	0.00	344,695.20	0.00	444,768,000.00
2Y-4	10/25/19 - 11/24/19	31	0.50000 %	444,768,000.00	191,497.33	0.00	0.00	0.00	191,497.33	0.00	444,768,000.00
Totals					30,095,116.80	0.00	0.00	0.00	30,095,116.80	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	25,308,153,117.00	0.00000 %	856.39287386	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	836.63812960
2M-1	188,817,000.00	2.47275 %	160.64576542	0.34206502	0.00000000	0.00000000	0.00000000	0.34206502	0.00000000	41.63436486
2M-1H	9,938,129.00	0.00000 %	160.64576542	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	41.63436498
2M-2A	222,384,000.00	4.02275 %	1000.00000000	3.46403473	0.00000000	0.00000000	0.00000000	3.46403473	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	4.02275 %	1000.00000000	3.46403473	0.00000000	0.00000000	0.00000000	3.46403473	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	4.02275 %	1000.00000000	3.46403473	0.00000000	0.00000000	0.00000000	3.46403473	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	4.02275 %	1000.00000000	3.46403472	0.00000000	0.00000000	0.00000000	3.46403472	0.00000000	1000.00000000
2M-2H	35,116,122.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-1	151,053,000.00	5.82275 %	1000.00000000	5.01403474	0.00000000	0.00000000	0.00000000	5.01403474	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 %	999.42107608	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.54802405
2A-I1	0.00	1.70000 %	1000.00000000	1.46388890	0.00000000	0.00000000	0.00000000	1.46388890	0.00000000	1000.00000000
2A-I2	0.00	1.30000 %	1000.00000000	1.11944443	0.00000000	0.00000000	0.00000000	1.11944443	0.00000000	1000.00000000
2A-I3	0.00	0.90000 %	1000.00000000	0.77500000	0.00000000	0.00000000	0.00000000	0.77500000	0.00000000	1000.00000000
2A-I4	0.00	0.50000 %	1000.00000000	0.43055557	0.00000000	0.00000000	0.00000000	0.43055557	0.00000000	1000.00000000
2B-I1	0.00	1.70000 %	1000.00000000	1.46388890	0.00000000	0.00000000	0.00000000	1.46388890	0.00000000	1000.00000000
2B-I2	0.00	1.30000 %	1000.00000000	1.11944443	0.00000000	0.00000000	0.00000000	1.11944443	0.00000000	1000.00000000
2B-I3	0.00	0.90000 %	1000.00000000	0.77500000	0.00000000	0.00000000	0.00000000	0.77500000	0.00000000	1000.00000000
2B-I4	0.00	0.50000 %	1000.00000000	0.43055557	0.00000000	0.00000000	0.00000000	0.43055557	0.00000000	1000.00000000
2C-I1	0.00	1.70000 %	1000.00000000	1.46388890	0.00000000	0.00000000	0.00000000	1.46388890	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.11944443	0.00000000	0.00000000	0.00000000	1.11944443	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.77500000	0.00000000	0.00000000	0.00000000	0.77500000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.43055557	0.00000000	0.00000000	0.00000000	0.43055557	0.00000000	1000.00000000
2E-A1	222,384,000.00	2.32275 %	1000.00000000	2.00014583	0.00000000	0.00000000	0.00000000	2.00014583	0.00000000	1000.00000000
2E-A2	222,384,000.00	2.72275 %	1000.00000000	2.34459026	0.00000000	0.00000000	0.00000000	2.34459026	0.00000000	1000.00000000
2E-A3	222,384,000.00	3.12275 %	1000.00000000	2.68903473	0.00000000	0.00000000	0.00000000	2.68903473	0.00000000	1000.00000000
2E-A4	222,384,000.00	3.52275 %	1000.00000000	3.03347916	0.00000000	0.00000000	0.00000000	3.03347916	0.00000000	1000.00000000
2E-B1	222,384,000.00	2.32275 %	1000.00000000	2.00014583	0.00000000	0.00000000	0.00000000	2.00014583	0.00000000	1000.00000000
2E-B2	222,384,000.00	2.72275 %	1000.00000000	2.34459026	0.00000000	0.00000000	0.00000000	2.34459026	0.00000000	1000.00000000
2E-B3	222,384,000.00	3.12275 %	1000.00000000	2.68903473	0.00000000	0.00000000	0.00000000	2.68903473	0.00000000	1000.00000000
2E-B4	222,384,000.00	3.52275 %	1000.00000000	3.03347916	0.00000000	0.00000000	0.00000000	3.03347916	0.00000000	1000.00000000
2E-C1	222,384,000.00	2.32275 %	1000.00000000	2.00014583	0.00000000	0.00000000	0.00000000	2.00014583	0.00000000	1000.00000000
2E-C2	222,384,000.00	2.72275 %	1000.00000000	2.34459026	0.00000000	0.00000000	0.00000000	2.34459026	0.00000000	1000.00000000
2E-C3	222,384,000.00	3.12275 %	1000.00000000	2.68903473	0.00000000	0.00000000	0.00000000	2.68903473	0.00000000	1000.00000000
2E-C4	222,384,000.00	3.52275 %	1000.00000000	3.03347916	0.00000000	0.00000000	0.00000000	3.03347916	0.00000000	1000.00000000
2E-D1	444,768,000.00	2.32275 %	1000.00000000	2.00014583	0.00000000	0.00000000	0.00000000	2.00014583	0.00000000	1000.00000000
2E-D2	444,768,000.00	2.72275 %	1000.00000000	2.34459028	0.00000000	0.00000000	0.00000000	2.34459028	0.00000000	1000.00000000
2E-D3	444,768,000.00	3.12275 %	1000.00000000	2.68903473	0.00000000	0.00000000	0.00000000	2.68903473	0.00000000	1000.00000000
2E-D4	444,768,000.00	3.52275 %	1000.00000000	3.03347916	0.00000000	0.00000000	0.00000000	3.03347916	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	4.02275 %	1000.00000000	3.46403473	0.00000000	0.00000000	0.00000000	3.46403473	0.00000000	1000.00000000
2E-F1	444,768,000.00	2.32275 %	1000.00000000	2.00014583	0.00000000	0.00000000	0.00000000	2.00014583	0.00000000	1000.00000000
2E-F2	444,768,000.00	2.72275 %	1000.00000000	2.34459028	0.00000000	0.00000000	0.00000000	2.34459028	0.00000000	1000.00000000
2E-F3	444,768,000.00	3.12275 %	1000.00000000	2.68903473	0.00000000	0.00000000	0.00000000	2.68903473	0.00000000	1000.00000000
2E-F4	444,768,000.00	3.52275 %	1000.00000000	3.03347916	0.00000000	0.00000000	0.00000000	3.03347916	0.00000000	1000.00000000
2E-F5	444,768,000.00	4.02275 %	1000.00000000	3.46403473	0.00000000	0.00000000	0.00000000	3.46403473	0.00000000	1000.00000000
2X-1	0.00	1.70000 %	1000.00000000	1.46388888	0.00000000	0.00000000	0.00000000	1.46388888	0.00000000	1000.00000000
2X-2	0.00	1.30000 %	1000.00000000	1.11944445	0.00000000	0.00000000	0.00000000	1.11944445	0.00000000	1000.00000000
2X-3	0.00	0.90000 %	1000.00000000	0.77500000	0.00000000	0.00000000	0.00000000	0.77500000	0.00000000	1000.00000000
2X-4	0.00	0.50000 %	1000.00000000	0.43055555	0.00000000	0.00000000	0.00000000	0.43055555	0.00000000	1000.00000000
2Y-1	0.00	1.70000 %	1000.00000000	1.46388888	0.00000000	0.00000000	0.00000000	1.46388888	0.00000000	1000.00000000
2Y-2	0.00	1.30000 %	1000.00000000	1.11944445	0.00000000	0.00000000	0.00000000	1.11944445	0.00000000	1000.00000000
2Y-3	0.00	0.90000 %	1000.00000000	0.77500000	0.00000000	0.00000000	0.00000000	0.77500000	0.00000000	1000.00000000
2Y-4	0.00	0.50000 %	1000.00000000	0.43055555	0.00000000	0.00000000	0.00000000	0.43055555	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	25,271,819.62
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	334,911.99
Gains & Subsequent Recoveries (Realized Losses)	16,821.04
Total Deposits	<u>25,623,552.65</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	25,604,385.99
Total Withdrawals (Pool Distribution Amount)	<u>25,623,552.65</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	523,593,397.73
Total Principal Reduction Cumulative	4,324,927,203.43
Scheduled Principal Current	35,391,940.24
Scheduled Principal Cumulative	787,378,693.23
Unscheduled Principal Current	488,218,278.53
Unscheduled Principal Cumulative	3,537,488,621.85
Senior Reduction Amount	499,956,092.50
Subordinate Reduction Amount	23,654,126.27
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	16,821.04
Modification Loss Amount	9,920.18
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	100281
Period Reference Pool Removal Loan Count	1782
Period Ending Loan Count	98499
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	22,175,756,689.50
Period PIF Loan Count Current	1778
PIF Loan Count Cumulative	13540
Period PIF Loan UPB Current	481,860,238.23
PIF Loan UPB Cumulative	3,332,611,742.51
Period Partial Prepayment Amount	6,992,216.20
Repurchase Prior CE Loan Count Curr	2
Repurchase Prior CE Loan Count Cum	75
Repurchase Prior Credit Event UPB Curr	334,911.99
Repurchase Prior Credit Event UPB Cum	17,659,892.47
Credit Event Amount Current	76,843.05
Credit Event Amount Cumulative	3,306,840.72
Total Active Modified Loan Count	151
Total Active Modified Loan UPB	35,005,608.10
Libor Rate	1.822750%
Structural Reporting	
Senior Percentage	95.481685%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.518315%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
2A-H	0	0	4.500000%	4.520000%	4.520000%
2M-1	0	0	3.750000%	4.380000%	4.480000%
2M-1H	0	0	3.750000%	4.380000%	4.480000%
2M-2	0	0	1.100000%	1.280000%	1.310000%
2M-2H	0	0	1.100000%	1.280000%	1.310000%
2B-1	0	0	0.500000%	0.580000%	0.600000%
2B-1H	0	0	0.500000%	0.580000%	0.600000%
2B-2H	0	16,821.04	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	956	204,366,935.61	0.970568%	0.921578%
60 Days	207	46,183,467.38	0.210154%	0.208261%
90 Days	108	23,000,137.10	0.109646%	0.103717%
120 Days	86	17,840,722.25	0.087311%	0.080451%
150 Days	67	16,620,075.47	0.068021%	0.074947%
180+ Days	144	30,486,617.05	0.146194%	0.137477%
	1568	338,497,954.86	1.591894%	1.526432%

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.000%
3 Month Average	0.002%
12 Month Average	0.001%

SDA

Current Month	0.008%
3 Month Average	0.040%
12 Month Average	0.031%

CDR

Current Month	0.004%
3 Month Average	0.020%
12 Month Average	0.013%

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
109	25,916,250.19	9,920.18	0.038	25,916,250.19	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90264999	146,753.35	26.45	0.018	26.45	0.00
90215097	147,776.63	164.10	0.111	164.10	0.00
90251673	249,464.66	76.11	0.031	76.11	0.00
90252563	107,596.93	31.12	0.029	31.12	0.00
90252799	360,525.34	67.88	0.019	67.88	0.00
90252931	276,317.46	33.54	0.012	33.54	0.00
90256639	179,188.66	44.93	0.025	44.93	0.00
90257345	191,601.31	21.87	0.011	21.87	0.00
90258756	167,548.08	70.86	0.042	70.86	0.00
90260518	275,615.06	150.24	0.055	150.24	0.00
90261619	274,161.87	173.65	0.063	173.65	0.00
90262186	343,134.20	226.99	0.066	226.99	0.00
90248695	273,418.49	34.18	0.013	34.18	0.00
90264444	55,687.42	41.99	0.075	41.99	0.00
90247207	303,513.02	63.69	0.021	63.69	0.00
90265562	101,157.86	52.03	0.051	52.03	0.00
90266766	271,032.47	131.01	0.048	131.01	0.00
90268101	191,405.15	50.14	0.026	50.14	0.00
90268935	265,797.92	75.84	0.029	75.84	0.00
90269823	358,214.75	107.11	0.03	107.11	0.00
90270858	174,209.06	96.78	0.056	96.78	0.00
90271375	147,709.26	38.16	0.026	38.16	0.00
90272970	214,669.72	128.56	0.06	128.56	0.00
90273750	140,075.51	80.69	0.058	80.69	0.00
90273796	392,756.30	37.48	0.01	37.48	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90274189	519,619.85	182.52	0.035	182.52	0.00
90264155	236,327.18	143.07	0.061	143.07	0.00
90233039	157,234.85	74.91	0.048	74.91	0.00
90216229	124,208.75	34.49	0.028	34.49	0.00
90217648	240,630.70	167.37	0.07	167.37	0.00
90219521	111,596.08	47.78	0.043	47.78	0.00
90220894	392,553.42	161.56	0.041	161.56	0.00
90221279	245,919.85	112.29	0.046	112.29	0.00
90223681	187,438.72	49.62	0.026	49.62	0.00
90226109	58,542.90	18.07	0.031	18.07	0.00
90226180	317,601.30	184.51	0.058	184.51	0.00
90228235	158,083.14	110.28	0.07	110.28	0.00
90228929	343,163.24	178.02	0.052	178.02	0.00
90229562	422,999.42	472.65	0.112	472.65	0.00
90251184	83,671.69	17.94	0.021	17.94	0.00
90232111	163,243.52	106.53	0.065	106.53	0.00
90279076	144,044.73	58.39	0.041	58.39	0.00
90234185	115,505.72	25.71	0.022	25.71	0.00
90234671	217,604.85	108.50	0.05	108.50	0.00
90236430	383,111.40	31.35	0.008	31.35	0.00
90236659	178,907.31	66.87	0.037	66.87	0.00
90238489	330,037.62	74.82	0.023	74.82	0.00
90239356	159,579.89	49.52	0.031	49.52	0.00
90244931	326,826.72	11.19	0.003	11.19	0.00
90245010	187,427.75	119.41	0.064	119.41	0.00
90246465	329,372.57	79.45	0.024	79.45	0.00
90246602	100,399.06	32.64	0.033	32.64	0.00
90246796	269,623.75	90.38	0.034	90.38	0.00
90229768	167,908.07	78.07	0.046	78.07	0.00
90333220	321,428.64	114.72	0.036	114.72	0.00
90318359	217,051.26	86.05	0.04	86.05	0.00
90321199	103,832.81	17.88	0.017	17.88	0.00
90321913	124,934.12	49.22	0.039	49.22	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90322616	122,197.47	39.01	0.032	39.01	0.00
90322690	202,471.62	149.42	0.074	149.42	0.00
90323130	115,011.01	43.67	0.038	43.67	0.00
90325321	414,880.19	193.05	0.047	193.05	0.00
90325679	345,038.65	64.08	0.019	64.08	0.00
90327204	291,756.04	46.25	0.016	46.25	0.00
90327424	249,982.99	42.12	0.017	42.12	0.00
90328654	156,027.07	21.92	0.014	21.92	0.00
90274357	133,055.07	59.67	0.045	59.67	0.00
90332734	126,051.75	26.71	0.021	26.71	0.00
90316014	205,639.30	126.09	0.061	126.09	0.00
90335262	420,827.92	173.10	0.041	173.10	0.00
90335339	169,148.40	29.10	0.017	29.10	0.00
90336430	277,411.92	131.34	0.047	131.34	0.00
90338070	419,462.47	116.15	0.028	116.15	0.00
90339222	254,897.46	30.05	0.012	30.05	0.00
90340553	78,487.67	32.05	0.041	32.05	0.00
90340620	133,076.81	37.06	0.028	37.06	0.00
90341617	224,420.20	94.70	0.042	94.70	0.00
90341740	256,482.89	111.66	0.044	111.66	0.00
90343482	395,240.65	95.35	0.024	95.35	0.00
90345446	171,095.19	47.44	0.028	47.44	0.00
90330293	235,945.20	58.94	0.025	58.94	0.00
90294492	308,049.80	15.08	0.005	15.08	0.00
90347418	387,223.13	89.86	0.023	89.86	0.00
90281566	397,736.97	331.45	0.083	331.45	0.00
90282412	171,038.57	83.96	0.049	83.96	0.00
90283190	301,642.91	125.30	0.042	125.30	0.00
90285384	295,652.33	115.65	0.039	115.65	0.00
90285447	220,969.51	217.52	0.098	217.52	0.00
90285480	206,566.28	125.00	0.061	125.00	0.00
90290043	248,813.97	85.56	0.034	85.56	0.00
90290801	73,891.46	11.27	0.015	11.27	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

11/8/2019

**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
Fax: 240-586-8675

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90292404	256,306.04	32.14	0.013	32.14	0.00
90293348	401,656.13	150.96	0.038	150.96	0.00
90317213	343,319.38	41.34	0.012	41.34	0.00
90293981	208,075.98	57.46	0.028	57.46	0.00
90317144	138,594.35	111.39	0.08	111.39	0.00
90296711	124,739.86	60.45	0.048	60.45	0.00
90301350	409,287.35	134.33	0.033	134.33	0.00
90301913	200,416.63	129.76	0.065	129.76	0.00
90304624	264,874.59	102.61	0.039	102.61	0.00
90306413	298,838.51	41.90	0.014	41.90	0.00
90307068	132,236.01	81.50	0.062	81.50	0.00
90307127	318,242.79	77.31	0.024	77.31	0.00
90309769	412,820.66	156.74	0.038	156.74	0.00
90310523	278,845.13	86.46	0.031	86.46	0.00
90313287	244,456.12	80.21	0.033	80.21	0.00
90314570	295,145.67	90.09	0.031	90.09	0.00
90275929	371,812.74	254.53	0.068	254.53	0.00
90293601	156,628.02	80.24	0.051	80.24	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	76,843.05	(16,824.46)	(21.895)

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
2	384,022.21	3.42	30,675.01

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90298635	62,239.30	(7,680.80)	(12.341)
90247836	14,603.75	(9,143.66)	(62.612)

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
90216552	313,918.32	1.71	26,477.42
90255037	70,103.89	1.71	4,197.59

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Nov-2019

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
19	3,306,840.72	59,888.36	1.811

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90247836	14,603.75	(9,143.66)	(62.612)
90286775	88,346.79	476.66	0.540
90332242	112,435.16	12,684.26	11.281
90272857	120,309.48	1,015.94	0.844
90276273	83,979.99	5,641.96	6.718
90291256	229,207.79	6,779.08	2.958
90286753	439,965.26	(2,364.74)	(0.537)
90338662	118,749.96	1,916.78	1.614
90250263	206,335.18	897.78	0.435
90325915	127,782.00	5,858.07	4.584
90308562	59,299.20	(177.35)	(0.299)
90270252	386,393.52	(3,895.17)	(1.008)
90346057	142,063.15	1,596.65	1.124
90245076	129,135.09	15.95	0.012
90246579	271,342.62	164.35	0.061
90255037	70,103.89	4,197.59	5.988
90216552	313,918.32	26,477.42	8.434
90285007	330,630.27	15,427.59	4.666
90298635	62,239.30	(7,680.80)	(12.341)

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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	4	13,847.13	(16,821.04)	(0.000 %)	0	0.00	0.00	0.000 %	4	13,847.13	(16,821.04)	(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	0090216552	320,000.00	4.375 %	CA	97.00	360	26,475.71	09/30/2019	1.71	26,477.42
Summary	0090247836	86,000.00	4.500 %	WI	90.00	360	(9,143.66)	10/31/2019	(9,143.66)	(9,143.66)
Summary	0090255037	71,000.00	4.875 %	GA	90.00	360	4,195.88	09/30/2019	1.71	4,197.59
Summary	0090298635	63,000.00	4.125 %	MN	97.00	360	(7,680.80)	10/31/2019	(7,680.80)	(7,680.80)

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

* This data is currently not provided for reporting.

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

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

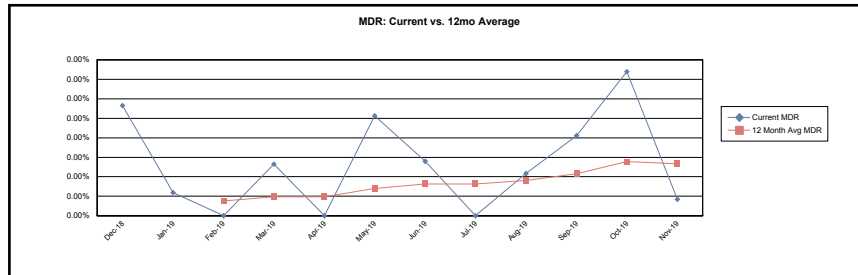
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Realized Loss Report - Collateral

Summary

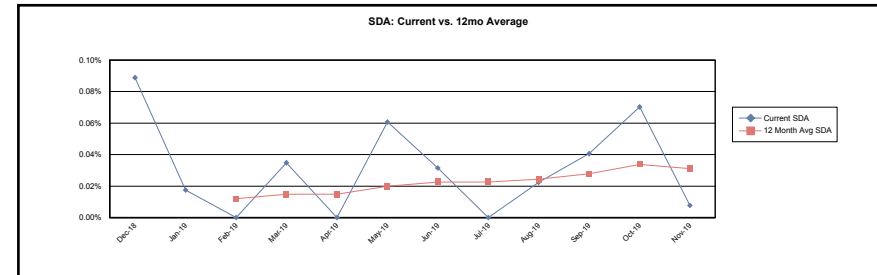
MDR

Current Month 0.000 %
3 Month Average 0.002 %
12 Month Average 0.001 %



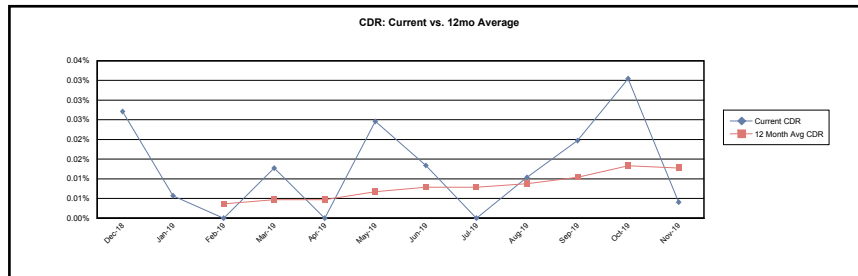
SDA

Current Month 0.008 %
3 Month Average 0.040 %
12 Month Average 0.031 %



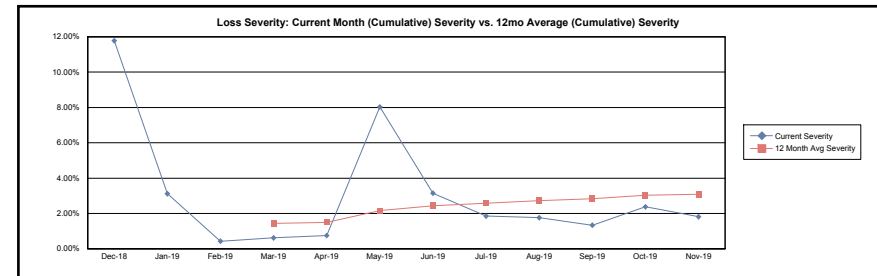
CDR

Current Month 0.004 %
3 Month Average 0.020 %
12 Month Average 0.013 %



Loss Severity

Current Month (Cumulative) 1.811 %
3 Month Average (Cumulative) 1.841 %
12 Month Average (Cumulative) 3.084 %



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	2.154 %
3 Month Average	1.820 %
12 Month Average	0.900 %

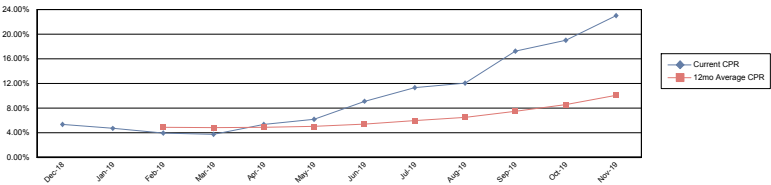
CPR

Current Month	22.996 %
3 Month Average	19.743 %
12 Month Average	10.070 %

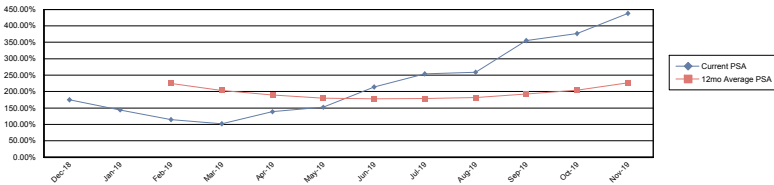
PSA

Current Month	438.106 %
3 Month Average	389.908 %
12 Month Average	226.846 %

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
0090305320	187,892.61	0.00	0.000%	187,892.61
0090342643	147,019.38	0.00	0.000%	147,019.38
Totals	334,911.99	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-Nov-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