

**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

12-Sep-2018 10:59:47 AM

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	09/24/2018	0.00000 %	24,500,421,078.84	0.00	152,099,444.51	0.00	24,348,321,634.32	152,099,444.51	0.00
2M-1		09/24/2018	2.71475 %	152,659,432.96	333,848.16	6,808,626.63	0.00	145,850,806.33	7,142,474.79	0.00
2M-1H	30711XC51	09/24/2018	0.00000 %	8,035,024.06	0.00	358,362.91	0.00	7,676,661.15	358,362.91	0.00
2M-2A		09/24/2018	4.26475 %	222,384,000.00	763,998.69	0.00	0.00	222,384,000.00	763,998.69	0.00
2M-AH	30711XC69	09/24/2018	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2B		09/24/2018	4.26475 %	222,384,000.00	763,998.69	0.00	0.00	222,384,000.00	763,998.69	0.00
2M-BH	30711XC77	09/24/2018	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C		09/24/2018	4.26475 %	222,384,000.00	763,998.69	0.00	0.00	222,384,000.00	763,998.69	0.00
2M-CH	30711XC36	09/24/2018	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2		09/24/2018	4.26475 %	667,152,000.00	2,291,996.06	0.00	0.00	667,152,000.00	2,291,996.06	0.00
2M-2H	30711XC44	09/24/2018	0.00000 %	35,116,122.00	0.00	0.00	0.00	35,116,122.00	0.00	0.00
2B-1		09/24/2018	6.06475 %	151,053,000.00	737,968.38	0.00	0.00	151,053,000.00	737,968.38	0.00
2B-1H		09/24/2018	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		09/24/2018	0.00000 %	132,503,421.00	0.00	0.00	0.00	132,503,421.00	0.00	0.00
2A-I1	30711XC93	09/24/2018	1.70000 %	0.00	304,542.53	0.00	0.00	0.00	304,542.53	0.00
2A-I2	30711XD35	09/24/2018	1.30000 %	0.00	232,885.47	0.00	0.00	0.00	232,885.47	0.00
2A-I3	30711XD50	09/24/2018	0.90000 %	0.00	161,228.40	0.00	0.00	0.00	161,228.40	0.00
2A-I4	30711XD76	09/24/2018	0.50000 %	0.00	89,571.33	0.00	0.00	0.00	89,571.33	0.00
2B-I1	30711XD92	09/24/2018	1.70000 %	0.00	304,542.53	0.00	0.00	0.00	304,542.53	0.00
2B-I2	30711XE34	09/24/2018	1.30000 %	0.00	232,885.47	0.00	0.00	0.00	232,885.47	0.00
2B-I3	30711XE59	09/24/2018	0.90000 %	0.00	161,228.40	0.00	0.00	0.00	161,228.40	0.00
2B-I4	30711XH98	09/24/2018	0.50000 %	0.00	89,571.33	0.00	0.00	0.00	89,571.33	0.00
2C-I1	30711XE83	09/24/2018	1.70000 %	0.00	304,542.53	0.00	0.00	0.00	304,542.53	0.00
2C-I2	30711XF25	09/24/2018	1.30000 %	0.00	232,885.47	0.00	0.00	0.00	232,885.47	0.00
2C-I3	30711XF41	09/24/2018	0.90000 %	0.00	161,228.40	0.00	0.00	0.00	161,228.40	0.00
2C-I4	30711XF66	09/24/2018	0.50000 %	0.00	89,571.33	0.00	0.00	0.00	89,571.33	0.00
2E-A1	30711XC85	09/24/2018	2.56475 %	222,384,000.00	459,456.15	0.00	0.00	222,384,000.00	459,456.15	0.00
2E-A2	30711XD27	09/24/2018	2.96475 %	222,384,000.00	531,113.22	0.00	0.00	222,384,000.00	531,113.22	0.00
2E-A3	30711XD43	09/24/2018	3.36475 %	222,384,000.00	602,770.29	0.00	0.00	222,384,000.00	602,770.29	0.00
2E-A4	30711XD68	09/24/2018	3.76475 %	222,384,000.00	674,427.35	0.00	0.00	222,384,000.00	674,427.35	0.00
2E-B1	30711XD84	09/24/2018	2.56475 %	222,384,000.00	459,456.15	0.00	0.00	222,384,000.00	459,456.15	0.00
2E-B2	30711XE26	09/24/2018	2.96475 %	222,384,000.00	531,113.22	0.00	0.00	222,384,000.00	531,113.22	0.00
2E-B3	30711XE42	09/24/2018	3.36475 %	222,384,000.00	602,770.29	0.00	0.00	222,384,000.00	602,770.29	0.00
2E-B4	30711XE67	09/24/2018	3.76475 %	222,384,000.00	674,427.35	0.00	0.00	222,384,000.00	674,427.35	0.00
2E-C1	30711XE75	09/24/2018	2.56475 %	222,384,000.00	459,456.15	0.00	0.00	222,384,000.00	459,456.15	0.00
2E-C2	30711XE91	09/24/2018	2.96475 %	222,384,000.00	531,113.22	0.00	0.00	222,384,000.00	531,113.22	0.00
2E-C3	30711XF33	09/24/2018	3.36475 %	222,384,000.00	602,770.29	0.00	0.00	222,384,000.00	602,770.29	0.00
2E-C4	30711XF58	09/24/2018	3.76475 %	222,384,000.00	674,427.35	0.00	0.00	222,384,000.00	674,427.35	0.00
2E-D1	30711XF74	09/24/2018	2.56475 %	444,768,000.00	918,912.31	0.00	0.00	444,768,000.00	918,912.31	0.00
2E-D2	30711XF82	09/24/2018	2.96475 %	444,768,000.00	1,062,226.44	0.00	0.00	444,768,000.00	1,062,226.44	0.00
2E-D3	30711XF90	09/24/2018	3.36475 %	444,768,000.00	1,205,540.58	0.00	0.00	444,768,000.00	1,205,540.58	0.00
2E-D4	30711XG24	09/24/2018	3.76475 %	444,768,000.00	1,348,854.71	0.00	0.00	444,768,000.00	1,348,854.71	0.00
2E-D5	30711XG32	09/24/2018	4.26475 %	444,768,000.00	1,527,997.38	0.00	0.00	444,768,000.00	1,527,997.38	0.00

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

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Certificateholder Distribution Summary

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2E-F1	30711XG40	09/24/2018	2.56475 %	444,768,000.00	918,912.31	0.00	0.00	444,768,000.00	918,912.31	0.00
2E-F2	30711XG57	09/24/2018	2.96475 %	444,768,000.00	1,062,226.44	0.00	0.00	444,768,000.00	1,062,226.44	0.00
2E-F3	30711XG65	09/24/2018	3.36475 %	444,768,000.00	1,205,540.58	0.00	0.00	444,768,000.00	1,205,540.58	0.00
2E-F4	30711XG73	09/24/2018	3.76475 %	444,768,000.00	1,348,854.71	0.00	0.00	444,768,000.00	1,348,854.71	0.00
2E-F5	30711XG81	09/24/2018	4.26475 %	444,768,000.00	1,527,997.38	0.00	0.00	444,768,000.00	1,527,997.38	0.00
2X-1	30711XG99	09/24/2018	1.70000 %	0.00	609,085.07	0.00	0.00	0.00	609,085.07	0.00
2X-2	30711XH23	09/24/2018	1.30000 %	0.00	465,770.93	0.00	0.00	0.00	465,770.93	0.00
2X-3	30711XH31	09/24/2018	0.90000 %	0.00	322,456.80	0.00	0.00	0.00	322,456.80	0.00
2X-4	30711XH49	09/24/2018	0.50000 %	0.00	179,142.67	0.00	0.00	0.00	179,142.67	0.00
2Y-1	30711XH56	09/24/2018	1.70000 %	0.00	609,085.07	0.00	0.00	0.00	609,085.07	0.00
2Y-2	30711XH64	09/24/2018	1.30000 %	0.00	465,770.93	0.00	0.00	0.00	465,770.93	0.00
2Y-3	30711XH72	09/24/2018	0.90000 %	0.00	322,456.80	0.00	0.00	0.00	322,456.80	0.00
2Y-4	30711XH80	09/24/2018	0.50000 %	0.00	179,142.67	0.00	0.00	0.00	179,142.67	0.00
Totals				33,473,447,303.86	30,103,766.67	159,266,434.05	0.00	33,314,180,869.80	189,370,200.72	0.00

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

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

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Series 2018-C02**

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	24,500,421,078.84	36,070,874.61	116,028,569.90	0.00	0.00	152,099,444.51	24,348,321,634.32	0.96207422	152,099,444.51
2M-1	188,817,000.00	152,659,432.96	1,614,687.80	5,193,938.83	0.00	0.00	6,808,626.63	145,850,806.33	0.77244531	6,808,626.63
2M-1H	9,938,129.00	8,035,024.06	84,986.92	273,375.99	0.00	0.00	358,362.91	7,676,661.15	0.77244531	358,362.91
2M-2A	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2M-AH	11,705,374.00	11,705,374.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00	1.00000000	0.00
2M-2B	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2M-BH	11,705,374.00	11,705,374.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00	1.00000000	0.00
2M-2C	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2M-CH	11,705,374.00	11,705,374.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00	1.00000000	0.00
2M-2	667,152,000.00	667,152,000.00	0.00	0.00	0.00	0.00	0.00	667,152,000.00	1.00000000	0.00
2M-2H	35,116,122.00	35,116,122.00	0.00	0.00	0.00	0.00	0.00	35,116,122.00	1.00000000	0.00
2B-1	151,053,000.00	151,053,000.00	0.00	0.00	0.00	0.00	0.00	151,053,000.00	1.00000000	0.00
2B-1H	7,951,103.00	7,951,103.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00	1.00000000	0.00
2B-2H	132,503,421.00	132,503,421.00	0.00	0.00	0.00	0.00	0.00	132,503,421.00	1.00000000	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-A2	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-A3	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-A4	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-B1	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-B2	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-B3	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-B4	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C1	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C2	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C3	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C4	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-D1	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-D2	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-D3	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-D4	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-D5	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F1	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00

Connecticut Avenue Securities
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Distribution Date: 25-Sep-2018

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Principal Distribution Statement

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2E-F2	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F3	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F4	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F5	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,319,240,014.00	33,473,447,303.86	37,770,549.33	121,495,884.72	0.00	0.00	159,266,434.05	33,314,180,869.80	0.97071441	159,266,434.05

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2A-H	25,308,153,117.00	968.08411762	1.42526697	4.58463205	0.00000000	0.00000000	6.00989902	962.07421860	0.96207422	6.00989902
2M-1	188,817,000.00	808.50470540	8.55160182	27.50779236	0.00000000	0.00000000	36.05939418	772.44531123	0.77244531	36.05939418
2M-1H	9,938,129.00	808.50470546	8.55160161	27.50779246	0.00000000	0.00000000	36.05939408	772.44531139	0.77244531	36.05939408
2M-2A	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	11,705,374.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2B	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	11,705,374.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	11,705,374.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	667,152,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	35,116,122.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	151,053,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	7,951,103.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	132,503,421.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

Principal Distribution Factors Statement

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

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

**Connecticut Avenue Securities
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	N/A	N/A	0.00000 %	24,500,421,078.84	0.00	0.00	0.00	0.00	0.00	0.00	24,348,321,634.32
2M-1	08/27/18 - 09/24/18	29	2.71475 %	152,659,432.96	333,848.16	0.00	0.00	0.00	333,848.16	0.00	145,850,806.33
2M-1H	N/A	N/A	0.00000 %	8,035,024.06	0.00	0.00	0.00	0.00	0.00	0.00	7,676,661.15
2M-2A	08/27/18 - 09/24/18	29	4.26475 %	222,384,000.00	763,998.69	0.00	0.00	0.00	763,998.69	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	08/27/18 - 09/24/18	29	4.26475 %	222,384,000.00	763,998.69	0.00	0.00	0.00	763,998.69	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	08/27/18 - 09/24/18	29	4.26475 %	222,384,000.00	763,998.69	0.00	0.00	0.00	763,998.69	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	08/27/18 - 09/24/18	29	4.26475 %	667,152,000.00	2,291,996.06	0.00	0.00	0.00	2,291,996.06	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	08/27/18 - 09/24/18	29	6.06475 %	151,053,000.00	737,968.38	0.00	0.00	0.00	737,968.38	0.00	151,053,000.00
2B-1H	N/A	N/A	0.00000 %	7,951,103.00	0.00	0.00	0.00	0.00	0.00	0.00	7,951,103.00
2B-2H	N/A	N/A	0.00000 %	132,503,421.00	0.00	0.00	0.00	0.00	0.00	0.00	132,503,421.00
2A-I1	08/27/18 - 09/24/18	29	1.70000 %	222,384,000.00	304,542.53	0.00	0.00	0.00	304,542.53	0.00	222,384,000.00
2A-I2	08/27/18 - 09/24/18	29	1.30000 %	222,384,000.00	232,885.47	0.00	0.00	0.00	232,885.47	0.00	222,384,000.00
2A-I3	08/27/18 - 09/24/18	29	0.90000 %	222,384,000.00	161,228.40	0.00	0.00	0.00	161,228.40	0.00	222,384,000.00
2A-I4	08/27/18 - 09/24/18	29	0.50000 %	222,384,000.00	89,571.33	0.00	0.00	0.00	89,571.33	0.00	222,384,000.00
2B-I1	08/27/18 - 09/24/18	29	1.70000 %	222,384,000.00	304,542.53	0.00	0.00	0.00	304,542.53	0.00	222,384,000.00
2B-I2	08/27/18 - 09/24/18	29	1.30000 %	222,384,000.00	232,885.47	0.00	0.00	0.00	232,885.47	0.00	222,384,000.00
2B-I3	08/27/18 - 09/24/18	29	0.90000 %	222,384,000.00	161,228.40	0.00	0.00	0.00	161,228.40	0.00	222,384,000.00
2B-I4	08/27/18 - 09/24/18	29	0.50000 %	222,384,000.00	89,571.33	0.00	0.00	0.00	89,571.33	0.00	222,384,000.00
2C-I1	08/27/18 - 09/24/18	29	1.70000 %	222,384,000.00	304,542.53	0.00	0.00	0.00	304,542.53	0.00	222,384,000.00
2C-I2	08/27/18 - 09/24/18	29	1.30000 %	222,384,000.00	232,885.47	0.00	0.00	0.00	232,885.47	0.00	222,384,000.00
2C-I3	08/27/18 - 09/24/18	29	0.90000 %	222,384,000.00	161,228.40	0.00	0.00	0.00	161,228.40	0.00	222,384,000.00
2C-I4	08/27/18 - 09/24/18	29	0.50000 %	222,384,000.00	89,571.33	0.00	0.00	0.00	89,571.33	0.00	222,384,000.00
2E-A1	08/27/18 - 09/24/18	29	2.56475 %	222,384,000.00	459,456.15	0.00	0.00	0.00	459,456.15	0.00	222,384,000.00
2E-A2	08/27/18 - 09/24/18	29	2.96475 %	222,384,000.00	531,113.22	0.00	0.00	0.00	531,113.22	0.00	222,384,000.00
2E-A3	08/27/18 - 09/24/18	29	3.36475 %	222,384,000.00	602,770.29	0.00	0.00	0.00	602,770.29	0.00	222,384,000.00
2E-A4	08/27/18 - 09/24/18	29	3.76475 %	222,384,000.00	674,427.35	0.00	0.00	0.00	674,427.35	0.00	222,384,000.00
2E-B1	08/27/18 - 09/24/18	29	2.56475 %	222,384,000.00	459,456.15	0.00	0.00	0.00	459,456.15	0.00	222,384,000.00
2E-B2	08/27/18 - 09/24/18	29	2.96475 %	222,384,000.00	531,113.22	0.00	0.00	0.00	531,113.22	0.00	222,384,000.00
2E-B3	08/27/18 - 09/24/18	29	3.36475 %	222,384,000.00	602,770.29	0.00	0.00	0.00	602,770.29	0.00	222,384,000.00
2E-B4	08/27/18 - 09/24/18	29	3.76475 %	222,384,000.00	674,427.35	0.00	0.00	0.00	674,427.35	0.00	222,384,000.00
2E-C1	08/27/18 - 09/24/18	29	2.56475 %	222,384,000.00	459,456.15	0.00	0.00	0.00	459,456.15	0.00	222,384,000.00
2E-C2	08/27/18 - 09/24/18	29	2.96475 %	222,384,000.00	531,113.22	0.00	0.00	0.00	531,113.22	0.00	222,384,000.00
2E-C3	08/27/18 - 09/24/18	29	3.36475 %	222,384,000.00	602,770.29	0.00	0.00	0.00	602,770.29	0.00	222,384,000.00
2E-C4	08/27/18 - 09/24/18	29	3.76475 %	222,384,000.00	674,427.35	0.00	0.00	0.00	674,427.35	0.00	222,384,000.00
2E-D1	08/27/18 - 09/24/18	29	2.56475 %	444,768,000.00	918,912.31	0.00	0.00	0.00	918,912.31	0.00	444,768,000.00
2E-D2	08/27/18 - 09/24/18	29	2.96475 %	444,768,000.00	1,062,226.44	0.00	0.00	0.00	1,062,226.44	0.00	444,768,000.00
2E-D3	08/27/18 - 09/24/18	29	3.36475 %	444,768,000.00	1,205,540.58	0.00	0.00	0.00	1,205,540.58	0.00	444,768,000.00
2E-D4	08/27/18 - 09/24/18	29	3.76475 %	444,768,000.00	1,348,854.71	0.00	0.00	0.00	1,348,854.71	0.00	444,768,000.00

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

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

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

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	08/27/18 - 09/24/18	29	4.26475 %	444,768,000.00	1,527,997.38	0.00	0.00	0.00	1,527,997.38	0.00	444,768,000.00
2E-F1	08/27/18 - 09/24/18	29	2.56475 %	444,768,000.00	918,912.31	0.00	0.00	0.00	918,912.31	0.00	444,768,000.00
2E-F2	08/27/18 - 09/24/18	29	2.96475 %	444,768,000.00	1,062,226.44	0.00	0.00	0.00	1,062,226.44	0.00	444,768,000.00
2E-F3	08/27/18 - 09/24/18	29	3.36475 %	444,768,000.00	1,205,540.58	0.00	0.00	0.00	1,205,540.58	0.00	444,768,000.00
2E-F4	08/27/18 - 09/24/18	29	3.76475 %	444,768,000.00	1,348,854.71	0.00	0.00	0.00	1,348,854.71	0.00	444,768,000.00
2E-F5	08/27/18 - 09/24/18	29	4.26475 %	444,768,000.00	1,527,997.38	0.00	0.00	0.00	1,527,997.38	0.00	444,768,000.00
2X-1	08/27/18 - 09/24/18	29	1.70000 %	444,768,000.00	609,085.07	0.00	0.00	0.00	609,085.07	0.00	444,768,000.00
2X-2	08/27/18 - 09/24/18	29	1.30000 %	444,768,000.00	465,770.93	0.00	0.00	0.00	465,770.93	0.00	444,768,000.00
2X-3	08/27/18 - 09/24/18	29	0.90000 %	444,768,000.00	322,456.80	0.00	0.00	0.00	322,456.80	0.00	444,768,000.00
2X-4	08/27/18 - 09/24/18	29	0.50000 %	444,768,000.00	179,142.67	0.00	0.00	0.00	179,142.67	0.00	444,768,000.00
2Y-1	08/27/18 - 09/24/18	29	1.70000 %	444,768,000.00	609,085.07	0.00	0.00	0.00	609,085.07	0.00	444,768,000.00
2Y-2	08/27/18 - 09/24/18	29	1.30000 %	444,768,000.00	465,770.93	0.00	0.00	0.00	465,770.93	0.00	444,768,000.00
2Y-3	08/27/18 - 09/24/18	29	0.90000 %	444,768,000.00	322,456.80	0.00	0.00	0.00	322,456.80	0.00	444,768,000.00
2Y-4	08/27/18 - 09/24/18	29	0.50000 %	444,768,000.00	179,142.67	0.00	0.00	0.00	179,142.67	0.00	444,768,000.00
Totals					30,103,766.67	0.00	0.00	0.00	30,103,766.67	0.00	

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

**Connecticut Avenue Securities
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Series 2018-C02**

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Telephone: 1-866-846-4526

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	25,308,153,117.00	0.00000 %	968.08411762	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	962.07421860
2M-1	188,817,000.00	2.71475 %	808.50470540	1.76810436	0.00000000	0.00000000	0.00000000	1.76810436	0.00000000	772.44531123
2M-1H	9,938,129.00	0.00000 %	808.50470546	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	772.44531139
2M-2A	222,384,000.00	4.26475 %	1000.00000000	3.43549307	0.00000000	0.00000000	0.00000000	3.43549307	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	4.26475 %	1000.00000000	3.43549307	0.00000000	0.00000000	0.00000000	3.43549307	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	4.26475 %	1000.00000000	3.43549307	0.00000000	0.00000000	0.00000000	3.43549307	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	4.26475 %	1000.00000000	3.43549305	0.00000000	0.00000000	0.00000000	3.43549305	0.00000000	1000.00000000
2M-2H	35,116,122.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-1	151,053,000.00	6.06475 %	1000.00000000	4.88549304	0.00000000	0.00000000	0.00000000	4.88549304	0.00000000	1000.00000000
2B-1H	7,951,103.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	132,503,421.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2A-I1	0.00	1.70000 %	1000.00000000	1.36944443	0.00000000	0.00000000	0.00000000	1.36944443	0.00000000	1000.00000000
2A-I2	0.00	1.30000 %	1000.00000000	1.04722224	0.00000000	0.00000000	0.00000000	1.04722224	0.00000000	1000.00000000
2A-I3	0.00	0.90000 %	1000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	1000.00000000
2A-I4	0.00	0.50000 %	1000.00000000	0.40277776	0.00000000	0.00000000	0.00000000	0.40277776	0.00000000	1000.00000000
2B-I1	0.00	1.70000 %	1000.00000000	1.36944443	0.00000000	0.00000000	0.00000000	1.36944443	0.00000000	1000.00000000
2B-I2	0.00	1.30000 %	1000.00000000	1.04722224	0.00000000	0.00000000	0.00000000	1.04722224	0.00000000	1000.00000000
2B-I3	0.00	0.90000 %	1000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	1000.00000000
2B-I4	0.00	0.50000 %	1000.00000000	0.40277776	0.00000000	0.00000000	0.00000000	0.40277776	0.00000000	1000.00000000
2C-I1	0.00	1.70000 %	1000.00000000	1.36944443	0.00000000	0.00000000	0.00000000	1.36944443	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.04722224	0.00000000	0.00000000	0.00000000	1.04722224	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.40277776	0.00000000	0.00000000	0.00000000	0.40277776	0.00000000	1000.00000000
2E-A1	222,384,000.00	2.56475 %	1000.00000000	2.06604859	0.00000000	0.00000000	0.00000000	2.06604859	0.00000000	1000.00000000
2E-A2	222,384,000.00	2.96475 %	1000.00000000	2.38827083	0.00000000	0.00000000	0.00000000	2.38827083	0.00000000	1000.00000000
2E-A3	222,384,000.00	3.36475 %	1000.00000000	2.71049307	0.00000000	0.00000000	0.00000000	2.71049307	0.00000000	1000.00000000
2E-A4	222,384,000.00	3.76475 %	1000.00000000	3.03271526	0.00000000	0.00000000	0.00000000	3.03271526	0.00000000	1000.00000000
2E-B1	222,384,000.00	2.56475 %	1000.00000000	2.06604859	0.00000000	0.00000000	0.00000000	2.06604859	0.00000000	1000.00000000
2E-B2	222,384,000.00	2.96475 %	1000.00000000	2.38827083	0.00000000	0.00000000	0.00000000	2.38827083	0.00000000	1000.00000000
2E-B3	222,384,000.00	3.36475 %	1000.00000000	2.71049307	0.00000000	0.00000000	0.00000000	2.71049307	0.00000000	1000.00000000
2E-B4	222,384,000.00	3.76475 %	1000.00000000	3.03271526	0.00000000	0.00000000	0.00000000	3.03271526	0.00000000	1000.00000000
2E-C1	222,384,000.00	2.56475 %	1000.00000000	2.06604859	0.00000000	0.00000000	0.00000000	2.06604859	0.00000000	1000.00000000
2E-C2	222,384,000.00	2.96475 %	1000.00000000	2.38827083	0.00000000	0.00000000	0.00000000	2.38827083	0.00000000	1000.00000000
2E-C3	222,384,000.00	3.36475 %	1000.00000000	2.71049307	0.00000000	0.00000000	0.00000000	2.71049307	0.00000000	1000.00000000
2E-C4	222,384,000.00	3.76475 %	1000.00000000	3.03271526	0.00000000	0.00000000	0.00000000	3.03271526	0.00000000	1000.00000000
2E-D1	444,768,000.00	2.56475 %	1000.00000000	2.06604861	0.00000000	0.00000000	0.00000000	2.06604861	0.00000000	1000.00000000
2E-D2	444,768,000.00	2.96475 %	1000.00000000	2.38827083	0.00000000	0.00000000	0.00000000	2.38827083	0.00000000	1000.00000000
2E-D3	444,768,000.00	3.36475 %	1000.00000000	2.71049307	0.00000000	0.00000000	0.00000000	2.71049307	0.00000000	1000.00000000
2E-D4	444,768,000.00	3.76475 %	1000.00000000	3.03271528	0.00000000	0.00000000	0.00000000	3.03271528	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	4.26475 %	1000.00000000	3.43549307	0.00000000	0.00000000	0.00000000	3.43549307	0.00000000	1000.00000000
2E-F1	444,768,000.00	2.56475 %	1000.00000000	2.06604861	0.00000000	0.00000000	0.00000000	2.06604861	0.00000000	1000.00000000
2E-F2	444,768,000.00	2.96475 %	1000.00000000	2.38827083	0.00000000	0.00000000	0.00000000	2.38827083	0.00000000	1000.00000000
2E-F3	444,768,000.00	3.36475 %	1000.00000000	2.71049307	0.00000000	0.00000000	0.00000000	2.71049307	0.00000000	1000.00000000
2E-F4	444,768,000.00	3.76475 %	1000.00000000	3.03271528	0.00000000	0.00000000	0.00000000	3.03271528	0.00000000	1000.00000000
2E-F5	444,768,000.00	4.26475 %	1000.00000000	3.43549307	0.00000000	0.00000000	0.00000000	3.43549307	0.00000000	1000.00000000
2X-1	0.00	1.70000 %	1000.00000000	1.36944445	0.00000000	0.00000000	0.00000000	1.36944445	0.00000000	1000.00000000
2X-2	0.00	1.30000 %	1000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1000.00000000
2X-3	0.00	0.90000 %	1000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	1000.00000000
2X-4	0.00	0.50000 %	1000.00000000	0.40277779	0.00000000	0.00000000	0.00000000	0.40277779	0.00000000	1000.00000000
2Y-1	0.00	1.70000 %	1000.00000000	1.36944445	0.00000000	0.00000000	0.00000000	1.36944445	0.00000000	1000.00000000
2Y-2	0.00	1.30000 %	1000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1000.00000000
2Y-3	0.00	0.90000 %	1000.00000000	0.72500000	0.00000000	0.00000000	0.00000000	0.72500000	0.00000000	1000.00000000
2Y-4	0.00	0.50000 %	1000.00000000	0.40277779	0.00000000	0.00000000	0.00000000	0.40277779	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	8,594,438.48
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	1,597,167.41
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>10,191,605.89</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	10,172,439.23
Total Withdrawals (Pool Distribution Amount)	<u>10,191,605.89</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	159,266,434.05
Total Principal Reduction Cumulative	1,005,059,144.19
Scheduled Principal Current	37,770,549.33
Scheduled Principal Cumulative	263,838,099.49
Unscheduled Principal Current	121,495,884.72
Unscheduled Principal Cumulative	741,221,044.70
Senior Reduction Amount	152,099,444.51
Subordinate Reduction Amount	7,166,989.54
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	0.00
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	112113
Period Beginning Loan Count	109890
Period Reference Pool Removal Loan Count	502
Period Ending Loan Count	109388
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	25,495,624,748.74
Period PIF Loan Count Current	495
PIF Loan Count Cumulative	2702
Period PIF Loan UPB Current	110,779,302.05
PIF Loan UPB Cumulative	652,320,894.10
Period Partial Prepayment Amount	9,359,924.66
Repurchase Prior CE Loan Count Current	7
Repurchase Prior CE Loan Count Cumulative	43
Repurchased Prior Credit Event UPB Current	1,597,167.41
Repurchased Prior Credit Event UPB Cumulative	10,228,432.85
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	1
Total Active Modified Loan UPB	340,059.11
LIBOR	2.064750%
Structural Reporting	
Senior Percentage	95.500000%

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Additional Reporting - Deal Level

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

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

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

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	517	112,485,806.10	0.472630%	0.441197%
60 Days	78	16,650,289.49	0.071306%	0.065306%
90 Days	30	6,336,183.50	0.027425%	0.024852%
120 Days	22	5,198,366.34	0.020112%	0.020389%
150 Days	15	3,921,122.55	0.013713%	0.015380%
180+ Days	11	2,468,260.37	0.010056%	0.009681%
	673	147,060,025.35	0.615241%	0.576805%

CONNECTICUT AVENUE SECURITIES

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

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

CDR

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

Calculation Methodology:

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

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

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

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

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Realized Loss Summary

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

Realized Loss Summary

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Detail

Adjustments to Previous Dispositions

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

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

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
No Losses this Period										

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Realized Loss Report - Collateral

Summary - No Realized Loss Information to report this period.

Calculation Methodology:

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

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

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

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

Current Month	0.474 %
3 Month Average	0.447 %
12 Month Average	0.000 %

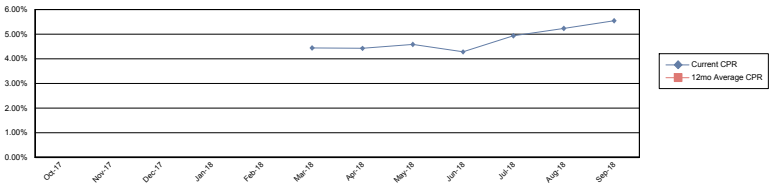
CPR

Current Month	5.545 %
3 Month Average	5.234 %
12 Month Average	0.000 %

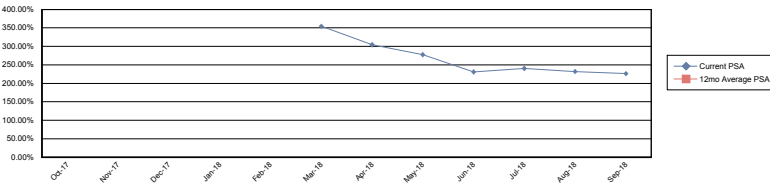
PSA

Current Month	226.205 %
3 Month Average	232.894 %
12 Month Average	0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0090216913	212,365.07	0.00	0.000%	212,365.07
0090248666	249,550.86	0.00	0.000%	249,550.86
0090256261	210,560.68	0.00	0.000%	210,560.68
0090284259	222,245.25	0.00	0.000%	222,245.25
0090311477	164,954.23	0.00	0.000%	164,954.23
0090332231	244,064.58	0.00	0.000%	244,064.58
0090337102	293,426.74	0.00	0.000%	293,426.74
Totals	1,597,167.41	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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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