

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2A-H		02/22/2019	0.00000 %	23,768,893,503.76	0.00	115,704,849.36	0.00	23,653,188,654.42	115,704,849.36	0.00
2M-1	30711XC28	02/22/2019	3.16000 %	124,416,882.14	338,552.16	5,200,131.90	0.00	119,216,750.24	5,538,684.06	0.00
2M-1H		02/22/2019	0.00000 %	6,548,515.36	0.00	273,701.95	0.00	6,274,813.41	273,701.95	0.00
2M-2A	30711XC51	02/22/2019	4.71000 %	222,384,000.00	901,952.44	0.00	0.00	222,384,000.00	901,952.44	0.00
2M-AH		02/22/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2B	30711XC69	02/22/2019	4.71000 %	222,384,000.00	901,952.44	0.00	0.00	222,384,000.00	901,952.44	0.00
2M-BH		02/22/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C	30711XC77	02/22/2019	4.71000 %	222,384,000.00	901,952.44	0.00	0.00	222,384,000.00	901,952.44	0.00
2M-CH		02/22/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	02/22/2019	4.71000 %	667,152,000.00	2,705,857.32	0.00	0.00	667,152,000.00	2,705,857.32	0.00
2M-2H		02/22/2019	0.00000 %	35,116,122.00	0.00	0.00	0.00	35,116,122.00	0.00	0.00
2B-1	30711XC44	02/22/2019	6.51000 %	151,053,000.00	846,777.94	0.00	0.00	151,053,000.00	846,777.94	0.00
2B-1H		02/22/2019	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		02/22/2019	0.00000 %	132,474,831.62	0.00	0.00	(24,638.52)	132,499,470.14	0.00	3,950.86
2A-I1	30711XC93	02/22/2019	1.70000 %	0.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00
2A-I2	30711XD35	02/22/2019	1.30000 %	0.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00
2A-I3	30711XD50	02/22/2019	0.90000 %	0.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00
2A-I4	30711XD76	02/22/2019	0.50000 %	0.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00
2B-I1	30711XD92	02/22/2019	1.70000 %	0.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00
2B-I2	30711XE34	02/22/2019	1.30000 %	0.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00
2B-I3	30711XE59	02/22/2019	0.90000 %	0.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00
2B-I4	30711XH98	02/22/2019	0.50000 %	0.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00
2C-I1	30711XE83	02/22/2019	1.70000 %	0.00	325,545.47	0.00	0.00	0.00	325,545.47	0.00
2C-I2	30711XF25	02/22/2019	1.30000 %	0.00	248,946.53	0.00	0.00	0.00	248,946.53	0.00
2C-I3	30711XF41	02/22/2019	0.90000 %	0.00	172,347.60	0.00	0.00	0.00	172,347.60	0.00
2C-I4	30711XF66	02/22/2019	0.50000 %	0.00	95,748.67	0.00	0.00	0.00	95,748.67	0.00
2E-A1	30711XC85	02/22/2019	3.01000 %	222,384,000.00	576,406.97	0.00	0.00	222,384,000.00	576,406.97	0.00
2E-A2	30711XD27	02/22/2019	3.41000 %	222,384,000.00	653,005.91	0.00	0.00	222,384,000.00	653,005.91	0.00
2E-A3	30711XD43	02/22/2019	3.81000 %	222,384,000.00	729,604.84	0.00	0.00	222,384,000.00	729,604.84	0.00
2E-A4	30711XD68	02/22/2019	4.21000 %	222,384,000.00	806,203.77	0.00	0.00	222,384,000.00	806,203.77	0.00
2E-B1	30711XD84	02/22/2019	3.01000 %	222,384,000.00	576,406.97	0.00	0.00	222,384,000.00	576,406.97	0.00
2E-B2	30711XE26	02/22/2019	3.41000 %	222,384,000.00	653,005.91	0.00	0.00	222,384,000.00	653,005.91	0.00
2E-B3	30711XE42	02/22/2019	3.81000 %	222,384,000.00	729,604.84	0.00	0.00	222,384,000.00	729,604.84	0.00
2E-B4	30711XE67	02/22/2019	4.21000 %	222,384,000.00	806,203.77	0.00	0.00	222,384,000.00	806,203.77	0.00
2E-C1	30711XE75	02/22/2019	3.01000 %	222,384,000.00	576,406.97	0.00	0.00	222,384,000.00	576,406.97	0.00
2E-C2	30711XE91	02/22/2019	3.41000 %	222,384,000.00	653,005.91	0.00	0.00	222,384,000.00	653,005.91	0.00
2E-C3	30711XF33	02/22/2019	3.81000 %	222,384,000.00	729,604.84	0.00	0.00	222,384,000.00	729,604.84	0.00
2E-C4	30711XF58	02/22/2019	4.21000 %	222,384,000.00	806,203.77	0.00	0.00	222,384,000.00	806,203.77	0.00
2E-D1	30711XF74	02/22/2019	3.01000 %	444,768,000.00	1,152,813.95	0.00	0.00	444,768,000.00	1,152,813.95	0.00
2E-D2	30711XF82	02/22/2019	3.41000 %	444,768,000.00	1,306,011.81	0.00	0.00	444,768,000.00	1,306,011.81	0.00
2E-D3	30711XF90	02/22/2019	3.81000 %	444,768,000.00	1,459,209.68	0.00	0.00	444,768,000.00	1,459,209.68	0.00
2E-D4	30711XG24	02/22/2019	4.21000 %	444,768,000.00	1,612,407.55	0.00	0.00	444,768,000.00	1,612,407.55	0.00
2E-D5	30711XG32	02/22/2019	4.71000 %	444,768,000.00	1,803,904.88	0.00	0.00	444,768,000.00	1,803,904.88	0.00

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

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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	02/22/2019	3.01000 %	444,768,000.00	1,152,813.95	0.00	0.00	444,768,000.00	1,152,813.95	0.00
2E-F2	30711XG57	02/22/2019	3.41000 %	444,768,000.00	1,306,011.81	0.00	0.00	444,768,000.00	1,306,011.81	0.00
2E-F3	30711XG65	02/22/2019	3.81000 %	444,768,000.00	1,459,209.68	0.00	0.00	444,768,000.00	1,459,209.68	0.00
2E-F4	30711XG73	02/22/2019	4.21000 %	444,768,000.00	1,612,407.55	0.00	0.00	444,768,000.00	1,612,407.55	0.00
2E-F5	30711XG81	02/22/2019	4.71000 %	444,768,000.00	1,803,904.88	0.00	0.00	444,768,000.00	1,803,904.88	0.00
2X-1	30711XG99	02/22/2019	1.70000 %	0.00	651,090.93	0.00	0.00	0.00	651,090.93	0.00
2X-2	30711XH23	02/22/2019	1.30000 %	0.00	497,893.07	0.00	0.00	0.00	497,893.07	0.00
2X-3	30711XH31	02/22/2019	0.90000 %	0.00	344,695.20	0.00	0.00	0.00	344,695.20	0.00
2X-4	30711XH49	02/22/2019	0.50000 %	0.00	191,497.33	0.00	0.00	0.00	191,497.33	0.00
2Y-1	30711XH56	02/22/2019	1.70000 %	0.00	651,090.93	0.00	0.00	0.00	651,090.93	0.00
2Y-2	30711XH64	02/22/2019	1.30000 %	0.00	497,893.07	0.00	0.00	0.00	497,893.07	0.00
2Y-3	30711XH72	02/22/2019	0.90000 %	0.00	344,695.20	0.00	0.00	0.00	344,695.20	0.00
2Y-4	30711XH80	02/22/2019	0.50000 %	0.00	191,497.33	0.00	0.00	0.00	191,497.33	0.00
Totals				32,712,162,079.88	35,459,522.82	121,178,683.21	(24,638.52)	32,591,008,035.21	156,638,206.03	3,950.86

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2A-H	25,308,153,117.00	23,768,893,503.76	36,184,167.86	79,520,681.50	0.00	0.00	115,704,849.36	23,653,188,654.42	0.93460746	115,704,849.36
2M-1	188,817,000.00	124,416,882.14	1,626,574.19	3,573,557.71	0.00	0.00	5,200,131.90	119,216,750.24	0.63138780	5,200,131.90
2M-1H	9,938,129.00	6,548,515.36	85,612.55	188,089.41	0.00	0.00	273,701.95	6,274,813.41	0.63138780	273,701.95
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	132,474,831.62	0.00	0.00	0.00	(24,638.52)	(24,638.52)	132,499,470.14	0.99997018	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
Credit-Linked Notes
Distribution Date: 25-Feb-2019

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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	32,712,162,079.88	37,896,354.60	83,282,328.62	0.00	(24,638.52)	121,154,044.69	32,591,008,035.21	0.94964248	121,178,683.21

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2A-H	25,308,153,117.00	939.17929901	1.42974352	3.14209738	0.00000000	0.00000000	4.57184089	934.60745812	0.93460746	4.57184089
2M-1	188,817,000.00	658.92839172	8.61455372	18.92603796	0.00000000	0.00000000	27.54059168	631.38780004	0.63138780	27.54059168
2M-1H	9,938,129.00	658.92839185	8.61455411	18.92603829	0.00000000	0.00000000	27.54059139	631.38780046	0.63138780	27.54059139
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	999.78423667	0.00000000	0.00000000	0.00000000	(0.18594629)	(0.18594629)	999.97018296	0.99997018	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

Principal Distribution Factors Statement

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

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

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Telephone: 1-866-846-4526

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	N/A	N/A	0.00000 %	23,768,893,503.76	0.00	0.00	0.00	0.00	0.00	0.00	23,653,188,654.42
2M-1	01/25/19 - 02/24/19	31	3.16000 %	124,416,882.14	338,552.16	0.00	0.00	0.00	338,552.16	0.00	119,216,750.24
2M-1H	N/A	N/A	0.00000 %	6,548,515.36	0.00	0.00	0.00	0.00	0.00	0.00	6,274,813.41
2M-2A	01/25/19 - 02/24/19	31	4.71000 %	222,384,000.00	901,952.44	0.00	0.00	0.00	901,952.44	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	01/25/19 - 02/24/19	31	4.71000 %	222,384,000.00	901,952.44	0.00	0.00	0.00	901,952.44	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	01/25/19 - 02/24/19	31	4.71000 %	222,384,000.00	901,952.44	0.00	0.00	0.00	901,952.44	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	01/25/19 - 02/24/19	31	4.71000 %	667,152,000.00	2,705,857.32	0.00	0.00	0.00	2,705,857.32	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	01/25/19 - 02/24/19	31	6.51000 %	151,053,000.00	846,777.94	0.00	0.00	0.00	846,777.94	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 %	132,474,831.62	0.00	0.00	0.00	0.00	0.00	0.00	132,499,470.14
2A-I1	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	31	3.01000 %	222,384,000.00	576,406.97	0.00	0.00	0.00	576,406.97	0.00	222,384,000.00
2E-A2	01/25/19 - 02/24/19	31	3.41000 %	222,384,000.00	653,005.91	0.00	0.00	0.00	653,005.91	0.00	222,384,000.00
2E-A3	01/25/19 - 02/24/19	31	3.81000 %	222,384,000.00	729,604.84	0.00	0.00	0.00	729,604.84	0.00	222,384,000.00
2E-A4	01/25/19 - 02/24/19	31	4.21000 %	222,384,000.00	806,203.77	0.00	0.00	0.00	806,203.77	0.00	222,384,000.00
2E-B1	01/25/19 - 02/24/19	31	3.01000 %	222,384,000.00	576,406.97	0.00	0.00	0.00	576,406.97	0.00	222,384,000.00
2E-B2	01/25/19 - 02/24/19	31	3.41000 %	222,384,000.00	653,005.91	0.00	0.00	0.00	653,005.91	0.00	222,384,000.00
2E-B3	01/25/19 - 02/24/19	31	3.81000 %	222,384,000.00	729,604.84	0.00	0.00	0.00	729,604.84	0.00	222,384,000.00
2E-B4	01/25/19 - 02/24/19	31	4.21000 %	222,384,000.00	806,203.77	0.00	0.00	0.00	806,203.77	0.00	222,384,000.00
2E-C1	01/25/19 - 02/24/19	31	3.01000 %	222,384,000.00	576,406.97	0.00	0.00	0.00	576,406.97	0.00	222,384,000.00
2E-C2	01/25/19 - 02/24/19	31	3.41000 %	222,384,000.00	653,005.91	0.00	0.00	0.00	653,005.91	0.00	222,384,000.00
2E-C3	01/25/19 - 02/24/19	31	3.81000 %	222,384,000.00	729,604.84	0.00	0.00	0.00	729,604.84	0.00	222,384,000.00
2E-C4	01/25/19 - 02/24/19	31	4.21000 %	222,384,000.00	806,203.77	0.00	0.00	0.00	806,203.77	0.00	222,384,000.00
2E-D1	01/25/19 - 02/24/19	31	3.01000 %	444,768,000.00	1,152,813.95	0.00	0.00	0.00	1,152,813.95	0.00	444,768,000.00
2E-D2	01/25/19 - 02/24/19	31	3.41000 %	444,768,000.00	1,306,011.81	0.00	0.00	0.00	1,306,011.81	0.00	444,768,000.00
2E-D3	01/25/19 - 02/24/19	31	3.81000 %	444,768,000.00	1,459,209.68	0.00	0.00	0.00	1,459,209.68	0.00	444,768,000.00
2E-D4	01/25/19 - 02/24/19	31	4.21000 %	444,768,000.00	1,612,407.55	0.00	0.00	0.00	1,612,407.55	0.00	444,768,000.00

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Frederick, MD 21701-4747
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Telephone: 1-866-846-4526

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	01/25/19 - 02/24/19	31	4.71000 %	444,768,000.00	1,803,904.88	0.00	0.00	0.00	1,803,904.88	0.00	444,768,000.00
2E-F1	01/25/19 - 02/24/19	31	3.01000 %	444,768,000.00	1,152,813.95	0.00	0.00	0.00	1,152,813.95	0.00	444,768,000.00
2E-F2	01/25/19 - 02/24/19	31	3.41000 %	444,768,000.00	1,306,011.81	0.00	0.00	0.00	1,306,011.81	0.00	444,768,000.00
2E-F3	01/25/19 - 02/24/19	31	3.81000 %	444,768,000.00	1,459,209.68	0.00	0.00	0.00	1,459,209.68	0.00	444,768,000.00
2E-F4	01/25/19 - 02/24/19	31	4.21000 %	444,768,000.00	1,612,407.55	0.00	0.00	0.00	1,612,407.55	0.00	444,768,000.00
2E-F5	01/25/19 - 02/24/19	31	4.71000 %	444,768,000.00	1,803,904.88	0.00	0.00	0.00	1,803,904.88	0.00	444,768,000.00
2X-1	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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					35,459,522.82	0.00	0.00	0.00	35,459,522.82	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 %	939.17929901	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	934.60745812
2M-1	188,817,000.00	3.16000 %	658.92839172	1.79301737	0.00000000	0.00000000	0.00000000	1.79301737	0.00000000	631.38780004
2M-1H	9,938,129.00	0.00000 %	658.92839185	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	631.38780046
2M-2A	222,384,000.00	4.71000 %	1000.00000000	4.05583333	0.00000000	0.00000000	0.00000000	4.05583333	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	4.71000 %	1000.00000000	4.05583333	0.00000000	0.00000000	0.00000000	4.05583333	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	4.71000 %	1000.00000000	4.05583333	0.00000000	0.00000000	0.00000000	4.05583333	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	4.71000 %	1000.00000000	4.05583333	0.00000000	0.00000000	0.00000000	4.05583333	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	6.51000 %	1000.00000000	5.60583332	0.00000000	0.00000000	0.00000000	5.60583332	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 %	999.78423667	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.97018296
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	3.01000 %	1000.00000000	2.59194443	0.00000000	0.00000000	0.00000000	2.59194443	0.00000000	1000.00000000
2E-A2	222,384,000.00	3.41000 %	1000.00000000	2.93638890	0.00000000	0.00000000	0.00000000	2.93638890	0.00000000	1000.00000000
2E-A3	222,384,000.00	3.81000 %	1000.00000000	3.28083333	0.00000000	0.00000000	0.00000000	3.28083333	0.00000000	1000.00000000
2E-A4	222,384,000.00	4.21000 %	1000.00000000	3.62527776	0.00000000	0.00000000	0.00000000	3.62527776	0.00000000	1000.00000000
2E-B1	222,384,000.00	3.01000 %	1000.00000000	2.59194443	0.00000000	0.00000000	0.00000000	2.59194443	0.00000000	1000.00000000
2E-B2	222,384,000.00	3.41000 %	1000.00000000	2.93638890	0.00000000	0.00000000	0.00000000	2.93638890	0.00000000	1000.00000000
2E-B3	222,384,000.00	3.81000 %	1000.00000000	3.28083333	0.00000000	0.00000000	0.00000000	3.28083333	0.00000000	1000.00000000
2E-B4	222,384,000.00	4.21000 %	1000.00000000	3.62527776	0.00000000	0.00000000	0.00000000	3.62527776	0.00000000	1000.00000000
2E-C1	222,384,000.00	3.01000 %	1000.00000000	2.59194443	0.00000000	0.00000000	0.00000000	2.59194443	0.00000000	1000.00000000
2E-C2	222,384,000.00	3.41000 %	1000.00000000	2.93638890	0.00000000	0.00000000	0.00000000	2.93638890	0.00000000	1000.00000000
2E-C3	222,384,000.00	3.81000 %	1000.00000000	3.28083333	0.00000000	0.00000000	0.00000000	3.28083333	0.00000000	1000.00000000
2E-C4	222,384,000.00	4.21000 %	1000.00000000	3.62527776	0.00000000	0.00000000	0.00000000	3.62527776	0.00000000	1000.00000000
2E-D1	444,768,000.00	3.01000 %	1000.00000000	2.59194445	0.00000000	0.00000000	0.00000000	2.59194445	0.00000000	1000.00000000
2E-D2	444,768,000.00	3.41000 %	1000.00000000	2.93638888	0.00000000	0.00000000	0.00000000	2.93638888	0.00000000	1000.00000000
2E-D3	444,768,000.00	3.81000 %	1000.00000000	3.28083333	0.00000000	0.00000000	0.00000000	3.28083333	0.00000000	1000.00000000
2E-D4	444,768,000.00	4.21000 %	1000.00000000	3.62527779	0.00000000	0.00000000	0.00000000	3.62527779	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	4.71000 %	1000.00000000	4.05583333	0.00000000	0.00000000	0.00000000	4.05583333	0.00000000	1000.00000000
2E-F1	444,768,000.00	3.01000 %	1000.00000000	2.59194445	0.00000000	0.00000000	0.00000000	2.59194445	0.00000000	1000.00000000
2E-F2	444,768,000.00	3.41000 %	1000.00000000	2.93638888	0.00000000	0.00000000	0.00000000	2.93638888	0.00000000	1000.00000000
2E-F3	444,768,000.00	3.81000 %	1000.00000000	3.28083333	0.00000000	0.00000000	0.00000000	3.28083333	0.00000000	1000.00000000
2E-F4	444,768,000.00	4.21000 %	1000.00000000	3.62527779	0.00000000	0.00000000	0.00000000	3.62527779	0.00000000	1000.00000000
2E-F5	444,768,000.00	4.71000 %	1000.00000000	4.05583333	0.00000000	0.00000000	0.00000000	4.05583333	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	8,519,970.42
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	565,877.04
Gains & Subsequent Recoveries (Realized Losses)	24,638.52
Total Deposits	<u>9,110,485.98</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	9,091,319.32
Total Withdrawals (Pool Distribution Amount)	<u>9,110,485.98</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	121,154,044.69
Total Principal Reduction Cumulative	1,728,231,978.77
Scheduled Principal Current	37,896,354.60
Scheduled Principal Cumulative	452,655,377.21
Unscheduled Principal Current	83,282,328.61
Unscheduled Principal Cumulative	1,275,572,650.71
Senior Reduction Amount	115,704,849.36
Subordinate Reduction Amount	5,473,833.85
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	24,638.52
Modification Loss Amount	972.79
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	77,172.18
Informational Reporting	
At Issuance Loan Count	112113
Period Beginning Loan Count	107550
Period Reference Pool Removal Loan Count	361
Period Ending Loan Count	107189
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	24,772,451,914.16
Period PIF Loan Count Current	359
PIF Loan Count Cumulative	4879
Period PIF Loan UPB Current	76,227,991.21
PIF Loan UPB Cumulative	1,141,740,887.96
Period Partial Prepayment Amount	6,624,625.97
Repurchase Prior CE Loan Count Current	2
Repurchase Prior CE Loan Count Cumulative	61
Repurchased Prior Credit Event UPB Current	565,877.04
Repurchased Prior Credit Event UPB Cumulative	14,113,347.24
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	917,058.10
Total Active Modified Loan Count	13
Total Active Modified Loan UPB	3,599,613.52
LIBOR	2.510000%
Structural Reporting	
Senior Percentage	95.481922%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.518078%
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%	4.518078%	4.518177%
2M-1	0	0	3.750000%	3.991977%	4.011600%
2M-1H	0	0	3.750000%	3.991977%	4.011600%
2M-2	0	0	1.100000%	1.170899%	1.176725%
2M-2H	0	0	1.100000%	1.000000%	1.007554%
2B-1	0	0	0.499892%	0.532164%	0.534866%
2B-1H	0	0	0.499892%	0.532164%	0.534866%
2B-2H	0	24,638.52	0.499892%	0.532164%	0.534866%

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	874	187,763,543.68	0.815382%	0.757953%
60 Days	166	35,992,103.51	0.154867%	0.145291%
90 Days	75	15,204,290.12	0.069970%	0.061376%
120 Days	51	11,710,750.88	0.047580%	0.047273%
150 Days	32	6,537,780.80	0.029854%	0.026391%
180+ Days	67	14,785,585.11	0.062506%	0.059686%
	1,265	271,994,054.10	1.180158%	1.097970%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.000%
3 Month Average	0.035%
12 Month Average	0.012%

CDR

Current Month	0.000%
3 Month Average	0.011%
12 Month Average	0.004%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
8	2,306,413.55	972.79	0.042	2,306,413.55	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90340553	79,446.76	32.05	0.04	32.05	0.00
90325321	418,354.74	193.05	0.046	193.05	0.00
90316014	206,936.14	126.63	0.061	126.63	0.00
90285384	297,306.17	115.65	0.039	115.65	0.00
90274189	522,179.32	182.52	0.035	182.52	0.00
90268935	267,584.88	75.84	0.028	75.84	0.00
90266766	272,712.66	78.90	0.029	78.90	0.00
90217648	241,892.88	168.16	0.07	168.16	0.00

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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
3	477,092.84	(24,638.52)	7,306.20

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
90291256	229,207.79	47.50	5,470.63
90245076	129,135.09	(14,761.64)	12.92
90338662	118,749.96	(9,924.38)	1,822.66

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	917,058.10	3,950.85	0.431

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90245076	129,135.09	12.92	0.010%
90286753	439,965.26	(3,355.35)	(0.763%)
90291256	229,207.79	5,470.63	2.387%
90338662	118,749.96	1,822.66	1.535%

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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	3	29,444.73	(24,638.52)	(0.000 %)	0	0.00	0.00	0.000 %	3	29,444.73	(24,638.52)	(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	0090245076	130,000.00	4.625 %	TN	95.00	360	14,774.56	11/30/2018	(14,761.64)	12.92
Summary	0090291256	233,000.00	4.750 %	MD	97.00	360	2,923.13	10/31/2018	47.50	5,470.63
Summary	0090338662	120,000.00	5.125 %	AZ	97.00	360	11,747.04	12/31/2018	(9,924.38)	1,822.66

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
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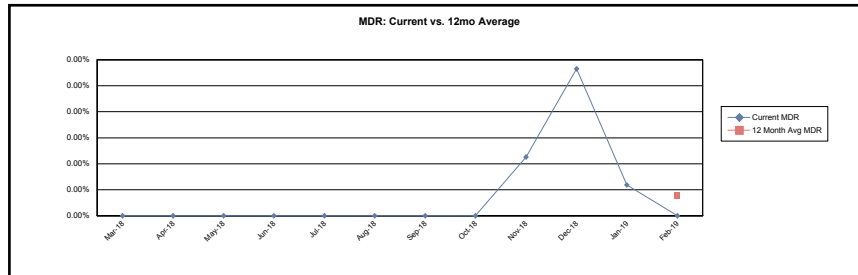
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Realized Loss Report - Collateral

Summary

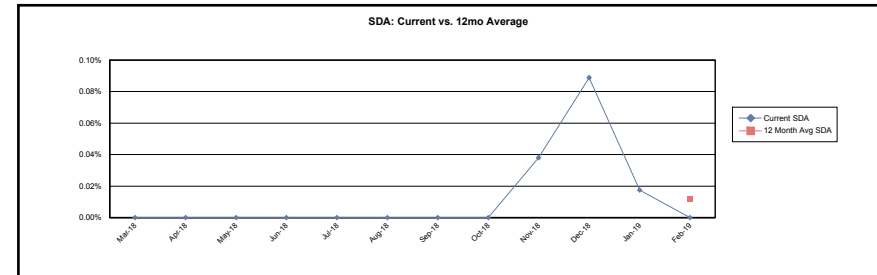
MDR

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



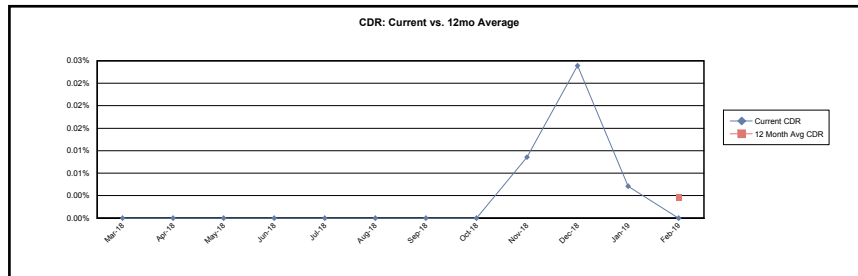
SDA

Current Month	0.000 %
3 Month Average	0.035 %
12 Month Average	0.012 %



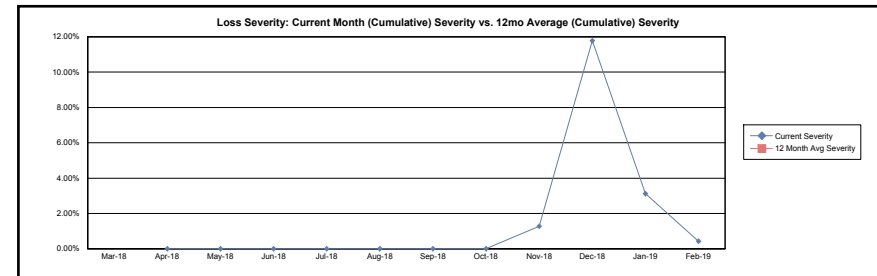
CDR

Current Month	0.000 %
3 Month Average	0.011 %
12 Month Average	0.004 %



Loss Severity

Current Month (Cumulative)	0.431 %
3 Month Average (Cumulative)	5.108 %
12 Month Average (Cumulative)	N/A



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 0.335 %
3 Month Average 0.397 %
12 Month Average 0.414 %

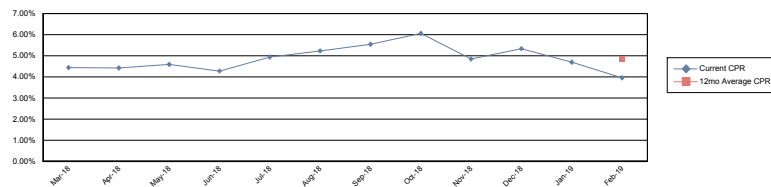
CPR

Current Month 3.946 %
3 Month Average 4.657 %
12 Month Average 4.857 %

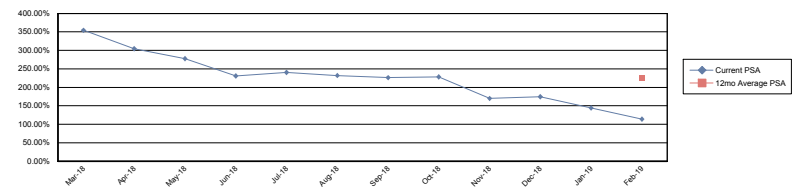
PSA

Current Month 114.346 %
3 Month Average 144.476 %
12 Month Average 224.798 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

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

**Connecticut Avenue Securities
Credit-Linked Notes
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

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
0090252264	197,561.55	0.00	0.000%	197,561.55
0090256818	368,315.49	0.00	0.000%	368,315.49
Totals	565,877.04	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-Feb-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