

**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	30711XC28	05/24/2019	0.00000 %	23,401,569,565.50	0.00	159,879,904.76	0.00	23,241,689,660.76	159,879,904.76	0.00
2M-1		05/24/2019	3.12663 %	107,917,068.28	309,298.68	7,170,327.50	0.00	100,746,740.78	7,479,626.18	0.00
2M-1H	30711XC51	05/24/2019	0.00000 %	5,680,069.83	0.00	377,400.55	0.00	5,302,669.28	377,400.55	0.00
2M-2A		05/24/2019	4.67663 %	222,384,000.00	953,340.38	0.00	0.00	222,384,000.00	953,340.38	0.00
2M-AH	30711XC69	05/24/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2B		05/24/2019	4.67663 %	222,384,000.00	953,340.38	0.00	0.00	222,384,000.00	953,340.38	0.00
2M-BH	30711XC77	05/24/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C		05/24/2019	4.67663 %	222,384,000.00	953,340.38	0.00	0.00	222,384,000.00	953,340.38	0.00
2M-CH	30711XC36	05/24/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2		05/24/2019	4.67663 %	667,152,000.00	2,860,021.14	0.00	0.00	667,152,000.00	2,860,021.14	0.00
2M-2H	30711XC44	05/24/2019	0.00000 %	35,116,122.00	0.00	0.00	0.00	35,116,122.00	0.00	0.00
2B-1		05/24/2019	6.47663 %	151,053,000.00	896,788.19	0.00	0.00	151,053,000.00	896,788.19	0.00
2B-1H		05/24/2019	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		05/24/2019	0.00000 %	132,494,573.98	0.00	0.00	126,193.95	132,368,380.03	0.00	135,040.97
2A-I1	30711XC93	05/24/2019	1.70000 %	0.00	346,548.40	0.00	0.00	0.00	346,548.40	0.00
2A-I2	30711XD35	05/24/2019	1.30000 %	0.00	265,007.60	0.00	0.00	0.00	265,007.60	0.00
2A-I3	30711XD50	05/24/2019	0.90000 %	0.00	183,466.80	0.00	0.00	0.00	183,466.80	0.00
2A-I4	30711XD76	05/24/2019	0.50000 %	0.00	101,926.00	0.00	0.00	0.00	101,926.00	0.00
2B-I1	30711XD92	05/24/2019	1.70000 %	0.00	346,548.40	0.00	0.00	0.00	346,548.40	0.00
2B-I2	30711XE34	05/24/2019	1.30000 %	0.00	265,007.60	0.00	0.00	0.00	265,007.60	0.00
2B-I3	30711XE59	05/24/2019	0.90000 %	0.00	183,466.80	0.00	0.00	0.00	183,466.80	0.00
2B-I4	30711XH98	05/24/2019	0.50000 %	0.00	101,926.00	0.00	0.00	0.00	101,926.00	0.00
2C-I1	30711XE83	05/24/2019	1.70000 %	0.00	346,548.40	0.00	0.00	0.00	346,548.40	0.00
2C-I2	30711XF25	05/24/2019	1.30000 %	0.00	265,007.60	0.00	0.00	0.00	265,007.60	0.00
2C-I3	30711XF41	05/24/2019	0.90000 %	0.00	183,466.80	0.00	0.00	0.00	183,466.80	0.00
2C-I4	30711XF66	05/24/2019	0.50000 %	0.00	101,926.00	0.00	0.00	0.00	101,926.00	0.00
2E-A1	30711XC85	05/24/2019	2.97663 %	222,384,000.00	606,791.98	0.00	0.00	222,384,000.00	606,791.98	0.00
2E-A2	30711XD27	05/24/2019	3.37663 %	222,384,000.00	688,332.78	0.00	0.00	222,384,000.00	688,332.78	0.00
2E-A3	30711XD43	05/24/2019	3.77663 %	222,384,000.00	769,873.58	0.00	0.00	222,384,000.00	769,873.58	0.00
2E-A4	30711XD68	05/24/2019	4.17663 %	222,384,000.00	851,414.38	0.00	0.00	222,384,000.00	851,414.38	0.00
2E-B1	30711XD84	05/24/2019	2.97663 %	222,384,000.00	606,791.98	0.00	0.00	222,384,000.00	606,791.98	0.00
2E-B2	30711XE26	05/24/2019	3.37663 %	222,384,000.00	688,332.78	0.00	0.00	222,384,000.00	688,332.78	0.00
2E-B3	30711XE42	05/24/2019	3.77663 %	222,384,000.00	769,873.58	0.00	0.00	222,384,000.00	769,873.58	0.00
2E-B4	30711XE67	05/24/2019	4.17663 %	222,384,000.00	851,414.38	0.00	0.00	222,384,000.00	851,414.38	0.00
2E-C1	30711XE75	05/24/2019	2.97663 %	222,384,000.00	606,791.98	0.00	0.00	222,384,000.00	606,791.98	0.00
2E-C2	30711XE91	05/24/2019	3.37663 %	222,384,000.00	688,332.78	0.00	0.00	222,384,000.00	688,332.78	0.00
2E-C3	30711XF33	05/24/2019	3.77663 %	222,384,000.00	769,873.58	0.00	0.00	222,384,000.00	769,873.58	0.00
2E-C4	30711XF58	05/24/2019	4.17663 %	222,384,000.00	851,414.38	0.00	0.00	222,384,000.00	851,414.38	0.00
2E-D1	30711XF74	05/24/2019	2.97663 %	444,768,000.00	1,213,583.96	0.00	0.00	444,768,000.00	1,213,583.96	0.00
2E-D2	30711XF82	05/24/2019	3.37663 %	444,768,000.00	1,376,665.56	0.00	0.00	444,768,000.00	1,376,665.56	0.00
2E-D3	30711XF90	05/24/2019	3.77663 %	444,768,000.00	1,539,747.16	0.00	0.00	444,768,000.00	1,539,747.16	0.00
2E-D4	30711XG24	05/24/2019	4.17663 %	444,768,000.00	1,702,828.76	0.00	0.00	444,768,000.00	1,702,828.76	0.00
2E-D5	30711XG32	05/24/2019	4.67663 %	444,768,000.00	1,906,680.76	0.00	0.00	444,768,000.00	1,906,680.76	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 28-May-2019

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Series 2018-C02**

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Certificateholder Distribution Summary

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2E-F1	30711XG40	05/24/2019	2.97663 %	444,768,000.00	1,213,583.96	0.00	0.00	444,768,000.00	1,213,583.96	0.00
2E-F2	30711XG57	05/24/2019	3.37663 %	444,768,000.00	1,376,665.56	0.00	0.00	444,768,000.00	1,376,665.56	0.00
2E-F3	30711XG65	05/24/2019	3.77663 %	444,768,000.00	1,539,747.16	0.00	0.00	444,768,000.00	1,539,747.16	0.00
2E-F4	30711XG73	05/24/2019	4.17663 %	444,768,000.00	1,702,828.76	0.00	0.00	444,768,000.00	1,702,828.76	0.00
2E-F5	30711XG81	05/24/2019	4.67663 %	444,768,000.00	1,906,680.76	0.00	0.00	444,768,000.00	1,906,680.76	0.00
2X-1	30711XG99	05/24/2019	1.70000 %	0.00	693,096.80	0.00	0.00	0.00	693,096.80	0.00
2X-2	30711XH23	05/24/2019	1.30000 %	0.00	530,015.20	0.00	0.00	0.00	530,015.20	0.00
2X-3	30711XH31	05/24/2019	0.90000 %	0.00	366,933.60	0.00	0.00	0.00	366,933.60	0.00
2X-4	30711XH49	05/24/2019	0.50000 %	0.00	203,852.00	0.00	0.00	0.00	203,852.00	0.00
2Y-1	30711XH56	05/24/2019	1.70000 %	0.00	693,096.80	0.00	0.00	0.00	693,096.80	0.00
2Y-2	30711XH64	05/24/2019	1.30000 %	0.00	530,015.20	0.00	0.00	0.00	530,015.20	0.00
2Y-3	30711XH72	05/24/2019	0.90000 %	0.00	366,933.60	0.00	0.00	0.00	366,933.60	0.00
2Y-4	30711XH80	05/24/2019	0.50000 %	0.00	203,852.00	0.00	0.00	0.00	203,852.00	0.00
Totals				32,327,489,624.59	37,433,021.31	167,427,632.81	126,193.95	32,159,935,797.85	204,860,654.12	135,040.97

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	23,401,569,565.50	36,399,801.54	123,480,103.22	0.00	0.00	159,879,904.76	23,241,689,660.76	0.91834792	159,879,904.76
2M-1	188,817,000.00	107,917,068.28	1,636,315.91	5,534,011.59	0.00	0.00	7,170,327.50	100,746,740.78	0.53356817	7,170,327.50
2M-1H	9,938,129.00	5,680,069.83	86,125.29	291,275.26	0.00	0.00	377,400.55	5,302,669.28	0.53356817	377,400.55
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	132,494,573.98	0.00	0.00	0.00	126,193.95	126,193.95	132,368,380.03	0.99898085	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-A2	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-A3	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-A4	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-B1	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-B2	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-B3	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-B4	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C1	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C2	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C3	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C4	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-D1	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-D2	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-D3	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-D4	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-D5	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F1	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F3	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F4	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F5	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,319,240,014.00	32,327,489,624.59	38,122,242.74	129,305,390.07	0.00	126,193.95	167,553,826.76	32,159,935,797.85	0.93708182	167,427,632.81

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2A-H	25,308,153,117.00	924.66524354	1.43826384	4.87906418	0.00000000	0.00000000	6.31732802	918.34791552	0.91834792	6.31732802
2M-1	188,817,000.00	571.54317821	8.66614717	29.30886303	0.00000000	0.00000000	37.97501020	533.56816801	0.53356817	37.97501020
2M-1H	9,938,129.00	571.54317780	8.66614732	29.30886287	0.00000000	0.00000000	37.97501019	533.56816761	0.53356817	37.97501019
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	999.93323176	0.00000000	0.00000000	0.00000000	0.95238258	0.95238258	998.98084918	0.99898085	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.
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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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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 %	23,401,569,565.50	0.00	0.00	0.00	0.00	0.00	0.00	23,241,689,660.76
2M-1	04/25/19 - 05/27/19	33	3.12663 %	107,917,068.28	309,298.68	0.00	0.00	0.00	309,298.68	0.00	100,746,740.78
2M-1H	N/A	N/A	0.00000 %	5,680,069.83	0.00	0.00	0.00	0.00	0.00	0.00	5,302,669.28
2M-2A	04/25/19 - 05/27/19	33	4.67663 %	222,384,000.00	953,340.38	0.00	0.00	0.00	953,340.38	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	04/25/19 - 05/27/19	33	4.67663 %	222,384,000.00	953,340.38	0.00	0.00	0.00	953,340.38	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	04/25/19 - 05/27/19	33	4.67663 %	222,384,000.00	953,340.38	0.00	0.00	0.00	953,340.38	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	04/25/19 - 05/27/19	33	4.67663 %	667,152,000.00	2,860,021.14	0.00	0.00	0.00	2,860,021.14	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	04/25/19 - 05/27/19	33	6.47663 %	151,053,000.00	896,788.19	0.00	0.00	0.00	896,788.19	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 %	132,494,573.98	0.00	0.00	0.00	0.00	0.00	0.00	132,368,380.03
2A-I1	04/25/19 - 05/27/19	33	1.70000 %	222,384,000.00	346,548.40	0.00	0.00	0.00	346,548.40	0.00	222,384,000.00
2A-I2	04/25/19 - 05/27/19	33	1.30000 %	222,384,000.00	265,007.60	0.00	0.00	0.00	265,007.60	0.00	222,384,000.00
2A-I3	04/25/19 - 05/27/19	33	0.90000 %	222,384,000.00	183,466.80	0.00	0.00	0.00	183,466.80	0.00	222,384,000.00
2A-I4	04/25/19 - 05/27/19	33	0.50000 %	222,384,000.00	101,926.00	0.00	0.00	0.00	101,926.00	0.00	222,384,000.00
2B-I1	04/25/19 - 05/27/19	33	1.70000 %	222,384,000.00	346,548.40	0.00	0.00	0.00	346,548.40	0.00	222,384,000.00
2B-I2	04/25/19 - 05/27/19	33	1.30000 %	222,384,000.00	265,007.60	0.00	0.00	0.00	265,007.60	0.00	222,384,000.00
2B-I3	04/25/19 - 05/27/19	33	0.90000 %	222,384,000.00	183,466.80	0.00	0.00	0.00	183,466.80	0.00	222,384,000.00
2B-I4	04/25/19 - 05/27/19	33	0.50000 %	222,384,000.00	101,926.00	0.00	0.00	0.00	101,926.00	0.00	222,384,000.00
2C-I1	04/25/19 - 05/27/19	33	1.70000 %	222,384,000.00	346,548.40	0.00	0.00	0.00	346,548.40	0.00	222,384,000.00
2C-I2	04/25/19 - 05/27/19	33	1.30000 %	222,384,000.00	265,007.60	0.00	0.00	0.00	265,007.60	0.00	222,384,000.00
2C-I3	04/25/19 - 05/27/19	33	0.90000 %	222,384,000.00	183,466.80	0.00	0.00	0.00	183,466.80	0.00	222,384,000.00
2C-I4	04/25/19 - 05/27/19	33	0.50000 %	222,384,000.00	101,926.00	0.00	0.00	0.00	101,926.00	0.00	222,384,000.00
2E-A1	04/25/19 - 05/27/19	33	2.97663 %	222,384,000.00	606,791.98	0.00	0.00	0.00	606,791.98	0.00	222,384,000.00
2E-A2	04/25/19 - 05/27/19	33	3.37663 %	222,384,000.00	688,332.78	0.00	0.00	0.00	688,332.78	0.00	222,384,000.00
2E-A3	04/25/19 - 05/27/19	33	3.77663 %	222,384,000.00	769,873.58	0.00	0.00	0.00	769,873.58	0.00	222,384,000.00
2E-A4	04/25/19 - 05/27/19	33	4.17663 %	222,384,000.00	851,414.38	0.00	0.00	0.00	851,414.38	0.00	222,384,000.00
2E-B1	04/25/19 - 05/27/19	33	2.97663 %	222,384,000.00	606,791.98	0.00	0.00	0.00	606,791.98	0.00	222,384,000.00
2E-B2	04/25/19 - 05/27/19	33	3.37663 %	222,384,000.00	688,332.78	0.00	0.00	0.00	688,332.78	0.00	222,384,000.00
2E-B3	04/25/19 - 05/27/19	33	3.77663 %	222,384,000.00	769,873.58	0.00	0.00	0.00	769,873.58	0.00	222,384,000.00
2E-B4	04/25/19 - 05/27/19	33	4.17663 %	222,384,000.00	851,414.38	0.00	0.00	0.00	851,414.38	0.00	222,384,000.00
2E-C1	04/25/19 - 05/27/19	33	2.97663 %	222,384,000.00	606,791.98	0.00	0.00	0.00	606,791.98	0.00	222,384,000.00
2E-C2	04/25/19 - 05/27/19	33	3.37663 %	222,384,000.00	688,332.78	0.00	0.00	0.00	688,332.78	0.00	222,384,000.00
2E-C3	04/25/19 - 05/27/19	33	3.77663 %	222,384,000.00	769,873.58	0.00	0.00	0.00	769,873.58	0.00	222,384,000.00
2E-C4	04/25/19 - 05/27/19	33	4.17663 %	222,384,000.00	851,414.38	0.00	0.00	0.00	851,414.38	0.00	222,384,000.00
2E-D1	04/25/19 - 05/27/19	33	2.97663 %	444,768,000.00	1,213,583.96	0.00	0.00	0.00	1,213,583.96	0.00	444,768,000.00
2E-D2	04/25/19 - 05/27/19	33	3.37663 %	444,768,000.00	1,376,665.56	0.00	0.00	0.00	1,376,665.56	0.00	444,768,000.00
2E-D3	04/25/19 - 05/27/19	33	3.77663 %	444,768,000.00	1,539,747.16	0.00	0.00	0.00	1,539,747.16	0.00	444,768,000.00
2E-D4	04/25/19 - 05/27/19	33	4.17663 %	444,768,000.00	1,702,828.76	0.00	0.00	0.00	1,702,828.76	0.00	444,768,000.00

**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
2E-D5	04/25/19 - 05/27/19	33	4.67663 %	444,768,000.00	1,906,680.76	0.00	0.00	0.00	1,906,680.76	0.00	444,768,000.00
2E-F1	04/25/19 - 05/27/19	33	2.97663 %	444,768,000.00	1,213,583.96	0.00	0.00	0.00	1,213,583.96	0.00	444,768,000.00
2E-F2	04/25/19 - 05/27/19	33	3.37663 %	444,768,000.00	1,376,665.56	0.00	0.00	0.00	1,376,665.56	0.00	444,768,000.00
2E-F3	04/25/19 - 05/27/19	33	3.77663 %	444,768,000.00	1,539,747.16	0.00	0.00	0.00	1,539,747.16	0.00	444,768,000.00
2E-F4	04/25/19 - 05/27/19	33	4.17663 %	444,768,000.00	1,702,828.76	0.00	0.00	0.00	1,702,828.76	0.00	444,768,000.00
2E-F5	04/25/19 - 05/27/19	33	4.67663 %	444,768,000.00	1,906,680.76	0.00	0.00	0.00	1,906,680.76	0.00	444,768,000.00
2X-1	04/25/19 - 05/27/19	33	1.70000 %	444,768,000.00	693,096.80	0.00	0.00	0.00	693,096.80	0.00	444,768,000.00
2X-2	04/25/19 - 05/27/19	33	1.30000 %	444,768,000.00	530,015.20	0.00	0.00	0.00	530,015.20	0.00	444,768,000.00
2X-3	04/25/19 - 05/27/19	33	0.90000 %	444,768,000.00	366,933.60	0.00	0.00	0.00	366,933.60	0.00	444,768,000.00
2X-4	04/25/19 - 05/27/19	33	0.50000 %	444,768,000.00	203,852.00	0.00	0.00	0.00	203,852.00	0.00	444,768,000.00
2Y-1	04/25/19 - 05/27/19	33	1.70000 %	444,768,000.00	693,096.80	0.00	0.00	0.00	693,096.80	0.00	444,768,000.00
2Y-2	04/25/19 - 05/27/19	33	1.30000 %	444,768,000.00	530,015.20	0.00	0.00	0.00	530,015.20	0.00	444,768,000.00
2Y-3	04/25/19 - 05/27/19	33	0.90000 %	444,768,000.00	366,933.60	0.00	0.00	0.00	366,933.60	0.00	444,768,000.00
2Y-4	04/25/19 - 05/27/19	33	0.50000 %	444,768,000.00	203,852.00	0.00	0.00	0.00	203,852.00	0.00	444,768,000.00
Totals					37,433,021.31	0.00	0.00	0.00	37,433,021.31	0.00	

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

**Connecticut Avenue Securities
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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 %	924.66524354	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	918.34791552
2M-1	188,817,000.00	3.12663 %	571.54317821	1.63808704	0.00000000	0.00000000	0.00000000	1.63808704	0.00000000	533.56816801
2M-1H	9,938,129.00	0.00000 %	571.54317780	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	533.56816761
2M-2A	222,384,000.00	4.67663 %	1000.00000000	4.28691084	0.00000000	0.00000000	0.00000000	4.28691084	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	4.67663 %	1000.00000000	4.28691084	0.00000000	0.00000000	0.00000000	4.28691084	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	4.67663 %	1000.00000000	4.28691084	0.00000000	0.00000000	0.00000000	4.28691084	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	4.67663 %	1000.00000000	4.28691084	0.00000000	0.00000000	0.00000000	4.28691084	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	6.47663 %	1000.00000000	5.93691082	0.00000000	0.00000000	0.00000000	5.93691082	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 %	999.93323176	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.98084918
2A-I1	0.00	1.70000 %	1000.00000000	1.55833333	0.00000000	0.00000000	0.00000000	1.55833333	0.00000000	1000.00000000
2A-I2	0.00	1.30000 %	1000.00000000	1.19166667	0.00000000	0.00000000	0.00000000	1.19166667	0.00000000	1000.00000000
2A-I3	0.00	0.90000 %	1000.00000000	0.82500000	0.00000000	0.00000000	0.00000000	0.82500000	0.00000000	1000.00000000
2A-I4	0.00	0.50000 %	1000.00000000	0.45833333	0.00000000	0.00000000	0.00000000	0.45833333	0.00000000	1000.00000000
2B-I1	0.00	1.70000 %	1000.00000000	1.55833333	0.00000000	0.00000000	0.00000000	1.55833333	0.00000000	1000.00000000
2B-I2	0.00	1.30000 %	1000.00000000	1.19166667	0.00000000	0.00000000	0.00000000	1.19166667	0.00000000	1000.00000000
2B-I3	0.00	0.90000 %	1000.00000000	0.82500000	0.00000000	0.00000000	0.00000000	0.82500000	0.00000000	1000.00000000
2B-I4	0.00	0.50000 %	1000.00000000	0.45833333	0.00000000	0.00000000	0.00000000	0.45833333	0.00000000	1000.00000000
2C-I1	0.00	1.70000 %	1000.00000000	1.55833333	0.00000000	0.00000000	0.00000000	1.55833333	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.19166667	0.00000000	0.00000000	0.00000000	1.19166667	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.82500000	0.00000000	0.00000000	0.00000000	0.82500000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.45833333	0.00000000	0.00000000	0.00000000	0.45833333	0.00000000	1000.00000000
2E-A1	222,384,000.00	2.97663 %	1000.00000000	2.72857751	0.00000000	0.00000000	0.00000000	2.72857751	0.00000000	1000.00000000
2E-A2	222,384,000.00	3.37663 %	1000.00000000	3.09524417	0.00000000	0.00000000	0.00000000	3.09524417	0.00000000	1000.00000000
2E-A3	222,384,000.00	3.77663 %	1000.00000000	3.46191084	0.00000000	0.00000000	0.00000000	3.46191084	0.00000000	1000.00000000
2E-A4	222,384,000.00	4.17663 %	1000.00000000	3.82857751	0.00000000	0.00000000	0.00000000	3.82857751	0.00000000	1000.00000000
2E-B1	222,384,000.00	2.97663 %	1000.00000000	2.72857751	0.00000000	0.00000000	0.00000000	2.72857751	0.00000000	1000.00000000
2E-B2	222,384,000.00	3.37663 %	1000.00000000	3.09524417	0.00000000	0.00000000	0.00000000	3.09524417	0.00000000	1000.00000000
2E-B3	222,384,000.00	3.77663 %	1000.00000000	3.46191084	0.00000000	0.00000000	0.00000000	3.46191084	0.00000000	1000.00000000
2E-B4	222,384,000.00	4.17663 %	1000.00000000	3.82857751	0.00000000	0.00000000	0.00000000	3.82857751	0.00000000	1000.00000000
2E-C1	222,384,000.00	2.97663 %	1000.00000000	2.72857751	0.00000000	0.00000000	0.00000000	2.72857751	0.00000000	1000.00000000
2E-C2	222,384,000.00	3.37663 %	1000.00000000	3.09524417	0.00000000	0.00000000	0.00000000	3.09524417	0.00000000	1000.00000000
2E-C3	222,384,000.00	3.77663 %	1000.00000000	3.46191084	0.00000000	0.00000000	0.00000000	3.46191084	0.00000000	1000.00000000
2E-C4	222,384,000.00	4.17663 %	1000.00000000	3.82857751	0.00000000	0.00000000	0.00000000	3.82857751	0.00000000	1000.00000000
2E-D1	444,768,000.00	2.97663 %	1000.00000000	2.72857751	0.00000000	0.00000000	0.00000000	2.72857751	0.00000000	1000.00000000
2E-D2	444,768,000.00	3.37663 %	1000.00000000	3.09524417	0.00000000	0.00000000	0.00000000	3.09524417	0.00000000	1000.00000000
2E-D3	444,768,000.00	3.77663 %	1000.00000000	3.46191084	0.00000000	0.00000000	0.00000000	3.46191084	0.00000000	1000.00000000
2E-D4	444,768,000.00	4.17663 %	1000.00000000	3.82857751	0.00000000	0.00000000	0.00000000	3.82857751	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	4.67663 %	1000.00000000	4.28691084	0.00000000	0.00000000	0.00000000	4.28691084	0.00000000	1000.00000000
2E-F1	444,768,000.00	2.97663 %	1000.00000000	2.72857751	0.00000000	0.00000000	0.00000000	2.72857751	0.00000000	1000.00000000
2E-F2	444,768,000.00	3.37663 %	1000.00000000	3.09524417	0.00000000	0.00000000	0.00000000	3.09524417	0.00000000	1000.00000000
2E-F3	444,768,000.00	3.77663 %	1000.00000000	3.46191084	0.00000000	0.00000000	0.00000000	3.46191084	0.00000000	1000.00000000
2E-F4	444,768,000.00	4.17663 %	1000.00000000	3.82857751	0.00000000	0.00000000	0.00000000	3.82857751	0.00000000	1000.00000000
2E-F5	444,768,000.00	4.67663 %	1000.00000000	4.28691084	0.00000000	0.00000000	0.00000000	4.28691084	0.00000000	1000.00000000
2X-1	0.00	1.70000 %	1000.00000000	1.55833333	0.00000000	0.00000000	0.00000000	1.55833333	0.00000000	1000.00000000
2X-2	0.00	1.30000 %	1000.00000000	1.19166667	0.00000000	0.00000000	0.00000000	1.19166667	0.00000000	1000.00000000
2X-3	0.00	0.90000 %	1000.00000000	0.82500000	0.00000000	0.00000000	0.00000000	0.82500000	0.00000000	1000.00000000
2X-4	0.00	0.50000 %	1000.00000000	0.45833333	0.00000000	0.00000000	0.00000000	0.45833333	0.00000000	1000.00000000
2Y-1	0.00	1.70000 %	1000.00000000	1.55833333	0.00000000	0.00000000	0.00000000	1.55833333	0.00000000	1000.00000000
2Y-2	0.00	1.30000 %	1000.00000000	1.19166667	0.00000000	0.00000000	0.00000000	1.19166667	0.00000000	1000.00000000
2Y-3	0.00	0.90000 %	1000.00000000	0.82500000	0.00000000	0.00000000	0.00000000	0.82500000	0.00000000	1000.00000000
2Y-4	0.00	0.50000 %	1000.00000000	0.45833333	0.00000000	0.00000000	0.00000000	0.45833333	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	11,381,796.12
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(126,193.95)
Total Deposits	<u>11,255,602.17</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	11,236,435.51
Total Withdrawals (Pool Distribution Amount)	<u>11,255,602.17</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	167,553,826.76
Total Principal Reduction Cumulative	2,159,304,216.11
Scheduled Principal Current	38,122,242.74
Scheduled Principal Cumulative	564,085,187.75
Unscheduled Principal Current	129,305,390.07
Unscheduled Principal Cumulative	1,595,083,987.41
Senior Reduction Amount	159,879,904.75
Subordinate Reduction Amount	7,547,728.05
Calculated Tranche Write-Down Amount	126,193.95
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	3,363.68
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	77,926.63
Informational Reporting	
At Issuance Loan Count	112113
Period Beginning Loan Count	106449
Period Reference Pool Removal Loan Count	540
Period Ending Loan Count	105909
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	24,341,379,676.82
Period PIF Loan Count Current	537
PIF Loan Count Cumulative	6151
Period PIF Loan UPB Current	119,655,558.15
PIF Loan UPB Cumulative	1,436,178,100.05
Period Partial Prepayment Amount	9,537,140.82
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cumulative	64
Repurchased Prior Credit Event UPB Current	0.00
Repurchased Prior Credit Event UPB Cumulative	14,865,520.16
Credit Event Amount Current	502,364.63
Credit Event Amount Cumulative	1,681,795.36
Total Active Modified Loan Count	53
Total Active Modified Loan UPB	13,049,457.66
LIBOR	2.476630%
Structural Reporting	
Senior Percentage	95.481795%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.518205%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

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Additional Reporting - Deal Level

Reference Tranche Performance					
Tranche			Credit Support		
Class	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
2A-H	0	0	4.500000%	4.518205%	4.517780%
2M-1	0	0	3.750000%	4.054719%	4.082111%
2M-1H	0	0	3.750000%	4.054719%	4.082111%
2M-2	0	0	1.100000%	1.189363%	1.197032%
2M-2H	0	0	1.100000%	1.189363%	1.197032%
2B-1	0	0	0.500000%	0.540603%	0.543806%
2B-1H	0	0	0.500000%	0.540603%	0.543806%
2B-2H	126,193.95	0	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	791	176,460,412.79	0.746868%	0.724940%
60 Days	167	38,771,538.78	0.157683%	0.159282%
90 Days	71	15,905,923.02	0.067039%	0.065345%
120 Days	45	9,305,990.18	0.042489%	0.038231%
150 Days	55	13,104,360.88	0.051931%	0.053836%
180+ Days	91	19,304,862.38	0.085923%	0.079309%
	1220	272,853,088.03	1.151932%	1.120943%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.061%
3 Month Average	0.032%
12 Month Average	0.020%

CDR

Current Month	0.025%
3 Month Average	0.012%
12 Month Average	0.007%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
39	9,700,211.67	3,363.68	0.035	9,700,211.67	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90268101	192,283.95	50.14	0.026	50.14	0.00
90293601	157,364.42	80.40	0.051	80.40	0.00
90292404	258,025.07	32.14	0.012	32.14	0.00
90290043	249,527.11	85.56	0.034	85.56	0.00
90285384	296,691.61	115.65	0.039	115.65	0.00
90274189	521,454.68	182.52	0.035	182.52	0.00
90273796	394,488.84	37.48	0.01	37.48	0.00
90273750	140,666.18	80.94	0.058	80.94	0.00
90217648	241,355.99	167.82	0.07	167.82	0.00
90268935	266,995.53	75.84	0.028	75.84	0.00
90315352	436,440.49	223.45	0.051	223.45	0.00
90266766	272,159.04	131.24	0.048	131.24	0.00
90262186	343,134.20	226.99	0.066	226.99	0.00
90261619	275,078.40	66.17	0.024	66.17	0.00
90257345	192,554.57	21.87	0.011	21.87	0.00
90246602	100,895.67	32.64	0.032	32.64	0.00
90233039	157,958.60	74.98	0.047	74.98	0.00
90221279	247,795.00	89.14	0.036	89.14	0.00
90270858	174,799.80	96.94	0.055	96.94	0.00
90332734	126,419.71	26.78	0.021	26.78	0.00
90345446	171,557.01	47.44	0.028	47.44	0.00
90343482	396,668.31	95.35	0.024	95.35	0.00
90340620	133,380.86	37.06	0.028	37.06	0.00
90340553	78,659.72	32.05	0.041	32.05	0.00
90339222	256,638.55	30.05	0.012	30.05	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90338070	421,162.28	116.15	0.028	116.15	0.00
90335339	169,805.48	29.10	0.017	29.10	0.00
90293981	209,130.26	57.46	0.027	57.46	0.00
90333220	323,299.29	114.72	0.035	114.72	0.00
90313722	194,503.41	123.69	0.064	123.69	0.00
90328654	156,267.16	21.92	0.014	21.92	0.00
90327424	249,982.99	42.12	0.017	42.12	0.00
90325321	416,516.26	193.05	0.046	193.05	0.00
90323130	115,386.92	20.80	0.018	20.80	0.00
90321913	125,441.18	49.32	0.039	49.32	0.00
90318359	217,926.73	65.30	0.03	65.30	0.00
90316014	206,508.84	126.45	0.061	126.45	0.00
90347418	388,722.90	89.86	0.023	89.86	0.00
90335262	422,564.66	173.10	0.041	173.10	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	502,364.63	126,230.95	25.127

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
2	239,059.44	(37.00)	2,783.07

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90285007	330,630.27	12,469.94	3.772
90332242	112,435.16	48,775.12	43.381
90308562	59,299.20	64,985.89	109.590

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
90272857	120,309.48	(75.00)	921.30
90338662	118,749.96	38.00	1,861.78

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
9	1,681,795.36	135,040.96	8.030

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90245076	129,135.09	15.95	0.012
90272857	120,309.48	921.30	0.766
90285007	330,630.27	12,469.94	3.772
90286753	439,965.26	(2,364.74)	(0.537)
90291256	229,207.79	6,779.08	2.958
90308562	59,299.20	64,985.89	109.590
90332242	112,435.16	48,775.12	43.381
90338662	118,749.96	1,861.78	1.568
90346057	142,063.15	1,596.65	1.124

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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	5	139,728.74	126,193.95	0.001 %	0	0.00	0.00	0.000 %	5	139,728.74	126,193.95	0.001 %

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	0090272857	121,000.00	4.250 %	WI	97.00	360	1,750.75	02/28/2019	(75.00)	921.30
Summary	0090285007	337,000.00	4.125 %	MS	97.00	360	12,469.94	04/30/2019	12,469.94	12,469.94
Summary	0090308562	60,000.00	5.125 %	MO	97.00	360	64,985.89	04/30/2019	64,985.89	64,985.89
Summary	0090332242	114,000.00	3.750 %	MO	95.00	360	48,775.12	04/30/2019	48,775.12	48,775.12
Summary	0090338662	120,000.00	5.125 %	AZ	97.00	360	11,747.04	12/31/2018	38.00	1,861.78

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

* This data is currently not provided for reporting.

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

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

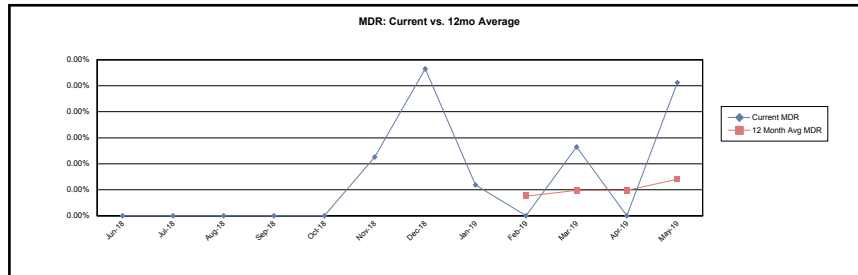
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

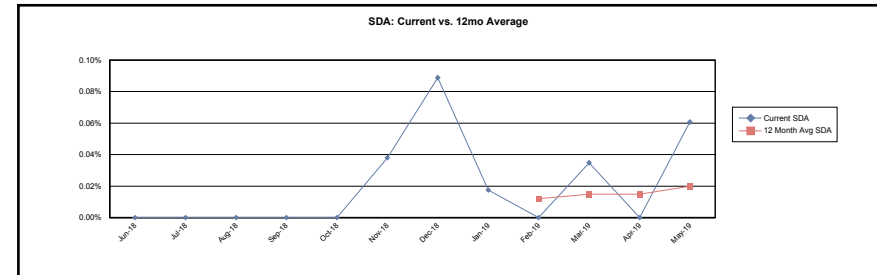
MDR

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



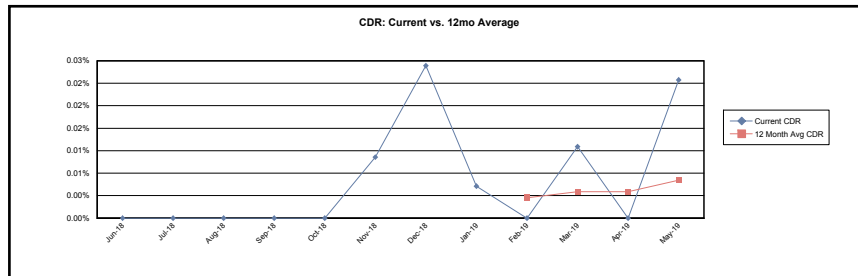
SDA

Current Month 0.061 %
3 Month Average 0.032 %
12 Month Average 0.020 %



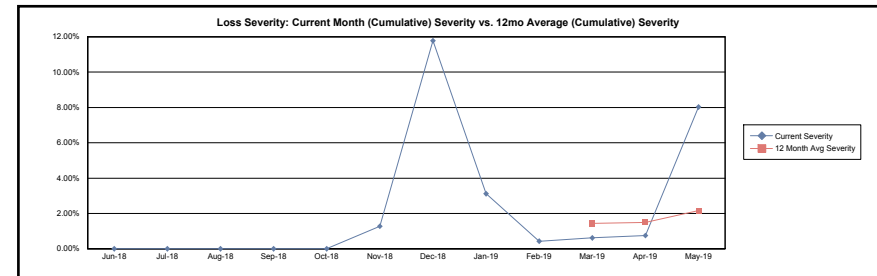
CDR

Current Month 0.025 %
3 Month Average 0.012 %
12 Month Average 0.007 %



Loss Severity

Current Month (Cumulative) 8.030 %
3 Month Average (Cumulative) 3.133 %
12 Month Average (Cumulative) 2.167 %



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	0.529 %
3 Month Average	0.433 %
12 Month Average	0.427 %

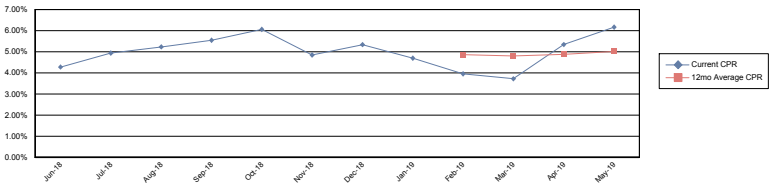
CPR

Current Month	6.166 %
3 Month Average	5.073 %
12 Month Average	5.006 %

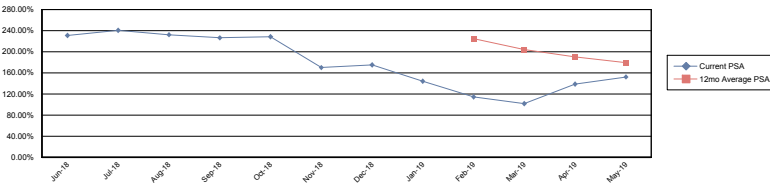
PSA

Current Month	152.199 %
3 Month Average	130.850 %
12 Month Average	179.493 %

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
No Repurchases Due to Breaches this Period				

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: 28-May-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

Exchange History

Effective Distribution Date: 05/28/2019

Incoming Certificate:

Class	Prior Value	Issued Value
2E-D5	10,000,000.00	10,000,000.00
2M-2C	14,000,000.00	14,000,000.00

Outgoing Certificates:

Class	Prior Value	Issued Value
2E-F5	5,000,000.00	0
2M-2	632,652,000.00	625,152,000.00
2M-2A	11,500,000.00	9,000,000.00