

**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

08-Aug-2019 11:10:19 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2A-H	30711XC28	08/23/2019	0.00000 %	22,755,726,884.28	0.00	274,623,216.89	0.00	22,481,103,667.38	274,623,216.89	0.00
2M-1		08/23/2019	2.91600 %	78,918,589.29	204,556.98	12,336,316.77	0.00	66,582,272.52	12,540,873.75	0.00
2M-1H	30711XC51	08/23/2019	0.00000 %	4,153,773.87	0.00	649,305.45	0.00	3,504,468.42	649,305.45	0.00
2M-2A		08/23/2019	4.46600 %	222,384,000.00	882,815.06	0.00	0.00	222,384,000.00	882,815.06	0.00
2M-AH	30711XC69	08/23/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2B		08/23/2019	4.46600 %	222,384,000.00	882,815.06	0.00	0.00	222,384,000.00	882,815.06	0.00
2M-BH	30711XC77	08/23/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C		08/23/2019	4.46600 %	222,384,000.00	882,815.06	0.00	0.00	222,384,000.00	882,815.06	0.00
2M-CH	30711XC36	08/23/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2		08/23/2019	4.46600 %	667,152,000.00	2,648,445.18	0.00	0.00	667,152,000.00	2,648,445.18	0.00
2M-2H	30711XC44	08/23/2019	0.00000 %	35,116,122.00	0.00	0.00	0.00	35,116,122.00	0.00	0.00
2B-1		08/23/2019	6.26600 %	151,053,000.00	841,331.64	0.00	0.00	151,053,000.00	841,331.64	0.00
2B-1H		08/23/2019	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		08/23/2019	0.00000 %	132,467,254.93	0.00	0.00	1,787.03	132,465,467.90	0.00	37,953.10
2A-I1	30711XC93	08/23/2019	1.70000 %	0.00	336,046.93	0.00	0.00	0.00	336,046.93	0.00
2A-I2	30711XD35	08/23/2019	1.30000 %	0.00	256,977.07	0.00	0.00	0.00	256,977.07	0.00
2A-I3	30711XD50	08/23/2019	0.90000 %	0.00	177,907.20	0.00	0.00	0.00	177,907.20	0.00
2A-I4	30711XD76	08/23/2019	0.50000 %	0.00	98,837.33	0.00	0.00	0.00	98,837.33	0.00
2B-I1	30711XD92	08/23/2019	1.70000 %	0.00	336,046.93	0.00	0.00	0.00	336,046.93	0.00
2B-I2	30711XE34	08/23/2019	1.30000 %	0.00	256,977.07	0.00	0.00	0.00	256,977.07	0.00
2B-I3	30711XE59	08/23/2019	0.90000 %	0.00	177,907.20	0.00	0.00	0.00	177,907.20	0.00
2B-I4	30711XH98	08/23/2019	0.50000 %	0.00	98,837.33	0.00	0.00	0.00	98,837.33	0.00
2C-I1	30711XE83	08/23/2019	1.70000 %	0.00	336,046.93	0.00	0.00	0.00	336,046.93	0.00
2C-I2	30711XF25	08/23/2019	1.30000 %	0.00	256,977.07	0.00	0.00	0.00	256,977.07	0.00
2C-I3	30711XF41	08/23/2019	0.90000 %	0.00	177,907.20	0.00	0.00	0.00	177,907.20	0.00
2C-I4	30711XF66	08/23/2019	0.50000 %	0.00	98,837.33	0.00	0.00	0.00	98,837.33	0.00
2E-A1	30711XC85	08/23/2019	2.76600 %	222,384,000.00	546,768.13	0.00	0.00	222,384,000.00	546,768.13	0.00
2E-A2	30711XD27	08/23/2019	3.16600 %	222,384,000.00	625,837.99	0.00	0.00	222,384,000.00	625,837.99	0.00
2E-A3	30711XD43	08/23/2019	3.56600 %	222,384,000.00	704,907.86	0.00	0.00	222,384,000.00	704,907.86	0.00
2E-A4	30711XD68	08/23/2019	3.96600 %	222,384,000.00	783,977.73	0.00	0.00	222,384,000.00	783,977.73	0.00
2E-B1	30711XD84	08/23/2019	2.76600 %	222,384,000.00	546,768.13	0.00	0.00	222,384,000.00	546,768.13	0.00
2E-B2	30711XE26	08/23/2019	3.16600 %	222,384,000.00	625,837.99	0.00	0.00	222,384,000.00	625,837.99	0.00
2E-B3	30711XE42	08/23/2019	3.56600 %	222,384,000.00	704,907.86	0.00	0.00	222,384,000.00	704,907.86	0.00
2E-B4	30711XE67	08/23/2019	3.96600 %	222,384,000.00	783,977.73	0.00	0.00	222,384,000.00	783,977.73	0.00
2E-C1	30711XE75	08/23/2019	2.76600 %	222,384,000.00	546,768.13	0.00	0.00	222,384,000.00	546,768.13	0.00
2E-C2	30711XE91	08/23/2019	3.16600 %	222,384,000.00	625,837.99	0.00	0.00	222,384,000.00	625,837.99	0.00
2E-C3	30711XF33	08/23/2019	3.56600 %	222,384,000.00	704,907.86	0.00	0.00	222,384,000.00	704,907.86	0.00
2E-C4	30711XF58	08/23/2019	3.96600 %	222,384,000.00	783,977.73	0.00	0.00	222,384,000.00	783,977.73	0.00
2E-D1	30711XF74	08/23/2019	2.76600 %	444,768,000.00	1,093,536.26	0.00	0.00	444,768,000.00	1,093,536.26	0.00
2E-D2	30711XF82	08/23/2019	3.16600 %	444,768,000.00	1,251,675.99	0.00	0.00	444,768,000.00	1,251,675.99	0.00
2E-D3	30711XF90	08/23/2019	3.56600 %	444,768,000.00	1,409,815.72	0.00	0.00	444,768,000.00	1,409,815.72	0.00
2E-D4	30711XG24	08/23/2019	3.96600 %	444,768,000.00	1,567,955.46	0.00	0.00	444,768,000.00	1,567,955.46	0.00
2E-D5	30711XG32	08/23/2019	4.46600 %	444,768,000.00	1,765,630.12	0.00	0.00	444,768,000.00	1,765,630.12	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Aug-2019

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Series 2018-C02**

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-F1	30711XG40	08/23/2019	2.76600 %	444,768,000.00	1,093,536.26	0.00	0.00	444,768,000.00	1,093,536.26	0.00
2E-F2	30711XG57	08/23/2019	3.16600 %	444,768,000.00	1,251,675.99	0.00	0.00	444,768,000.00	1,251,675.99	0.00
2E-F3	30711XG65	08/23/2019	3.56600 %	444,768,000.00	1,409,815.72	0.00	0.00	444,768,000.00	1,409,815.72	0.00
2E-F4	30711XG73	08/23/2019	3.96600 %	444,768,000.00	1,567,955.46	0.00	0.00	444,768,000.00	1,567,955.46	0.00
2E-F5	30711XG81	08/23/2019	4.46600 %	444,768,000.00	1,765,630.12	0.00	0.00	444,768,000.00	1,765,630.12	0.00
2X-1	30711XG99	08/23/2019	1.70000 %	0.00	672,093.87	0.00	0.00	0.00	672,093.87	0.00
2X-2	30711XH23	08/23/2019	1.30000 %	0.00	513,954.13	0.00	0.00	0.00	513,954.13	0.00
2X-3	30711XH31	08/23/2019	0.90000 %	0.00	355,814.40	0.00	0.00	0.00	355,814.40	0.00
2X-4	30711XH49	08/23/2019	0.50000 %	0.00	197,674.67	0.00	0.00	0.00	197,674.67	0.00
2Y-1	30711XH56	08/23/2019	1.70000 %	0.00	672,093.87	0.00	0.00	0.00	672,093.87	0.00
2Y-2	30711XH64	08/23/2019	1.30000 %	0.00	513,954.13	0.00	0.00	0.00	513,954.13	0.00
2Y-3	30711XH72	08/23/2019	0.90000 %	0.00	355,814.40	0.00	0.00	0.00	355,814.40	0.00
2Y-4	30711XH80	08/23/2019	0.50000 %	0.00	197,674.67	0.00	0.00	0.00	197,674.67	0.00
Totals				31,651,094,849.37	34,592,860.94	287,608,839.11	1,787.03	31,363,484,223.22	322,201,700.05	37,953.10

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	22,755,726,884.28	33,380,778.22	241,242,438.67	0.00	0.00	274,623,216.89	22,481,103,667.38	0.88829491	274,623,216.89
2M-1	188,817,000.00	78,918,589.29	1,500,611.66	10,835,705.11	0.00	0.00	12,336,316.77	66,582,272.52	0.35262859	12,336,316.77
2M-1H	9,938,129.00	4,153,773.87	78,982.68	570,322.77	0.00	0.00	649,305.45	3,504,468.42	0.35262859	649,305.45
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	132,467,254.93	0.00	0.00	0.00	1,787.03	1,787.03	132,465,467.90	0.99971357	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	31,651,094,849.37	34,960,372.56	252,648,466.55	0.00	1,787.03	287,610,626.14	31,363,484,223.22	0.91387467	287,608,839.11

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2A-H	25,308,153,117.00	899.14608858	1.31897330	9.53220243	0.00000000	0.00000000	10.85117573	888.29491285	0.88829491	10.85117573
2M-1	188,817,000.00	417.96336818	7.94743937	57.38733859	0.00000000	0.00000000	65.33477796	352.62859022	0.35262859	65.33477796
2M-1H	9,938,129.00	417.96336816	7.94743960	57.38733820	0.00000000	0.00000000	65.33477780	352.62859035	0.35262859	65.33477780
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	999.72705558	0.00000000	0.00000000	0.00000000	0.01348667	0.01348667	999.71356890	0.99971357	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
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Frederick, MD 21701-4747
www.ctslink.com
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Principal Distribution Factors Statement

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	N/A	N/A	0.00000 %	22,755,726,884.28	0.00	0.00	0.00	0.00	0.00	0.00	22,481,103,667.38
2M-1	07/25/19 - 08/25/19	32	2.91600 %	78,918,589.29	204,556.98	0.00	0.00	0.00	204,556.98	0.00	66,582,272.52
2M-1H	N/A	N/A	0.00000 %	4,153,773.87	0.00	0.00	0.00	0.00	0.00	0.00	3,504,468.42
2M-2A	07/25/19 - 08/25/19	32	4.46600 %	222,384,000.00	882,815.06	0.00	0.00	0.00	882,815.06	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	07/25/19 - 08/25/19	32	4.46600 %	222,384,000.00	882,815.06	0.00	0.00	0.00	882,815.06	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	07/25/19 - 08/25/19	32	4.46600 %	222,384,000.00	882,815.06	0.00	0.00	0.00	882,815.06	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	07/25/19 - 08/25/19	32	4.46600 %	667,152,000.00	2,648,445.18	0.00	0.00	0.00	2,648,445.18	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	07/25/19 - 08/25/19	32	6.26600 %	151,053,000.00	841,331.64	0.00	0.00	0.00	841,331.64	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 %	132,467,254.93	0.00	0.00	0.00	0.00	0.00	0.00	132,465,467.90
2A-I1	07/25/19 - 08/25/19	32	1.70000 %	222,384,000.00	336,046.93	0.00	0.00	0.00	336,046.93	0.00	222,384,000.00
2A-I2	07/25/19 - 08/25/19	32	1.30000 %	222,384,000.00	256,977.07	0.00	0.00	0.00	256,977.07	0.00	222,384,000.00
2A-I3	07/25/19 - 08/25/19	32	0.90000 %	222,384,000.00	177,907.20	0.00	0.00	0.00	177,907.20	0.00	222,384,000.00
2A-I4	07/25/19 - 08/25/19	32	0.50000 %	222,384,000.00	98,837.33	0.00	0.00	0.00	98,837.33	0.00	222,384,000.00
2B-I1	07/25/19 - 08/25/19	32	1.70000 %	222,384,000.00	336,046.93	0.00	0.00	0.00	336,046.93	0.00	222,384,000.00
2B-I2	07/25/19 - 08/25/19	32	1.30000 %	222,384,000.00	256,977.07	0.00	0.00	0.00	256,977.07	0.00	222,384,000.00
2B-I3	07/25/19 - 08/25/19	32	0.90000 %	222,384,000.00	177,907.20	0.00	0.00	0.00	177,907.20	0.00	222,384,000.00
2B-I4	07/25/19 - 08/25/19	32	0.50000 %	222,384,000.00	98,837.33	0.00	0.00	0.00	98,837.33	0.00	222,384,000.00
2C-I1	07/25/19 - 08/25/19	32	1.70000 %	222,384,000.00	336,046.93	0.00	0.00	0.00	336,046.93	0.00	222,384,000.00
2C-I2	07/25/19 - 08/25/19	32	1.30000 %	222,384,000.00	256,977.07	0.00	0.00	0.00	256,977.07	0.00	222,384,000.00
2C-I3	07/25/19 - 08/25/19	32	0.90000 %	222,384,000.00	177,907.20	0.00	0.00	0.00	177,907.20	0.00	222,384,000.00
2C-I4	07/25/19 - 08/25/19	32	0.50000 %	222,384,000.00	98,837.33	0.00	0.00	0.00	98,837.33	0.00	222,384,000.00
2E-A1	07/25/19 - 08/25/19	32	2.76600 %	222,384,000.00	546,768.13	0.00	0.00	0.00	546,768.13	0.00	222,384,000.00
2E-A2	07/25/19 - 08/25/19	32	3.16600 %	222,384,000.00	625,837.99	0.00	0.00	0.00	625,837.99	0.00	222,384,000.00
2E-A3	07/25/19 - 08/25/19	32	3.56600 %	222,384,000.00	704,907.86	0.00	0.00	0.00	704,907.86	0.00	222,384,000.00
2E-A4	07/25/19 - 08/25/19	32	3.96600 %	222,384,000.00	783,977.73	0.00	0.00	0.00	783,977.73	0.00	222,384,000.00
2E-B1	07/25/19 - 08/25/19	32	2.76600 %	222,384,000.00	546,768.13	0.00	0.00	0.00	546,768.13	0.00	222,384,000.00
2E-B2	07/25/19 - 08/25/19	32	3.16600 %	222,384,000.00	625,837.99	0.00	0.00	0.00	625,837.99	0.00	222,384,000.00
2E-B3	07/25/19 - 08/25/19	32	3.56600 %	222,384,000.00	704,907.86	0.00	0.00	0.00	704,907.86	0.00	222,384,000.00
2E-B4	07/25/19 - 08/25/19	32	3.96600 %	222,384,000.00	783,977.73	0.00	0.00	0.00	783,977.73	0.00	222,384,000.00
2E-C1	07/25/19 - 08/25/19	32	2.76600 %	222,384,000.00	546,768.13	0.00	0.00	0.00	546,768.13	0.00	222,384,000.00
2E-C2	07/25/19 - 08/25/19	32	3.16600 %	222,384,000.00	625,837.99	0.00	0.00	0.00	625,837.99	0.00	222,384,000.00
2E-C3	07/25/19 - 08/25/19	32	3.56600 %	222,384,000.00	704,907.86	0.00	0.00	0.00	704,907.86	0.00	222,384,000.00
2E-C4	07/25/19 - 08/25/19	32	3.96600 %	222,384,000.00	783,977.73	0.00	0.00	0.00	783,977.73	0.00	222,384,000.00
2E-D1	07/25/19 - 08/25/19	32	2.76600 %	444,768,000.00	1,093,536.26	0.00	0.00	0.00	1,093,536.26	0.00	444,768,000.00
2E-D2	07/25/19 - 08/25/19	32	3.16600 %	444,768,000.00	1,251,675.99	0.00	0.00	0.00	1,251,675.99	0.00	444,768,000.00
2E-D3	07/25/19 - 08/25/19	32	3.56600 %	444,768,000.00	1,409,815.72	0.00	0.00	0.00	1,409,815.72	0.00	444,768,000.00
2E-D4	07/25/19 - 08/25/19	32	3.96600 %	444,768,000.00	1,567,955.46	0.00	0.00	0.00	1,567,955.46	0.00	444,768,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	07/25/19 - 08/25/19	32	4.46600 %	444,768,000.00	1,765,630.12	0.00	0.00	0.00	1,765,630.12	0.00	444,768,000.00
2E-F1	07/25/19 - 08/25/19	32	2.76600 %	444,768,000.00	1,093,536.26	0.00	0.00	0.00	1,093,536.26	0.00	444,768,000.00
2E-F2	07/25/19 - 08/25/19	32	3.16600 %	444,768,000.00	1,251,675.99	0.00	0.00	0.00	1,251,675.99	0.00	444,768,000.00
2E-F3	07/25/19 - 08/25/19	32	3.56600 %	444,768,000.00	1,409,815.72	0.00	0.00	0.00	1,409,815.72	0.00	444,768,000.00
2E-F4	07/25/19 - 08/25/19	32	3.96600 %	444,768,000.00	1,567,955.46	0.00	0.00	0.00	1,567,955.46	0.00	444,768,000.00
2E-F5	07/25/19 - 08/25/19	32	4.46600 %	444,768,000.00	1,765,630.12	0.00	0.00	0.00	1,765,630.12	0.00	444,768,000.00
2X-1	07/25/19 - 08/25/19	32	1.70000 %	444,768,000.00	672,093.87	0.00	0.00	0.00	672,093.87	0.00	444,768,000.00
2X-2	07/25/19 - 08/25/19	32	1.30000 %	444,768,000.00	513,954.13	0.00	0.00	0.00	513,954.13	0.00	444,768,000.00
2X-3	07/25/19 - 08/25/19	32	0.90000 %	444,768,000.00	355,814.40	0.00	0.00	0.00	355,814.40	0.00	444,768,000.00
2X-4	07/25/19 - 08/25/19	32	0.50000 %	444,768,000.00	197,674.67	0.00	0.00	0.00	197,674.67	0.00	444,768,000.00
2Y-1	07/25/19 - 08/25/19	32	1.70000 %	444,768,000.00	672,093.87	0.00	0.00	0.00	672,093.87	0.00	444,768,000.00
2Y-2	07/25/19 - 08/25/19	32	1.30000 %	444,768,000.00	513,954.13	0.00	0.00	0.00	513,954.13	0.00	444,768,000.00
2Y-3	07/25/19 - 08/25/19	32	0.90000 %	444,768,000.00	355,814.40	0.00	0.00	0.00	355,814.40	0.00	444,768,000.00
2Y-4	07/25/19 - 08/25/19	32	0.50000 %	444,768,000.00	197,674.67	0.00	0.00	0.00	197,674.67	0.00	444,768,000.00
Totals					34,592,860.94	0.00	0.00	0.00	34,592,860.94	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 %	899.14608858	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	888.29491285
2M-1	188,817,000.00	2.91600 %	417.96336818	1.08336103	0.00000000	0.00000000	0.00000000	1.08336103	0.00000000	352.62859022
2M-1H	9,938,129.00	0.00000 %	417.96336816	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	352.62859035
2M-2A	222,384,000.00	4.46600 %	1000.00000000	3.96977777	0.00000000	0.00000000	0.00000000	3.96977777	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	4.46600 %	1000.00000000	3.96977777	0.00000000	0.00000000	0.00000000	3.96977777	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	4.46600 %	1000.00000000	3.96977777	0.00000000	0.00000000	0.00000000	3.96977777	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	4.46600 %	1000.00000000	3.96977777	0.00000000	0.00000000	0.00000000	3.96977777	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	6.26600 %	1000.00000000	5.56977776	0.00000000	0.00000000	0.00000000	5.56977776	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 %	999.72705558	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.71356890
2A-I1	0.00	1.70000 %	1000.00000000	1.51111110	0.00000000	0.00000000	0.00000000	1.51111110	0.00000000	1000.00000000
2A-I2	0.00	1.30000 %	1000.00000000	1.15555557	0.00000000	0.00000000	0.00000000	1.15555557	0.00000000	1000.00000000
2A-I3	0.00	0.90000 %	1000.00000000	0.80000000	0.00000000	0.00000000	0.00000000	0.80000000	0.00000000	1000.00000000
2A-I4	0.00	0.50000 %	1000.00000000	0.44444443	0.00000000	0.00000000	0.00000000	0.44444443	0.00000000	1000.00000000
2B-I1	0.00	1.70000 %	1000.00000000	1.51111110	0.00000000	0.00000000	0.00000000	1.51111110	0.00000000	1000.00000000
2B-I2	0.00	1.30000 %	1000.00000000	1.15555557	0.00000000	0.00000000	0.00000000	1.15555557	0.00000000	1000.00000000
2B-I3	0.00	0.90000 %	1000.00000000	0.80000000	0.00000000	0.00000000	0.00000000	0.80000000	0.00000000	1000.00000000
2B-I4	0.00	0.50000 %	1000.00000000	0.44444443	0.00000000	0.00000000	0.00000000	0.44444443	0.00000000	1000.00000000
2C-I1	0.00	1.70000 %	1000.00000000	1.51111110	0.00000000	0.00000000	0.00000000	1.51111110	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.15555557	0.00000000	0.00000000	0.00000000	1.15555557	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.80000000	0.00000000	0.00000000	0.00000000	0.80000000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.44444443	0.00000000	0.00000000	0.00000000	0.44444443	0.00000000	1000.00000000
2E-A1	222,384,000.00	2.76600 %	1000.00000000	2.45866668	0.00000000	0.00000000	0.00000000	2.45866668	0.00000000	1000.00000000
2E-A2	222,384,000.00	3.16600 %	1000.00000000	2.81422220	0.00000000	0.00000000	0.00000000	2.81422220	0.00000000	1000.00000000
2E-A3	222,384,000.00	3.56600 %	1000.00000000	3.16977777	0.00000000	0.00000000	0.00000000	3.16977777	0.00000000	1000.00000000
2E-A4	222,384,000.00	3.96600 %	1000.00000000	3.52533334	0.00000000	0.00000000	0.00000000	3.52533334	0.00000000	1000.00000000
2E-B1	222,384,000.00	2.76600 %	1000.00000000	2.45866668	0.00000000	0.00000000	0.00000000	2.45866668	0.00000000	1000.00000000
2E-B2	222,384,000.00	3.16600 %	1000.00000000	2.81422220	0.00000000	0.00000000	0.00000000	2.81422220	0.00000000	1000.00000000
2E-B3	222,384,000.00	3.56600 %	1000.00000000	3.16977777	0.00000000	0.00000000	0.00000000	3.16977777	0.00000000	1000.00000000
2E-B4	222,384,000.00	3.96600 %	1000.00000000	3.52533334	0.00000000	0.00000000	0.00000000	3.52533334	0.00000000	1000.00000000
2E-C1	222,384,000.00	2.76600 %	1000.00000000	2.45866668	0.00000000	0.00000000	0.00000000	2.45866668	0.00000000	1000.00000000
2E-C2	222,384,000.00	3.16600 %	1000.00000000	2.81422220	0.00000000	0.00000000	0.00000000	2.81422220	0.00000000	1000.00000000
2E-C3	222,384,000.00	3.56600 %	1000.00000000	3.16977777	0.00000000	0.00000000	0.00000000	3.16977777	0.00000000	1000.00000000
2E-C4	222,384,000.00	3.96600 %	1000.00000000	3.52533334	0.00000000	0.00000000	0.00000000	3.52533334	0.00000000	1000.00000000
2E-D1	444,768,000.00	2.76600 %	1000.00000000	2.45866668	0.00000000	0.00000000	0.00000000	2.45866668	0.00000000	1000.00000000
2E-D2	444,768,000.00	3.16600 %	1000.00000000	2.81422222	0.00000000	0.00000000	0.00000000	2.81422222	0.00000000	1000.00000000
2E-D3	444,768,000.00	3.56600 %	1000.00000000	3.16977777	0.00000000	0.00000000	0.00000000	3.16977777	0.00000000	1000.00000000
2E-D4	444,768,000.00	3.96600 %	1000.00000000	3.52533334	0.00000000	0.00000000	0.00000000	3.52533334	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	4.46600 %	1000.00000000	3.96977777	0.00000000	0.00000000	0.00000000	3.96977777	0.00000000	1000.00000000
2E-F1	444,768,000.00	2.76600 %	1000.00000000	2.45866668	0.00000000	0.00000000	0.00000000	2.45866668	0.00000000	1000.00000000
2E-F2	444,768,000.00	3.16600 %	1000.00000000	2.81422222	0.00000000	0.00000000	0.00000000	2.81422222	0.00000000	1000.00000000
2E-F3	444,768,000.00	3.56600 %	1000.00000000	3.16977777	0.00000000	0.00000000	0.00000000	3.16977777	0.00000000	1000.00000000
2E-F4	444,768,000.00	3.96600 %	1000.00000000	3.52533334	0.00000000	0.00000000	0.00000000	3.52533334	0.00000000	1000.00000000
2E-F5	444,768,000.00	4.46600 %	1000.00000000	3.96977777	0.00000000	0.00000000	0.00000000	3.96977777	0.00000000	1000.00000000
2X-1	0.00	1.70000 %	1000.00000000	1.51111112	0.00000000	0.00000000	0.00000000	1.51111112	0.00000000	1000.00000000
2X-2	0.00	1.30000 %	1000.00000000	1.15555555	0.00000000	0.00000000	0.00000000	1.15555555	0.00000000	1000.00000000
2X-3	0.00	0.90000 %	1000.00000000	0.80000000	0.00000000	0.00000000	0.00000000	0.80000000	0.00000000	1000.00000000
2X-4	0.00	0.50000 %	1000.00000000	0.44444445	0.00000000	0.00000000	0.00000000	0.44444445	0.00000000	1000.00000000
2Y-1	0.00	1.70000 %	1000.00000000	1.51111112	0.00000000	0.00000000	0.00000000	1.51111112	0.00000000	1000.00000000
2Y-2	0.00	1.30000 %	1000.00000000	1.15555555	0.00000000	0.00000000	0.00000000	1.15555555	0.00000000	1000.00000000
2Y-3	0.00	0.90000 %	1000.00000000	0.80000000	0.00000000	0.00000000	0.00000000	0.80000000	0.00000000	1000.00000000
2Y-4	0.00	0.50000 %	1000.00000000	0.44444445	0.00000000	0.00000000	0.00000000	0.44444445	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	15,375,928.04
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	675,676.22
Gains & Subsequent Recoveries (Realized Losses)	(1,787.03)
Total Deposits	<u>16,049,817.23</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	16,030,650.57
Total Withdrawals (Pool Distribution Amount)	<u>16,049,817.23</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	287,610,626.14
Total Principal Reduction Cumulative	2,955,755,790.73
Scheduled Principal Current	34,960,372.56
Scheduled Principal Cumulative	676,126,328.96
Unscheduled Principal Current	252,648,466.55
Unscheduled Principal Cumulative	2,279,591,508.68
Senior Reduction Amount	274,623,216.89
Subordinate Reduction Amount	12,985,622.22
Calculated Tranche Write-down Amount	1,787.03
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	6,854.48
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	104221
Period Reference Pool Removal Loan Count	1005
Period Ending Loan Count	103216
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	23,544,928,102.20
Period PIF Loan Count Current	1002
PIF Loan Count Cumulative	8839
Period PIF Loan UPB Current	244,741,835.91
PIF Loan UPB Cumulative	2,096,883,571.26
Period Partial Prepayment Amount	7,595,697.59
Repurchase Prior CE Loan Count Curr	2
Repurchase Prior CE Loan Count Cum	67
Repurchase Prior Credit Event UPB Curr	675,676.22
Repurchase Prior Credit Event UPB Cum	15,973,723.77
Credit Event Amount Current	206,335.18
Credit Event Amount Cumulative	2,159,473.16 104
Total Active Modified Loan Count	24,425,916.65
Total Active Modified Loan UPB	2.266000%
Libor Rate	
Structural Reporting	
Senior Percentage	95.481758%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.518242%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
2A-H	0	0	4.500000%	4.520000%	4.520000%
2M-1	0	0	3.750000%	4.170000%	4.220000%
2M-1H	0	0	3.750000%	4.170000%	4.220000%
2M-2	0	0	1.100000%	1.220000%	1.240000%
2M-2H	0	0	1.100000%	1.220000%	1.240000%
2B-1	0	0	0.500000%	0.560000%	0.560000%
2B-1H	0	0	0.500000%	0.560000%	0.560000%
2B-2H	1,787.03	0	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	979	214,074,777.56	0.948496%	0.909218%
60 Days	232	51,547,526.07	0.224771%	0.218933%
90 Days	85	17,983,590.14	0.082352%	0.076380%
120 Days	59	12,859,946.21	0.057162%	0.054619%
150 Days	45	10,447,191.41	0.043598%	0.044371%
180+ Days	114	24,127,536.95	0.110448%	0.102474%
	1514	331,040,568.34	1.466827%	1.405995%

CONNECTICUT AVENUE SECURITIES

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.022%
3 Month Average	0.018%
12 Month Average	0.024%

CDR

Current Month	0.010%
3 Month Average	0.008%
12 Month Average	0.009%

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
73	17,966,544.21	6,854.48	0.038	17,966,544.21	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90244931	327,554.91	11.19	0.003	11.19	0.00
90330293	236,482.69	58.94	0.025	58.94	0.00
90229562	423,830.39	473.43	0.112	473.43	0.00
90229768	168,140.67	45.69	0.027	45.69	0.00
90233039	157,443.63	74.93	0.048	74.93	0.00
90234185	115,669.63	25.71	0.022	25.71	0.00
90234671	218,006.76	108.54	0.05	108.54	0.00
90226180	318,209.80	184.70	0.058	184.70	0.00
90236659	179,268.03	66.87	0.037	66.87	0.00
90226109	58,584.21	18.07	0.031	18.07	0.00
90245010	187,790.04	119.56	0.064	119.56	0.00
90246602	100,755.07	32.64	0.032	32.64	0.00
90246796	270,145.61	90.38	0.033	90.38	0.00
90247207	304,170.74	63.69	0.021	63.69	0.00
90251673	249,991.46	74.88	0.03	74.88	0.00
90252563	107,828.01	31.12	0.029	31.12	0.00
90252931	276,955.26	33.54	0.012	33.54	0.00
90236430	389,429.97	31.35	0.008	31.35	0.00
90340620	133,279.86	37.06	0.028	37.06	0.00
90332734	126,328.25	26.76	0.021	26.76	0.00
90333220	321,905.56	114.72	0.036	114.72	0.00
90335262	421,701.03	173.10	0.041	173.10	0.00
90335339	169,544.02	29.10	0.017	29.10	0.00
90336430	277,926.59	131.34	0.047	131.34	0.00
90338070	420,317.28	116.15	0.028	116.15	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90228929	343,845.64	178.16	0.052	178.16	0.00
90340553	78,602.58	32.05	0.041	32.05	0.00
90261619	274,713.96	173.88	0.063	173.88	0.00
90343482	395,814.83	95.35	0.024	95.35	0.00
90345446	171,326.99	47.44	0.028	47.44	0.00
90347418	387,826.22	89.86	0.023	89.86	0.00
90217648	241,175.68	167.71	0.07	167.71	0.00
90219521	111,824.23	47.78	0.043	47.78	0.00
90220894	393,320.62	161.56	0.041	161.56	0.00
90221279	246,570.03	112.36	0.046	112.36	0.00
90339222	255,678.32	30.05	0.012	30.05	0.00
90317213	344,917.13	41.34	0.012	41.34	0.00
90293601	156,734.44	80.26	0.051	80.26	0.00
90293981	208,527.58	57.46	0.028	57.46	0.00
90304624	265,226.53	102.61	0.039	102.61	0.00
90309769	413,601.69	156.74	0.038	156.74	0.00
90313287	244,973.02	80.21	0.033	80.21	0.00
90313722	194,503.41	123.69	0.064	123.69	0.00
90256639	179,470.15	44.93	0.025	44.93	0.00
90316014	206,076.58	126.27	0.061	126.27	0.00
90290043	249,171.80	85.56	0.034	85.56	0.00
90318359	217,491.52	86.10	0.04	86.10	0.00
90321913	125,189.15	49.27	0.039	49.27	0.00
90322616	122,197.47	39.01	0.032	39.01	0.00
90322690	202,602.11	149.49	0.074	149.49	0.00
90323130	115,162.29	43.70	0.038	43.70	0.00
90325321	415,702.95	193.05	0.046	193.05	0.00
90327424	249,982.99	42.12	0.017	42.12	0.00
90314570	295,823.59	90.09	0.03	90.09	0.00
90273796	393,627.44	37.48	0.01	37.48	0.00
90328654	156,027.07	21.92	0.014	21.92	0.00
90262186	343,134.20	226.99	0.066	226.99	0.00
90264155	236,776.82	143.21	0.06	143.21	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90266766	271,599.00	131.13	0.048	131.13	0.00
90268101	191,846.82	50.14	0.026	50.14	0.00
90268935	266,399.90	75.84	0.028	75.84	0.00
90270858	174,446.72	96.85	0.056	96.85	0.00
90293348	402,424.05	150.96	0.038	150.96	0.00
90273750	140,470.80	80.85	0.058	80.85	0.00
90292404	257,599.53	32.14	0.012	32.14	0.00
90274189	519,989.49	182.52	0.035	182.52	0.00
90279076	144,342.90	58.39	0.04	58.39	0.00
90282412	171,371.51	84.07	0.049	84.07	0.00
90283190	302,260.64	96.71	0.032	96.71	0.00
90285384	296,278.16	115.65	0.039	115.65	0.00
90285447	221,546.20	217.52	0.098	217.52	0.00
90257345	192,013.00	21.87	0.011	21.87	0.00
90272970	215,076.99	128.68	0.06	128.68	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	206,335.18	897.78	0.435

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
4	773,707.25	889.25	28,095.66

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90250263	206,335.18	897.78	0.435

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
90285007	330,630.27	3.69	15,427.59
90246579	271,342.62	876.45	161.16
90332242	112,435.16	3.97	12,684.26
90308562	59,299.20	5.14	(177.35)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Aug-2019

8/8/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
11	2,159,473.16	37,953.10	1.758

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90245076	129,135.09	15.95	0.012
90246579	271,342.62	161.16	0.059
90250263	206,335.18	897.78	0.435
90272857	120,309.48	1,015.94	0.844
90285007	330,630.27	15,427.59	4.666
90286753	439,965.26	(2,364.74)	(0.537)
90291256	229,207.79	6,779.08	2.958
90308562	59,299.20	(177.35)	(0.299)
90332242	112,435.16	12,684.26	11.281
90338662	118,749.96	1,916.78	1.614
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	140,246.14	1,787.03	0.000 %	0	0.00	0.00	0.000 %	5	140,246.14	1,787.03	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	0090246579	276,000.00	4.375 %	AL	95.00	360	13,117.41	05/31/2019	876.45	161.16
Summary	0090250263	209,000.00	4.375 %	MO	95.00	360	897.78	07/31/2019	897.78	897.78
Summary	0090285007	337,000.00	4.125 %	MS	97.00	360	12,469.94	04/30/2019	3.69	15,427.59
Summary	0090308562	60,000.00	5.125 %	MO	97.00	360	64,985.89	04/30/2019	5.14	(177.35)
Summary	0090332242	114,000.00	3.750 %	MO	95.00	360	48,775.12	04/30/2019	3.97	12,684.26

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

* This data is currently not provided for reporting.

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

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

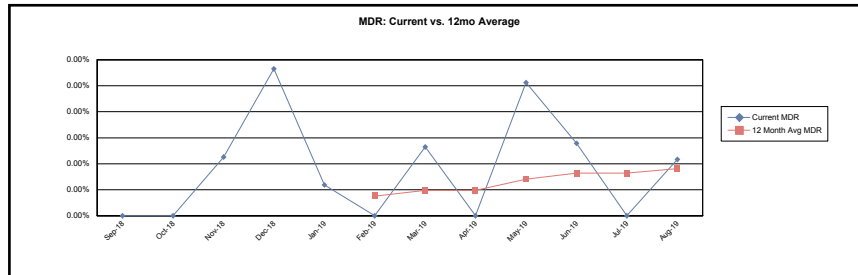
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Realized Loss Report - Collateral

Summary

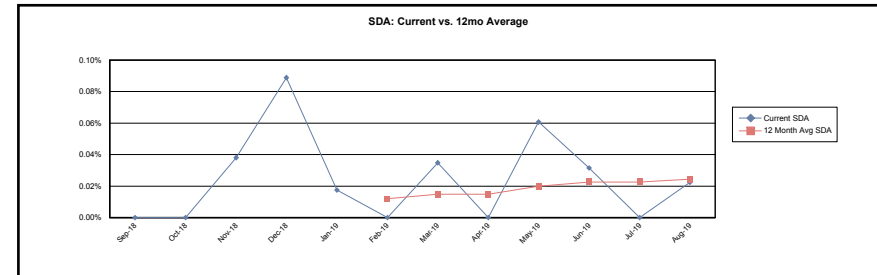
MDR

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



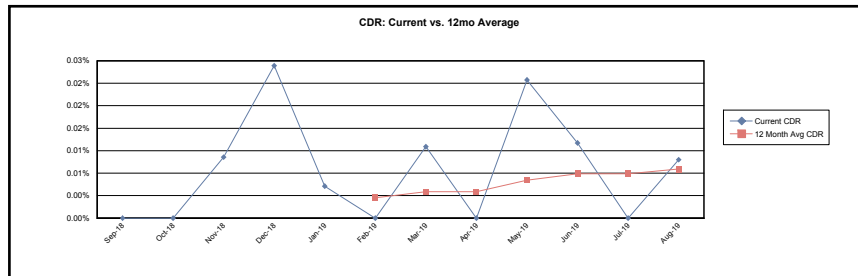
SDA

Current Month 0.022 %
3 Month Average 0.018 %
12 Month Average 0.024 %



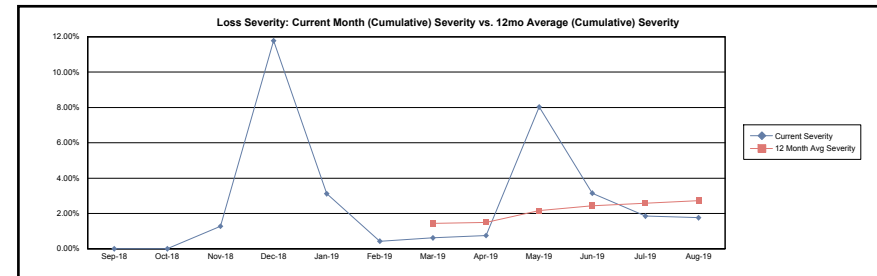
CDR

Current Month 0.010 %
3 Month Average 0.008 %
12 Month Average 0.009 %



Loss Severity

Current Month (Cumulative) 1.758 %
3 Month Average (Cumulative) 2.252 %
12 Month Average (Cumulative) 2.730 %



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

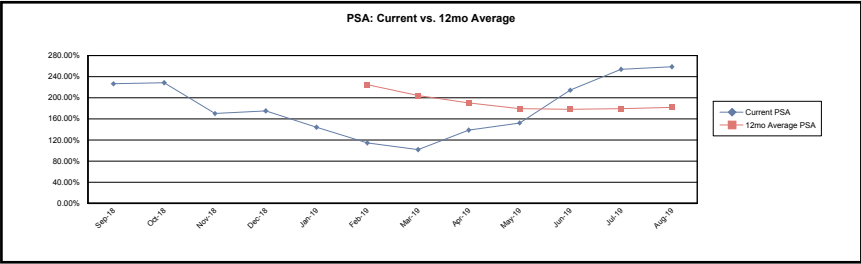
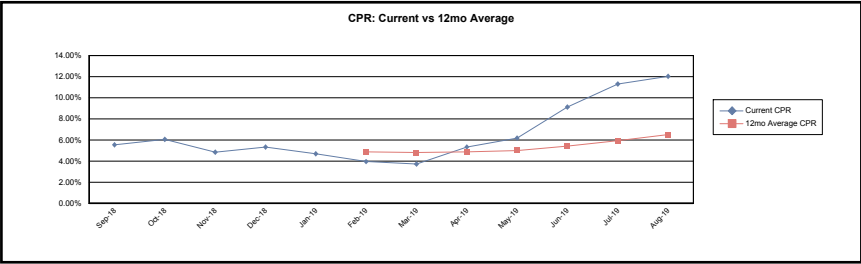
Current Month	1.062 %
3 Month Average	0.949 %
12 Month Average	0.562 %

CPR

Current Month	12.022 %
3 Month Average	10.807 %
12 Month Average	6.505 %

PSA

Current Month	258.525 %
3 Month Average	242.151 %
12 Month Average	181.417 %



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
0090256807	288,535.02	0.00	0.000%	288,535.02
0090313592	387,141.20	0.00	0.000%	387,141.20
Totals	675,676.22	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: 26-Aug-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