

**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-Oct-2019 12:38:00 PM

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		10/24/2019	0.00000 %	22,093,618,842.84	0.00	419,896,863.02	0.00	21,673,721,979.83	419,896,863.02	0.00
2M-1	30711XC28	10/24/2019	2.66838 %	49,180,557.09	109,360.35	18,847,905.60	0.00	30,332,651.49	18,957,265.95	0.00
2M-1H		10/24/2019	0.00000 %	2,588,552.52	0.00	992,034.18	0.00	1,596,518.34	992,034.18	0.00
2M-2A	30711XC51	10/24/2019	4.21838 %	222,384,000.00	781,750.18	0.00	0.00	222,384,000.00	781,750.18	0.00
2M-AH		10/24/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2B	30711XC69	10/24/2019	4.21838 %	222,384,000.00	781,750.18	0.00	0.00	222,384,000.00	781,750.18	0.00
2M-BH		10/24/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C	30711XC77	10/24/2019	4.21838 %	222,384,000.00	781,750.18	0.00	0.00	222,384,000.00	781,750.18	0.00
2M-CH		10/24/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	10/24/2019	4.21838 %	667,152,000.00	2,345,250.54	0.00	0.00	667,152,000.00	2,345,250.54	0.00
2M-2H		10/24/2019	0.00000 %	35,116,122.00	0.00	0.00	0.00	35,116,122.00	0.00	0.00
2B-1	30711XC44	10/24/2019	6.01838 %	151,053,000.00	757,578.63	0.00	0.00	151,053,000.00	757,578.63	0.00
2B-1H		10/24/2019	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		10/24/2019	0.00000 %	132,469,416.54	0.00	0.00	42,704.94	132,426,711.60	0.00	76,709.40
2A-I1	30711XC93	10/24/2019	1.70000 %	0.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00
2A-I2	30711XD35	10/24/2019	1.30000 %	0.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00
2A-I3	30711XD50	10/24/2019	0.90000 %	0.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00
2A-I4	30711XD76	10/24/2019	0.50000 %	0.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00
2B-I1	30711XD92	10/24/2019	1.70000 %	0.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00
2B-I2	30711XE34	10/24/2019	1.30000 %	0.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00
2B-I3	30711XE59	10/24/2019	0.90000 %	0.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00
2B-I4	30711XH98	10/24/2019	0.50000 %	0.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00
2C-I1	30711XE83	10/24/2019	1.70000 %	0.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00
2C-I2	30711XF25	10/24/2019	1.30000 %	0.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00
2C-I3	30711XF41	10/24/2019	0.90000 %	0.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00
2C-I4	30711XF66	10/24/2019	0.50000 %	0.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00
2E-A1	30711XC85	10/24/2019	2.51838 %	222,384,000.00	466,706.18	0.00	0.00	222,384,000.00	466,706.18	0.00
2E-A2	30711XD27	10/24/2019	2.91838 %	222,384,000.00	540,834.18	0.00	0.00	222,384,000.00	540,834.18	0.00
2E-A3	30711XD43	10/24/2019	3.31838 %	222,384,000.00	614,962.18	0.00	0.00	222,384,000.00	614,962.18	0.00
2E-A4	30711XD68	10/24/2019	3.71838 %	222,384,000.00	689,090.18	0.00	0.00	222,384,000.00	689,090.18	0.00
2E-B1	30711XD84	10/24/2019	2.51838 %	222,384,000.00	466,706.18	0.00	0.00	222,384,000.00	466,706.18	0.00
2E-B2	30711XE26	10/24/2019	2.91838 %	222,384,000.00	540,834.18	0.00	0.00	222,384,000.00	540,834.18	0.00
2E-B3	30711XE42	10/24/2019	3.31838 %	222,384,000.00	614,962.18	0.00	0.00	222,384,000.00	614,962.18	0.00
2E-B4	30711XE67	10/24/2019	3.71838 %	222,384,000.00	689,090.18	0.00	0.00	222,384,000.00	689,090.18	0.00
2E-C1	30711XE75	10/24/2019	2.51838 %	222,384,000.00	466,706.18	0.00	0.00	222,384,000.00	466,706.18	0.00
2E-C2	30711XE91	10/24/2019	2.91838 %	222,384,000.00	540,834.18	0.00	0.00	222,384,000.00	540,834.18	0.00
2E-C3	30711XF33	10/24/2019	3.31838 %	222,384,000.00	614,962.18	0.00	0.00	222,384,000.00	614,962.18	0.00
2E-C4	30711XF58	10/24/2019	3.71838 %	222,384,000.00	689,090.18	0.00	0.00	222,384,000.00	689,090.18	0.00
2E-D1	30711XF74	10/24/2019	2.51838 %	444,768,000.00	933,412.36	0.00	0.00	444,768,000.00	933,412.36	0.00
2E-D2	30711XF82	10/24/2019	2.91838 %	444,768,000.00	1,081,668.36	0.00	0.00	444,768,000.00	1,081,668.36	0.00
2E-D3	30711XF90	10/24/2019	3.31838 %	444,768,000.00	1,229,924.36	0.00	0.00	444,768,000.00	1,229,924.36	0.00
2E-D4	30711XG24	10/24/2019	3.71838 %	444,768,000.00	1,378,180.36	0.00	0.00	444,768,000.00	1,378,180.36	0.00
2E-D5	30711XG32	10/24/2019	4.21838 %	444,768,000.00	1,563,500.36	0.00	0.00	444,768,000.00	1,563,500.36	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Oct-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	10/24/2019	2.51838 %	444,768,000.00	933,412.36	0.00	0.00	444,768,000.00	933,412.36	0.00
2E-F2	30711XG57	10/24/2019	2.91838 %	444,768,000.00	1,081,668.36	0.00	0.00	444,768,000.00	1,081,668.36	0.00
2E-F3	30711XG65	10/24/2019	3.31838 %	444,768,000.00	1,229,924.36	0.00	0.00	444,768,000.00	1,229,924.36	0.00
2E-F4	30711XG73	10/24/2019	3.71838 %	444,768,000.00	1,378,180.36	0.00	0.00	444,768,000.00	1,378,180.36	0.00
2E-F5	30711XG81	10/24/2019	4.21838 %	444,768,000.00	1,563,500.36	0.00	0.00	444,768,000.00	1,563,500.36	0.00
2X-1	30711XG99	10/24/2019	1.70000 %	0.00	630,088.00	0.00	0.00	0.00	630,088.00	0.00
2X-2	30711XH23	10/24/2019	1.30000 %	0.00	481,832.00	0.00	0.00	0.00	481,832.00	0.00
2X-3	30711XH31	10/24/2019	0.90000 %	0.00	333,576.00	0.00	0.00	0.00	333,576.00	0.00
2X-4	30711XH49	10/24/2019	0.50000 %	0.00	185,320.00	0.00	0.00	0.00	185,320.00	0.00
2Y-1	30711XH56	10/24/2019	1.70000 %	0.00	630,088.00	0.00	0.00	0.00	630,088.00	0.00
2Y-2	30711XH64	10/24/2019	1.30000 %	0.00	481,832.00	0.00	0.00	0.00	481,832.00	0.00
2Y-3	30711XH72	10/24/2019	0.90000 %	0.00	333,576.00	0.00	0.00	0.00	333,576.00	0.00
2Y-4	30711XH80	10/24/2019	0.50000 %	0.00	185,320.00	0.00	0.00	0.00	185,320.00	0.00
Totals				30,957,685,715.99	30,573,445.82	439,736,802.80	42,704.94	30,517,906,208.26	470,310,248.62	76,709.40

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	22,093,618,842.84	35,794,759.76	384,102,103.25	0.00	0.00	419,896,863.02	21,673,721,979.83	0.85639287	419,896,863.02
2M-1	188,817,000.00	49,180,557.09	1,609,177.11	17,238,728.49	0.00	0.00	18,847,905.60	30,332,651.49	0.16064577	18,847,905.60
2M-1H	9,938,129.00	2,588,552.52	84,696.87	907,337.30	0.00	0.00	992,034.18	1,596,518.34	0.16064577	992,034.18
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	132,469,416.54	0.00	0.00	0.00	42,704.94	42,704.94	132,426,711.60	0.99942108	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-A2	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-A3	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-A4	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-B1	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-B2	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-B3	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-B4	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C1	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C2	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C3	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-C4	222,384,000.00	222,384,000.00	0.00	0.00	0.00	0.00	0.00	222,384,000.00	1.00000000	0.00
2E-D1	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-D2	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-D3	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-D4	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-D5	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F1	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F2	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F3	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F4	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2E-F5	444,768,000.00	444,768,000.00	0.00	0.00	0.00	0.00	0.00	444,768,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	34,319,240,014.00	30,957,685,715.99	37,488,633.74	402,248,169.04	0.00	42,704.94	439,779,507.74	30,517,906,208.26	0.88923607	439,736,802.80

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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	872.98424111	1.41435685	15.17701041	0.00000000	0.00000000	16.59136726	856.39287386	0.85639287	16.59136726
2M-1	188,817,000.00	260.46678578	8.52241647	91.29860389	0.00000000	0.00000000	99.82102035	160.64576542	0.16064577	99.82102035
2M-1H	9,938,129.00	260.46678605	8.52241604	91.29860359	0.00000000	0.00000000	99.82102064	160.64576542	0.16064577	99.82102064
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	999.74336919	0.00000000	0.00000000	0.00000000	0.32229311	0.32229311	999.42107608	0.99942108	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

Principal Distribution Factors Statement

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

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

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

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8480 Stagecoach Circle
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Telephone: 1-866-846-4526

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2A-H	N/A	N/A	0.00000 %	22,093,618,842.84	0.00	0.00	0.00	0.00	0.00	0.00	21,673,721,979.83
2M-1	09/25/19 - 10/24/19	30	2.66838 %	49,180,557.09	109,360.35	0.00	0.00	0.00	109,360.35	0.00	30,332,651.49
2M-1H	N/A	N/A	0.00000 %	2,588,552.52	0.00	0.00	0.00	0.00	0.00	0.00	1,596,518.34
2M-2A	09/25/19 - 10/24/19	30	4.21838 %	222,384,000.00	781,750.18	0.00	0.00	0.00	781,750.18	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	09/25/19 - 10/24/19	30	4.21838 %	222,384,000.00	781,750.18	0.00	0.00	0.00	781,750.18	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	09/25/19 - 10/24/19	30	4.21838 %	222,384,000.00	781,750.18	0.00	0.00	0.00	781,750.18	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	09/25/19 - 10/24/19	30	4.21838 %	667,152,000.00	2,345,250.54	0.00	0.00	0.00	2,345,250.54	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	09/25/19 - 10/24/19	30	6.01838 %	151,053,000.00	757,578.63	0.00	0.00	0.00	757,578.63	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 %	132,469,416.54	0.00	0.00	0.00	0.00	0.00	0.00	132,426,711.60
2A-I1	09/25/19 - 10/24/19	30	1.70000 %	222,384,000.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00	222,384,000.00
2A-I2	09/25/19 - 10/24/19	30	1.30000 %	222,384,000.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00	222,384,000.00
2A-I3	09/25/19 - 10/24/19	30	0.90000 %	222,384,000.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00	222,384,000.00
2A-I4	09/25/19 - 10/24/19	30	0.50000 %	222,384,000.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00	222,384,000.00
2B-I1	09/25/19 - 10/24/19	30	1.70000 %	222,384,000.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00	222,384,000.00
2B-I2	09/25/19 - 10/24/19	30	1.30000 %	222,384,000.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00	222,384,000.00
2B-I3	09/25/19 - 10/24/19	30	0.90000 %	222,384,000.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00	222,384,000.00
2B-I4	09/25/19 - 10/24/19	30	0.50000 %	222,384,000.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00	222,384,000.00
2C-I1	09/25/19 - 10/24/19	30	1.70000 %	222,384,000.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00	222,384,000.00
2C-I2	09/25/19 - 10/24/19	30	1.30000 %	222,384,000.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00	222,384,000.00
2C-I3	09/25/19 - 10/24/19	30	0.90000 %	222,384,000.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00	222,384,000.00
2C-I4	09/25/19 - 10/24/19	30	0.50000 %	222,384,000.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00	222,384,000.00
2E-A1	09/25/19 - 10/24/19	30	2.51838 %	222,384,000.00	466,706.18	0.00	0.00	0.00	466,706.18	0.00	222,384,000.00
2E-A2	09/25/19 - 10/24/19	30	2.91838 %	222,384,000.00	540,834.18	0.00	0.00	0.00	540,834.18	0.00	222,384,000.00
2E-A3	09/25/19 - 10/24/19	30	3.31838 %	222,384,000.00	614,962.18	0.00	0.00	0.00	614,962.18	0.00	222,384,000.00
2E-A4	09/25/19 - 10/24/19	30	3.71838 %	222,384,000.00	689,090.18	0.00	0.00	0.00	689,090.18	0.00	222,384,000.00
2E-B1	09/25/19 - 10/24/19	30	2.51838 %	222,384,000.00	466,706.18	0.00	0.00	0.00	466,706.18	0.00	222,384,000.00
2E-B2	09/25/19 - 10/24/19	30	2.91838 %	222,384,000.00	540,834.18	0.00	0.00	0.00	540,834.18	0.00	222,384,000.00
2E-B3	09/25/19 - 10/24/19	30	3.31838 %	222,384,000.00	614,962.18	0.00	0.00	0.00	614,962.18	0.00	222,384,000.00
2E-B4	09/25/19 - 10/24/19	30	3.71838 %	222,384,000.00	689,090.18	0.00	0.00	0.00	689,090.18	0.00	222,384,000.00
2E-C1	09/25/19 - 10/24/19	30	2.51838 %	222,384,000.00	466,706.18	0.00	0.00	0.00	466,706.18	0.00	222,384,000.00
2E-C2	09/25/19 - 10/24/19	30	2.91838 %	222,384,000.00	540,834.18	0.00	0.00	0.00	540,834.18	0.00	222,384,000.00
2E-C3	09/25/19 - 10/24/19	30	3.31838 %	222,384,000.00	614,962.18	0.00	0.00	0.00	614,962.18	0.00	222,384,000.00
2E-C4	09/25/19 - 10/24/19	30	3.71838 %	222,384,000.00	689,090.18	0.00	0.00	0.00	689,090.18	0.00	222,384,000.00
2E-D1	09/25/19 - 10/24/19	30	2.51838 %	444,768,000.00	933,412.36	0.00	0.00	0.00	933,412.36	0.00	444,768,000.00
2E-D2	09/25/19 - 10/24/19	30	2.91838 %	444,768,000.00	1,081,668.36	0.00	0.00	0.00	1,081,668.36	0.00	444,768,000.00
2E-D3	09/25/19 - 10/24/19	30	3.31838 %	444,768,000.00	1,229,924.36	0.00	0.00	0.00	1,229,924.36	0.00	444,768,000.00
2E-D4	09/25/19 - 10/24/19	30	3.71838 %	444,768,000.00	1,378,180.36	0.00	0.00	0.00	1,378,180.36	0.00	444,768,000.00

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

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	09/25/19 - 10/24/19	30	4.21838 %	444,768,000.00	1,563,500.36	0.00	0.00	0.00	1,563,500.36	0.00	444,768,000.00
2E-F1	09/25/19 - 10/24/19	30	2.51838 %	444,768,000.00	933,412.36	0.00	0.00	0.00	933,412.36	0.00	444,768,000.00
2E-F2	09/25/19 - 10/24/19	30	2.91838 %	444,768,000.00	1,081,668.36	0.00	0.00	0.00	1,081,668.36	0.00	444,768,000.00
2E-F3	09/25/19 - 10/24/19	30	3.31838 %	444,768,000.00	1,229,924.36	0.00	0.00	0.00	1,229,924.36	0.00	444,768,000.00
2E-F4	09/25/19 - 10/24/19	30	3.71838 %	444,768,000.00	1,378,180.36	0.00	0.00	0.00	1,378,180.36	0.00	444,768,000.00
2E-F5	09/25/19 - 10/24/19	30	4.21838 %	444,768,000.00	1,563,500.36	0.00	0.00	0.00	1,563,500.36	0.00	444,768,000.00
2X-1	09/25/19 - 10/24/19	30	1.70000 %	444,768,000.00	630,088.00	0.00	0.00	0.00	630,088.00	0.00	444,768,000.00
2X-2	09/25/19 - 10/24/19	30	1.30000 %	444,768,000.00	481,832.00	0.00	0.00	0.00	481,832.00	0.00	444,768,000.00
2X-3	09/25/19 - 10/24/19	30	0.90000 %	444,768,000.00	333,576.00	0.00	0.00	0.00	333,576.00	0.00	444,768,000.00
2X-4	09/25/19 - 10/24/19	30	0.50000 %	444,768,000.00	185,320.00	0.00	0.00	0.00	185,320.00	0.00	444,768,000.00
2Y-1	09/25/19 - 10/24/19	30	1.70000 %	444,768,000.00	630,088.00	0.00	0.00	0.00	630,088.00	0.00	444,768,000.00
2Y-2	09/25/19 - 10/24/19	30	1.30000 %	444,768,000.00	481,832.00	0.00	0.00	0.00	481,832.00	0.00	444,768,000.00
2Y-3	09/25/19 - 10/24/19	30	0.90000 %	444,768,000.00	333,576.00	0.00	0.00	0.00	333,576.00	0.00	444,768,000.00
2Y-4	09/25/19 - 10/24/19	30	0.50000 %	444,768,000.00	185,320.00	0.00	0.00	0.00	185,320.00	0.00	444,768,000.00
Totals					30,573,445.82	0.00	0.00	0.00	30,573,445.82	0.00	

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

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

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Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

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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 %	872.98424111	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	856.39287386
2M-1	188,817,000.00	2.66838 %	260.46678578	0.57918699	0.00000000	0.00000000	0.00000000	0.57918699	0.00000000	160.64576542
2M-1H	9,938,129.00	0.00000 %	260.46678605	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	160.64576542
2M-2A	222,384,000.00	4.21838 %	1000.00000000	3.51531666	0.00000000	0.00000000	0.00000000	3.51531666	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	4.21838 %	1000.00000000	3.51531666	0.00000000	0.00000000	0.00000000	3.51531666	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	4.21838 %	1000.00000000	3.51531666	0.00000000	0.00000000	0.00000000	3.51531666	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	4.21838 %	1000.00000000	3.51531666	0.00000000	0.00000000	0.00000000	3.51531666	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	6.01838 %	1000.00000000	5.01531668	0.00000000	0.00000000	0.00000000	5.01531668	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 %	999.74336919	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.42107608
2A-I1	0.00	1.70000 %	1000.00000000	1.41666667	0.00000000	0.00000000	0.00000000	1.41666667	0.00000000	1000.00000000
2A-I2	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2A-I3	0.00	0.90000 %	1000.00000000	0.75000000	0.00000000	0.00000000	0.00000000	0.75000000	0.00000000	1000.00000000
2A-I4	0.00	0.50000 %	1000.00000000	0.41666667	0.00000000	0.00000000	0.00000000	0.41666667	0.00000000	1000.00000000
2B-I1	0.00	1.70000 %	1000.00000000	1.41666667	0.00000000	0.00000000	0.00000000	1.41666667	0.00000000	1000.00000000
2B-I2	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2B-I3	0.00	0.90000 %	1000.00000000	0.75000000	0.00000000	0.00000000	0.00000000	0.75000000	0.00000000	1000.00000000
2B-I4	0.00	0.50000 %	1000.00000000	0.41666667	0.00000000	0.00000000	0.00000000	0.41666667	0.00000000	1000.00000000
2C-I1	0.00	1.70000 %	1000.00000000	1.41666667	0.00000000	0.00000000	0.00000000	1.41666667	0.00000000	1000.00000000
2C-I2	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2C-I3	0.00	0.90000 %	1000.00000000	0.75000000	0.00000000	0.00000000	0.00000000	0.75000000	0.00000000	1000.00000000
2C-I4	0.00	0.50000 %	1000.00000000	0.41666667	0.00000000	0.00000000	0.00000000	0.41666667	0.00000000	1000.00000000
2E-A1	222,384,000.00	2.51838 %	1000.00000000	2.09864999	0.00000000	0.00000000	0.00000000	2.09864999	0.00000000	1000.00000000
2E-A2	222,384,000.00	2.91838 %	1000.00000000	2.43198333	0.00000000	0.00000000	0.00000000	2.43198333	0.00000000	1000.00000000
2E-A3	222,384,000.00	3.31838 %	1000.00000000	2.76531666	0.00000000	0.00000000	0.00000000	2.76531666	0.00000000	1000.00000000
2E-A4	222,384,000.00	3.71838 %	1000.00000000	3.09864999	0.00000000	0.00000000	0.00000000	3.09864999	0.00000000	1000.00000000
2E-B1	222,384,000.00	2.51838 %	1000.00000000	2.09864999	0.00000000	0.00000000	0.00000000	2.09864999	0.00000000	1000.00000000
2E-B2	222,384,000.00	2.91838 %	1000.00000000	2.43198333	0.00000000	0.00000000	0.00000000	2.43198333	0.00000000	1000.00000000
2E-B3	222,384,000.00	3.31838 %	1000.00000000	2.76531666	0.00000000	0.00000000	0.00000000	2.76531666	0.00000000	1000.00000000
2E-B4	222,384,000.00	3.71838 %	1000.00000000	3.09864999	0.00000000	0.00000000	0.00000000	3.09864999	0.00000000	1000.00000000
2E-C1	222,384,000.00	2.51838 %	1000.00000000	2.09864999	0.00000000	0.00000000	0.00000000	2.09864999	0.00000000	1000.00000000
2E-C2	222,384,000.00	2.91838 %	1000.00000000	2.43198333	0.00000000	0.00000000	0.00000000	2.43198333	0.00000000	1000.00000000
2E-C3	222,384,000.00	3.31838 %	1000.00000000	2.76531666	0.00000000	0.00000000	0.00000000	2.76531666	0.00000000	1000.00000000
2E-C4	222,384,000.00	3.71838 %	1000.00000000	3.09864999	0.00000000	0.00000000	0.00000000	3.09864999	0.00000000	1000.00000000
2E-D1	444,768,000.00	2.51838 %	1000.00000000	2.09864999	0.00000000	0.00000000	0.00000000	2.09864999	0.00000000	1000.00000000
2E-D2	444,768,000.00	2.91838 %	1000.00000000	2.43198333	0.00000000	0.00000000	0.00000000	2.43198333	0.00000000	1000.00000000
2E-D3	444,768,000.00	3.31838 %	1000.00000000	2.76531666	0.00000000	0.00000000	0.00000000	2.76531666	0.00000000	1000.00000000
2E-D4	444,768,000.00	3.71838 %	1000.00000000	3.09864999	0.00000000	0.00000000	0.00000000	3.09864999	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	4.21838 %	1000.00000000	3.51531666	0.00000000	0.00000000	0.00000000	3.51531666	0.00000000	1000.00000000
2E-F1	444,768,000.00	2.51838 %	1000.00000000	2.09864999	0.00000000	0.00000000	0.00000000	2.09864999	0.00000000	1000.00000000
2E-F2	444,768,000.00	2.91838 %	1000.00000000	2.43198333	0.00000000	0.00000000	0.00000000	2.43198333	0.00000000	1000.00000000
2E-F3	444,768,000.00	3.31838 %	1000.00000000	2.76531666	0.00000000	0.00000000	0.00000000	2.76531666	0.00000000	1000.00000000
2E-F4	444,768,000.00	3.71838 %	1000.00000000	3.09864999	0.00000000	0.00000000	0.00000000	3.09864999	0.00000000	1000.00000000
2E-F5	444,768,000.00	4.21838 %	1000.00000000	3.51531666	0.00000000	0.00000000	0.00000000	3.51531666	0.00000000	1000.00000000
2X-1	0.00	1.70000 %	1000.00000000	1.41666667	0.00000000	0.00000000	0.00000000	1.41666667	0.00000000	1000.00000000
2X-2	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2X-3	0.00	0.90000 %	1000.00000000	0.75000000	0.00000000	0.00000000	0.00000000	0.75000000	0.00000000	1000.00000000
2X-4	0.00	0.50000 %	1000.00000000	0.41666667	0.00000000	0.00000000	0.00000000	0.41666667	0.00000000	1000.00000000
2Y-1	0.00	1.70000 %	1000.00000000	1.41666667	0.00000000	0.00000000	0.00000000	1.41666667	0.00000000	1000.00000000
2Y-2	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
2Y-3	0.00	0.90000 %	1000.00000000	0.75000000	0.00000000	0.00000000	0.00000000	0.75000000	0.00000000	1000.00000000
2Y-4	0.00	0.50000 %	1000.00000000	0.41666667	0.00000000	0.00000000	0.00000000	0.41666667	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	21,125,610.58
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	996,356.14
Gains & Subsequent Recoveries (Realized Losses)	(42,704.94)
Total Deposits	<u>22,079,261.78</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	22,060,095.12
Total Withdrawals (Pool Distribution Amount)	<u>22,079,261.78</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	439,779,507.73
Total Principal Reduction Cumulative	3,801,333,805.70
Scheduled Principal Current	37,488,633.75
Scheduled Principal Cumulative	751,986,752.99
Unscheduled Principal Current	402,248,169.04
Unscheduled Principal Cumulative	3,049,270,343.32
Senior Reduction Amount	419,896,863.02
Subordinate Reduction Amount	19,839,939.77
Calculated Tranche Write-down Amount	42,704.94
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	8,713.02
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	101825
Period Reference Pool Removal Loan Count	1544
Period Ending Loan Count	100281
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	22,699,350,087.23
Period PIF Loan Count Current	1536
PIF Loan Count Cumulative	11762
Period PIF Loan UPB Current	393,494,784.38
PIF Loan UPB Cumulative	2,850,751,504.28
Period Partial Prepayment Amount	8,051,441.90
Repurchase Prior CE Loan Count Curr	4
Repurchase Prior CE Loan Count Cum	73
Repurchase Prior Credit Event UPB Curr	996,356.14
Repurchase Prior Credit Event UPB Cum	17,324,980.48
Credit Event Amount Current	684,130.99
Credit Event Amount Cumulative	3,229,997.67
Total Active Modified Loan Count	138
Total Active Modified Loan UPB	32,265,173.17
Libor Rate	2.018380%
Structural Reporting	
Senior Percentage	95.481633%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.518367%
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%	4.290000%	4.380000%
2M-1H	0	0	3.750000%	4.290000%	4.380000%
2M-2	0	0	1.100000%	1.260000%	1.280000%
2M-2H	0	0	1.100000%	1.260000%	1.280000%
2B-1	0	0	0.500000%	0.570000%	0.580000%
2B-1H	0	0	0.500000%	0.570000%	0.580000%
2B-2H	42,704.94	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

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	894	188,166,974.73	0.891495%	0.828953%
60 Days	215	46,613,186.43	0.214398%	0.205350%
90 Days	104	22,563,355.35	0.103709%	0.099401%
120 Days	79	17,759,551.92	0.078779%	0.078238%
150 Days	52	12,211,299.07	0.051854%	0.053796%
180+ Days	132	27,826,784.63	0.131630%	0.122588%
	1476	315,141,152.13	1.471864%	1.388327%

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.003%
3 Month Average	0.002%
12 Month Average	0.001%

SDA

Current Month	0.070%
3 Month Average	0.044%
12 Month Average	0.034%

CDR

Current Month	0.035%
3 Month Average	0.022%
12 Month Average	0.013%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
100	23,985,941.76	8,713.02	0.036	23,985,941.76	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90264155	236,477.67	143.12	0.061	143.12	0.00
90274189	519,989.49	182.52	0.035	182.52	0.00
90251184	83,740.29	17.94	0.021	17.94	0.00
90251673	249,640.90	76.11	0.03	76.11	0.00
90252563	107,671.20	31.12	0.029	31.12	0.00
90252799	360,525.34	67.88	0.019	67.88	0.00
90252931	276,530.81	33.54	0.012	33.54	0.00
90256639	179,329.64	44.93	0.025	44.93	0.00
90257345	191,601.31	21.87	0.011	21.87	0.00
90258756	167,660.88	70.86	0.042	70.86	0.00
90260518	275,615.06	39.80	0.014	39.80	0.00
90247207	303,733.08	63.69	0.021	63.69	0.00
90262186	343,134.20	226.99	0.066	226.99	0.00
90246796	270,145.61	90.38	0.033	90.38	0.00
90264444	55,730.00	1.69	0.003	1.69	0.00
90266766	271,222.04	131.05	0.048	131.05	0.00
90268101	191,552.88	50.14	0.026	50.14	0.00
90268935	265,999.29	75.84	0.029	75.84	0.00
90269823	358,480.78	107.11	0.03	107.11	0.00
90270858	174,328.12	96.81	0.056	96.81	0.00
90271375	147,811.70	38.16	0.026	38.16	0.00
90272970	214,806.03	128.60	0.06	128.60	0.00
90273750	140,273.92	80.77	0.058	80.77	0.00
90215097	147,859.89	164.14	0.111	164.14	0.00
90261619	274,346.63	173.73	0.063	173.73	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90233039	157,339.44	74.92	0.048	74.92	0.00
90216229	124,208.75	34.49	0.028	34.49	0.00
90217648	240,630.70	167.37	0.07	167.37	0.00
90219521	111,672.41	47.78	0.043	47.78	0.00
90220894	393,065.87	161.56	0.041	161.56	0.00
90221279	246,083.36	112.31	0.046	112.31	0.00
90223681	187,576.22	49.62	0.026	49.62	0.00
90226109	58,584.21	18.07	0.031	18.07	0.00
90226180	317,804.96	184.58	0.058	184.58	0.00
90228235	158,083.14	110.28	0.07	110.28	0.00
90228929	343,387.34	178.07	0.052	178.07	0.00
90248695	273,648.11	34.18	0.012	34.18	0.00
90229768	168,024.59	78.10	0.046	78.10	0.00
90275929	371,812.74	26.28	0.007	26.28	0.00
90234185	115,587.83	25.71	0.022	25.71	0.00
90234671	217,739.36	108.51	0.05	108.51	0.00
90236430	383,418.92	31.35	0.008	31.35	0.00
90236659	179,028.00	66.87	0.037	66.87	0.00
90238489	330,037.62	74.82	0.023	74.82	0.00
90239356	159,803.60	49.52	0.031	49.52	0.00
90244931	327,070.36	11.19	0.003	11.19	0.00
90245010	187,549.00	119.46	0.064	119.46	0.00
90246465	329,630.43	79.45	0.024	79.45	0.00
90246602	100,542.24	32.64	0.032	32.64	0.00
90229562	423,277.53	472.91	0.112	472.91	0.00
90335262	420,827.92	173.10	0.041	173.10	0.00
90273796	393,047.77	37.48	0.01	37.48	0.00
90321913	125,019.47	49.24	0.039	49.24	0.00
90322616	122,197.47	39.01	0.032	39.01	0.00
90322690	202,471.62	149.42	0.074	149.42	0.00
90323130	115,011.01	43.67	0.038	43.67	0.00
90325321	415,155.50	193.05	0.047	193.05	0.00
90325679	345,038.65	64.08	0.019	64.08	0.00

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Credit-Linked Notes

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90327424	249,982.99	42.12	0.017	42.12	0.00
90328654	156,027.07	21.92	0.014	21.92	0.00
90330293	235,945.20	58.94	0.025	58.94	0.00
90317213	343,588.03	41.34	0.012	41.34	0.00
90333220	321,667.52	114.72	0.036	114.72	0.00
90317144	138,695.43	111.45	0.08	111.45	0.00
90335339	169,280.73	29.10	0.017	29.10	0.00
90336430	277,584.15	131.34	0.047	131.34	0.00
90338070	419,748.50	116.15	0.028	116.15	0.00
90339222	254,897.46	30.05	0.012	30.05	0.00
90340553	78,545.23	32.05	0.041	32.05	0.00
90340620	133,178.51	37.06	0.028	37.06	0.00
90341617	224,726.52	94.73	0.042	94.73	0.00
90341740	256,642.13	111.67	0.044	111.67	0.00
90343482	395,528.26	95.35	0.024	95.35	0.00
90345446	171,211.31	47.44	0.028	47.44	0.00
90332734	126,144.27	26.72	0.021	26.72	0.00
90296711	124,834.01	9.53	0.008	9.53	0.00
90279076	144,144.54	58.39	0.041	58.39	0.00
90282412	171,038.57	83.96	0.049	83.96	0.00
90283190	301,849.59	125.32	0.042	125.32	0.00
90285384	295,652.33	115.65	0.039	115.65	0.00
90285447	221,162.42	217.52	0.098	217.52	0.00
90285480	206,566.28	43.77	0.021	43.77	0.00
90290043	248,993.20	85.56	0.034	85.56	0.00
90290801	73,946.04	11.27	0.015	11.27	0.00
90292404	257,599.53	32.14	0.012	32.14	0.00
90293348	401,913.12	150.96	0.038	150.96	0.00
90318359	217,198.58	86.07	0.04	86.07	0.00
90293981	208,227.06	57.46	0.028	57.46	0.00
90347418	387,223.13	89.86	0.023	89.86	0.00
90301350	409,287.35	134.33	0.033	134.33	0.00
90301913	200,553.29	129.83	0.065	129.83	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2019

10/4/2019

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C02

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

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90304624	264,874.59	102.61	0.039	102.61	0.00
90307068	132,332.39	81.56	0.062	81.56	0.00
90307127	318,242.79	77.31	0.024	77.31	0.00
90309769	412,820.66	156.74	0.038	156.74	0.00
90310523	279,090.99	86.46	0.031	86.46	0.00
90313287	244,629.05	80.21	0.033	80.21	0.00
90314570	295,372.40	90.09	0.031	90.09	0.00
90316014	205,785.62	126.15	0.061	126.15	0.00
90293601	156,628.02	80.24	0.051	80.24	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	684,130.99	42,648.28	6.234

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
2	657,736.14	56.66	(3,730.82)

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90216552	313,918.32	26,475.71	8.434
90325915	127,782.00	5,858.07	4.584
90286775	88,346.79	476.66	0.540
90276273	83,979.99	5,641.96	6.718
90255037	70,103.89	4,195.88	5.985

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
90270252	386,393.52	55.00	(3,895.17)
90246579	271,342.62	1.66	164.35

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
17	3,229,997.67	76,709.40	2.375

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90216552	313,918.32	26,475.71	8.434
90245076	129,135.09	15.95	0.012
90246579	271,342.62	164.35	0.061
90250263	206,335.18	897.78	0.435
90255037	70,103.89	4,195.88	5.985
90270252	386,393.52	(3,895.17)	(1.008)
90272857	120,309.48	1,015.94	0.844
90276273	83,979.99	5,641.96	6.718
90285007	330,630.27	15,427.59	4.666
90286753	439,965.26	(2,364.74)	(0.537)
90286775	88,346.79	476.66	0.540
90291256	229,207.79	6,779.08	2.958
90308562	59,299.20	(177.35)	(0.299)
90325915	127,782.00	5,858.07	4.584
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

**Connecticut Avenue Securities
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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	7	51,815.52	42,704.94	0.000 %	0	0.00	0.00	0.000 %	7	51,815.52	42,704.94	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090216552	320,000.00	4.375 %	CA	97.00	360	26,475.71	09/30/2019	26,475.71	26,475.71
Summary	0090246579	276,000.00	4.375 %	AL	95.00	360	13,117.41	05/31/2019	1.66	164.35
Summary	0090255037	71,000.00	4.875 %	GA	90.00	360	4,195.88	09/30/2019	4,195.88	4,195.88
Summary	0090270252	390,000.00	4.500 %	GA	95.00	360	(3,950.17)	08/31/2019	55.00	(3,895.17)
Summary	0090276273	85,000.00	4.875 %	TN	97.00	360	5,641.96	09/30/2019	5,641.96	5,641.96
Summary	0090286775	89,000.00	4.500 %	AZ	95.00	360	476.66	09/30/2019	476.66	476.66
Summary	0090325915	130,000.00	4.750 %	IL	95.00	360	5,858.07	09/30/2019	5,858.07	5,858.07

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**

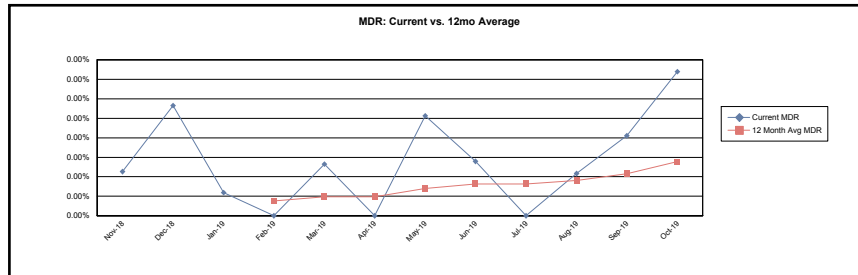
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Realized Loss Report - Collateral

Summary

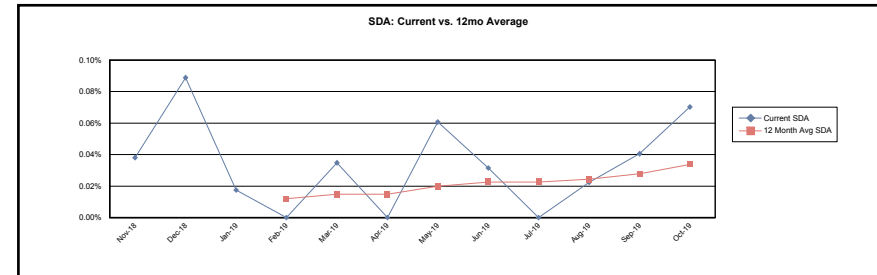
MDR

Current Month 0.003 %
3 Month Average 0.002 %
12 Month Average 0.001 %



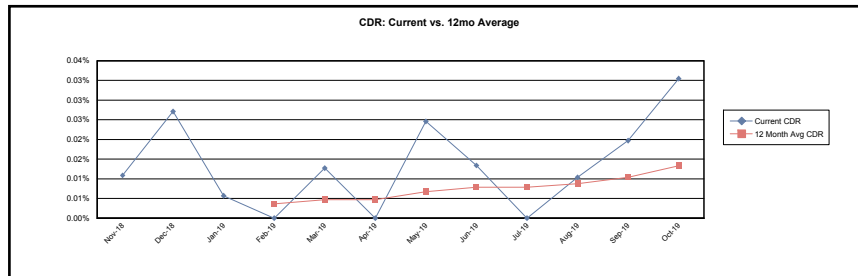
SDA

Current Month 0.070 %
3 Month Average 0.044 %
12 Month Average 0.034 %



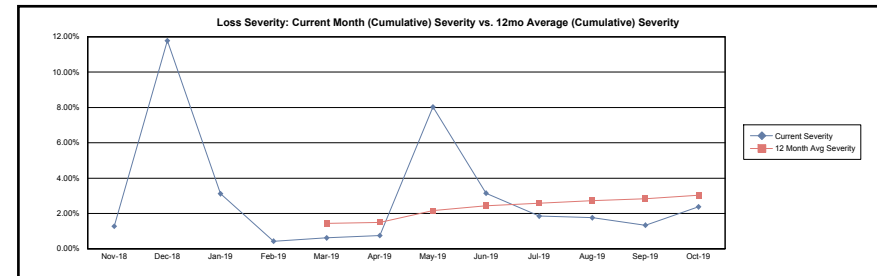
CDR

Current Month 0.035 %
3 Month Average 0.022 %
12 Month Average 0.013 %



Loss Severity

Current Month (Cumulative) 2.375 %
3 Month Average (Cumulative) 1.823 %
12 Month Average (Cumulative) 3.039 %



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

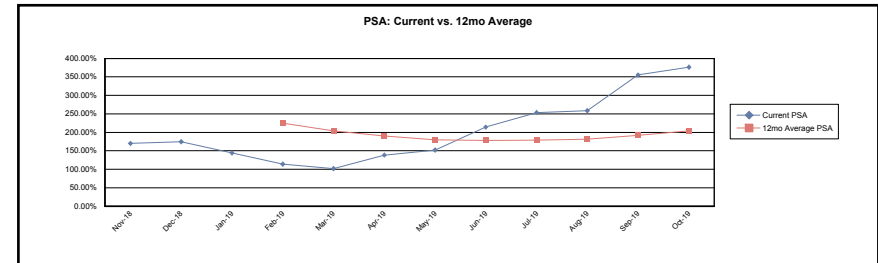
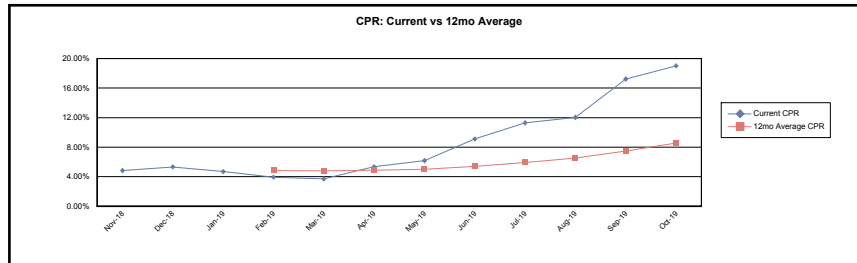
Current Month 1.741 %
3 Month Average 1.455 %
12 Month Average 0.755 %

CPR

Current Month 19.007 %
3 Month Average 16.085 %
12 Month Average 8.557 %

PSA

Current Month 376.432 %
3 Month Average 330.047 %
12 Month Average 204.495 %



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
0090233640	119,125.85	0.00	0.000%	119,125.85
0090248241	286,460.78	0.00	0.000%	286,460.78
0090287131	336,038.18	0.00	0.000%	336,038.18
0090304424	254,731.33	0.00	0.000%	254,731.33
Totals	996,356.14	0.00		

Repurchases Due To Other				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Other this Period				

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Oct-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