

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2A-H	30711XC28	09/24/2019	0.00000 %	22,481,103,667.38	0.00	387,484,824.55	0.00	22,093,618,842.84	387,484,824.55	0.00
2M-1		09/24/2019	2.79525 %	66,582,272.52	155,095.08	17,401,715.43	0.00	49,180,557.09	17,556,810.51	0.00
2M-1H		09/24/2019	0.00000 %	3,504,468.42	0.00	915,915.90	0.00	2,588,552.52	915,915.90	0.00
2M-2A	30711XC51	09/24/2019	4.34525 %	222,384,000.00	805,261.73	0.00	0.00	222,384,000.00	805,261.73	0.00
2M-AH		09/24/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2B		09/24/2019	4.34525 %	222,384,000.00	805,261.73	0.00	0.00	222,384,000.00	805,261.73	0.00
2M-BH	30711XC69	09/24/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2C		09/24/2019	4.34525 %	222,384,000.00	805,261.73	0.00	0.00	222,384,000.00	805,261.73	0.00
2M-CH		09/24/2019	0.00000 %	11,705,374.00	0.00	0.00	0.00	11,705,374.00	0.00	0.00
2M-2	30711XC36	09/24/2019	4.34525 %	667,152,000.00	2,415,785.19	0.00	0.00	667,152,000.00	2,415,785.19	0.00
2M-2H		09/24/2019	0.00000 %	35,116,122.00	0.00	0.00	0.00	35,116,122.00	0.00	0.00
2B-1		09/24/2019	6.14525 %	151,053,000.00	773,548.71	0.00	0.00	151,053,000.00	773,548.71	0.00
2B-1H	30711XC44	09/24/2019	0.00000 %	7,951,103.00	0.00	0.00	0.00	7,951,103.00	0.00	0.00
2B-2H		09/24/2019	0.00000 %	132,465,467.90	0.00	0.00	(3,948.64)	132,469,416.54	0.00	34,004.46
2A-I1		09/24/2019	1.70000 %	0.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00
2A-I2	30711XD35	09/24/2019	1.30000 %	0.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00
2A-I3	30711XD50	09/24/2019	0.90000 %	0.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00
2A-I4	30711XD76	09/24/2019	0.50000 %	0.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00
2B-I1	30711XD92	09/24/2019	1.70000 %	0.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00
2B-I2	30711XE34	09/24/2019	1.30000 %	0.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00
2B-I3	30711XE59	09/24/2019	0.90000 %	0.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00
2B-I4	30711XH98	09/24/2019	0.50000 %	0.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00
2C-I1	30711XE83	09/24/2019	1.70000 %	0.00	315,044.00	0.00	0.00	0.00	315,044.00	0.00
2C-I2	30711XF25	09/24/2019	1.30000 %	0.00	240,916.00	0.00	0.00	0.00	240,916.00	0.00
2C-I3	30711XF41	09/24/2019	0.90000 %	0.00	166,788.00	0.00	0.00	0.00	166,788.00	0.00
2C-I4	30711XF66	09/24/2019	0.50000 %	0.00	92,660.00	0.00	0.00	0.00	92,660.00	0.00
2E-A1	30711XC85	09/24/2019	2.64525 %	222,384,000.00	490,217.73	0.00	0.00	222,384,000.00	490,217.73	0.00
2E-A2	30711XD27	09/24/2019	3.04525 %	222,384,000.00	564,345.73	0.00	0.00	222,384,000.00	564,345.73	0.00
2E-A3	30711XD43	09/24/2019	3.44525 %	222,384,000.00	638,473.73	0.00	0.00	222,384,000.00	638,473.73	0.00
2E-A4	30711XD68	09/24/2019	3.84525 %	222,384,000.00	712,601.73	0.00	0.00	222,384,000.00	712,601.73	0.00
2E-B1	30711XD84	09/24/2019	2.64525 %	222,384,000.00	490,217.73	0.00	0.00	222,384,000.00	490,217.73	0.00
2E-B2	30711XE26	09/24/2019	3.04525 %	222,384,000.00	564,345.73	0.00	0.00	222,384,000.00	564,345.73	0.00
2E-B3	30711XE42	09/24/2019	3.44525 %	222,384,000.00	638,473.73	0.00	0.00	222,384,000.00	638,473.73	0.00
2E-B4	30711XE67	09/24/2019	3.84525 %	222,384,000.00	712,601.73	0.00	0.00	222,384,000.00	712,601.73	0.00
2E-C1	30711XE75	09/24/2019	2.64525 %	222,384,000.00	490,217.73	0.00	0.00	222,384,000.00	490,217.73	0.00
2E-C2	30711XE91	09/24/2019	3.04525 %	222,384,000.00	564,345.73	0.00	0.00	222,384,000.00	564,345.73	0.00
2E-C3	30711XF33	09/24/2019	3.44525 %	222,384,000.00	638,473.73	0.00	0.00	222,384,000.00	638,473.73	0.00
2E-C4	30711XF58	09/24/2019	3.84525 %	222,384,000.00	712,601.73	0.00	0.00	222,384,000.00	712,601.73	0.00
2E-D1	30711XF74	09/24/2019	2.64525 %	444,768,000.00	980,435.46	0.00	0.00	444,768,000.00	980,435.46	0.00
2E-D2	30711XF82	09/24/2019	3.04525 %	444,768,000.00	1,128,691.46	0.00	0.00	444,768,000.00	1,128,691.46	0.00
2E-D3	30711XF90	09/24/2019	3.44525 %	444,768,000.00	1,276,947.46	0.00	0.00	444,768,000.00	1,276,947.46	0.00
2E-D4	30711XG24	09/24/2019	3.84525 %	444,768,000.00	1,425,203.46	0.00	0.00	444,768,000.00	1,425,203.46	0.00
2E-D5	30711XG32	09/24/2019	4.34525 %	444,768,000.00	1,610,523.46	0.00	0.00	444,768,000.00	1,610,523.46	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Sep-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	09/24/2019	2.64525 %	444,768,000.00	980,435.46	0.00	0.00	444,768,000.00	980,435.46	0.00
2E-F2	30711XG57	09/24/2019	3.04525 %	444,768,000.00	1,128,691.46	0.00	0.00	444,768,000.00	1,128,691.46	0.00
2E-F3	30711XG65	09/24/2019	3.44525 %	444,768,000.00	1,276,947.46	0.00	0.00	444,768,000.00	1,276,947.46	0.00
2E-F4	30711XG73	09/24/2019	3.84525 %	444,768,000.00	1,425,203.46	0.00	0.00	444,768,000.00	1,425,203.46	0.00
2E-F5	30711XG81	09/24/2019	4.34525 %	444,768,000.00	1,610,523.46	0.00	0.00	444,768,000.00	1,610,523.46	0.00
2X-1	30711XG99	09/24/2019	1.70000 %	0.00	630,088.00	0.00	0.00	0.00	630,088.00	0.00
2X-2	30711XH23	09/24/2019	1.30000 %	0.00	481,832.00	0.00	0.00	0.00	481,832.00	0.00
2X-3	30711XH31	09/24/2019	0.90000 %	0.00	333,576.00	0.00	0.00	0.00	333,576.00	0.00
2X-4	30711XH49	09/24/2019	0.50000 %	0.00	185,320.00	0.00	0.00	0.00	185,320.00	0.00
2Y-1	30711XH56	09/24/2019	1.70000 %	0.00	630,088.00	0.00	0.00	0.00	630,088.00	0.00
2Y-2	30711XH64	09/24/2019	1.30000 %	0.00	481,832.00	0.00	0.00	0.00	481,832.00	0.00
2Y-3	30711XH72	09/24/2019	0.90000 %	0.00	333,576.00	0.00	0.00	0.00	333,576.00	0.00
2Y-4	30711XH80	09/24/2019	0.50000 %	0.00	185,320.00	0.00	0.00	0.00	185,320.00	0.00
Totals				31,363,484,223.22	31,528,589.53	405,802,455.88	(3,948.64)	30,957,685,715.99	437,331,045.41	34,004.46

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

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

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Series 2018-C02**

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

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	22,481,103,667.38	36,638,047.54	350,846,777.00	0.00	0.00	387,484,824.55	22,093,618,842.84	0.87298424	387,484,824.55
2M-1	188,817,000.00	66,582,272.52	1,647,052.35	15,754,663.08	0.00	0.00	17,401,715.43	49,180,557.09	0.26046679	17,401,715.43
2M-1H	9,938,129.00	3,504,468.42	86,690.39	829,225.51	0.00	0.00	915,915.90	2,588,552.52	0.26046679	915,915.90
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	132,465,467.90	0.00	0.00	0.00	(3,948.64)	(3,948.64)	132,469,416.54	0.99974337	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	31,363,484,223.22	38,371,790.28	367,430,665.59	0.00	(3,948.64)	405,798,507.24	30,957,685,715.99	0.90205044	405,802,455.88

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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	888.29491285	1.44767765	13.86299409	0.00000000	0.00000000	15.31067173	872.98424111	0.87298424	15.31067173
2M-1	188,817,000.00	352.62859022	8.72300879	83.43879566	0.00000000	0.00000000	92.16180445	260.46678578	0.26046679	92.16180445
2M-1H	9,938,129.00	352.62859035	8.72300913	83.43879517	0.00000000	0.00000000	92.16180430	260.46678605	0.26046679	92.16180430
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	999.71356890	0.00000000	0.00000000	0.00000000	(0.02980029)	(0.02980029)	999.74336919	0.99974337	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	222,384,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	444,768,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

Principal Distribution Factors Statement

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

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

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Series 2018-C02**

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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 %	22,481,103,667.38	0.00	0.00	0.00	0.00	0.00	0.00	22,093,618,842.84
2M-1	08/26/19 - 09/24/19	30	2.79525 %	66,582,272.52	155,095.08	0.00	0.00	0.00	155,095.08	0.00	49,180,557.09
2M-1H	N/A	N/A	0.00000 %	3,504,468.42	0.00	0.00	0.00	0.00	0.00	0.00	2,588,552.52
2M-2A	08/26/19 - 09/24/19	30	4.34525 %	222,384,000.00	805,261.73	0.00	0.00	0.00	805,261.73	0.00	222,384,000.00
2M-AH	N/A	N/A	0.00000 %	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00
2M-2B	08/26/19 - 09/24/19	30	4.34525 %	222,384,000.00	805,261.73	0.00	0.00	0.00	805,261.73	0.00	222,384,000.00
2M-BH	N/A	N/A	0.00000 %	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00
2M-2C	08/26/19 - 09/24/19	30	4.34525 %	222,384,000.00	805,261.73	0.00	0.00	0.00	805,261.73	0.00	222,384,000.00
2M-CH	N/A	N/A	0.00000 %	11,705,374.00	0.00	0.00	0.00	0.00	0.00	0.00	11,705,374.00
2M-2	08/26/19 - 09/24/19	30	4.34525 %	667,152,000.00	2,415,785.19	0.00	0.00	0.00	2,415,785.19	0.00	667,152,000.00
2M-2H	N/A	N/A	0.00000 %	35,116,122.00	0.00	0.00	0.00	0.00	0.00	0.00	35,116,122.00
2B-1	08/26/19 - 09/24/19	30	6.14525 %	151,053,000.00	773,548.71	0.00	0.00	0.00	773,548.71	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 %	132,465,467.90	0.00	0.00	0.00	0.00	0.00	0.00	132,469,416.54
2A-I1	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	30	2.64525 %	222,384,000.00	490,217.73	0.00	0.00	0.00	490,217.73	0.00	222,384,000.00
2E-A2	08/26/19 - 09/24/19	30	3.04525 %	222,384,000.00	564,345.73	0.00	0.00	0.00	564,345.73	0.00	222,384,000.00
2E-A3	08/26/19 - 09/24/19	30	3.44525 %	222,384,000.00	638,473.73	0.00	0.00	0.00	638,473.73	0.00	222,384,000.00
2E-A4	08/26/19 - 09/24/19	30	3.84525 %	222,384,000.00	712,601.73	0.00	0.00	0.00	712,601.73	0.00	222,384,000.00
2E-B1	08/26/19 - 09/24/19	30	2.64525 %	222,384,000.00	490,217.73	0.00	0.00	0.00	490,217.73	0.00	222,384,000.00
2E-B2	08/26/19 - 09/24/19	30	3.04525 %	222,384,000.00	564,345.73	0.00	0.00	0.00	564,345.73	0.00	222,384,000.00
2E-B3	08/26/19 - 09/24/19	30	3.44525 %	222,384,000.00	638,473.73	0.00	0.00	0.00	638,473.73	0.00	222,384,000.00
2E-B4	08/26/19 - 09/24/19	30	3.84525 %	222,384,000.00	712,601.73	0.00	0.00	0.00	712,601.73	0.00	222,384,000.00
2E-C1	08/26/19 - 09/24/19	30	2.64525 %	222,384,000.00	490,217.73	0.00	0.00	0.00	490,217.73	0.00	222,384,000.00
2E-C2	08/26/19 - 09/24/19	30	3.04525 %	222,384,000.00	564,345.73	0.00	0.00	0.00	564,345.73	0.00	222,384,000.00
2E-C3	08/26/19 - 09/24/19	30	3.44525 %	222,384,000.00	638,473.73	0.00	0.00	0.00	638,473.73	0.00	222,384,000.00
2E-C4	08/26/19 - 09/24/19	30	3.84525 %	222,384,000.00	712,601.73	0.00	0.00	0.00	712,601.73	0.00	222,384,000.00
2E-D1	08/26/19 - 09/24/19	30	2.64525 %	444,768,000.00	980,435.46	0.00	0.00	0.00	980,435.46	0.00	444,768,000.00
2E-D2	08/26/19 - 09/24/19	30	3.04525 %	444,768,000.00	1,128,691.46	0.00	0.00	0.00	1,128,691.46	0.00	444,768,000.00
2E-D3	08/26/19 - 09/24/19	30	3.44525 %	444,768,000.00	1,276,947.46	0.00	0.00	0.00	1,276,947.46	0.00	444,768,000.00
2E-D4	08/26/19 - 09/24/19	30	3.84525 %	444,768,000.00	1,425,203.46	0.00	0.00	0.00	1,425,203.46	0.00	444,768,000.00

**Connecticut Avenue Securities
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-D5	08/26/19 - 09/24/19	30	4.34525 %	444,768,000.00	1,610,523.46	0.00	0.00	0.00	1,610,523.46	0.00	444,768,000.00
2E-F1	08/26/19 - 09/24/19	30	2.64525 %	444,768,000.00	980,435.46	0.00	0.00	0.00	980,435.46	0.00	444,768,000.00
2E-F2	08/26/19 - 09/24/19	30	3.04525 %	444,768,000.00	1,128,691.46	0.00	0.00	0.00	1,128,691.46	0.00	444,768,000.00
2E-F3	08/26/19 - 09/24/19	30	3.44525 %	444,768,000.00	1,276,947.46	0.00	0.00	0.00	1,276,947.46	0.00	444,768,000.00
2E-F4	08/26/19 - 09/24/19	30	3.84525 %	444,768,000.00	1,425,203.46	0.00	0.00	0.00	1,425,203.46	0.00	444,768,000.00
2E-F5	08/26/19 - 09/24/19	30	4.34525 %	444,768,000.00	1,610,523.46	0.00	0.00	0.00	1,610,523.46	0.00	444,768,000.00
2X-1	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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					31,528,589.53	0.00	0.00	0.00	31,528,589.53	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 %	888.29491285	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	872.98424111
2M-1	188,817,000.00	2.79525 %	352.62859022	0.82140422	0.00000000	0.00000000	0.00000000	0.82140422	0.00000000	260.46678578
2M-1H	9,938,129.00	0.00000 %	352.62859035	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	260.46678605
2M-2A	222,384,000.00	4.34525 %	1000.00000000	3.62104167	0.00000000	0.00000000	0.00000000	3.62104167	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	4.34525 %	1000.00000000	3.62104167	0.00000000	0.00000000	0.00000000	3.62104167	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	4.34525 %	1000.00000000	3.62104167	0.00000000	0.00000000	0.00000000	3.62104167	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	4.34525 %	1000.00000000	3.62104167	0.00000000	0.00000000	0.00000000	3.62104167	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	6.14525 %	1000.00000000	5.12104169	0.00000000	0.00000000	0.00000000	5.12104169	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 %	999.71356890	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.74336919
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	2.64525 %	1000.00000000	2.20437500	0.00000000	0.00000000	0.00000000	2.20437500	0.00000000	1000.00000000
2E-A2	222,384,000.00	3.04525 %	1000.00000000	2.53770833	0.00000000	0.00000000	0.00000000	2.53770833	0.00000000	1000.00000000
2E-A3	222,384,000.00	3.44525 %	1000.00000000	2.87104167	0.00000000	0.00000000	0.00000000	2.87104167	0.00000000	1000.00000000
2E-A4	222,384,000.00	3.84525 %	1000.00000000	3.20437500	0.00000000	0.00000000	0.00000000	3.20437500	0.00000000	1000.00000000
2E-B1	222,384,000.00	2.64525 %	1000.00000000	2.20437500	0.00000000	0.00000000	0.00000000	2.20437500	0.00000000	1000.00000000
2E-B2	222,384,000.00	3.04525 %	1000.00000000	2.53770833	0.00000000	0.00000000	0.00000000	2.53770833	0.00000000	1000.00000000
2E-B3	222,384,000.00	3.44525 %	1000.00000000	2.87104167	0.00000000	0.00000000	0.00000000	2.87104167	0.00000000	1000.00000000
2E-B4	222,384,000.00	3.84525 %	1000.00000000	3.20437500	0.00000000	0.00000000	0.00000000	3.20437500	0.00000000	1000.00000000
2E-C1	222,384,000.00	2.64525 %	1000.00000000	2.20437500	0.00000000	0.00000000	0.00000000	2.20437500	0.00000000	1000.00000000
2E-C2	222,384,000.00	3.04525 %	1000.00000000	2.53770833	0.00000000	0.00000000	0.00000000	2.53770833	0.00000000	1000.00000000
2E-C3	222,384,000.00	3.44525 %	1000.00000000	2.87104167	0.00000000	0.00000000	0.00000000	2.87104167	0.00000000	1000.00000000
2E-C4	222,384,000.00	3.84525 %	1000.00000000	3.20437500	0.00000000	0.00000000	0.00000000	3.20437500	0.00000000	1000.00000000
2E-D1	444,768,000.00	2.64525 %	1000.00000000	2.20437500	0.00000000	0.00000000	0.00000000	2.20437500	0.00000000	1000.00000000
2E-D2	444,768,000.00	3.04525 %	1000.00000000	2.53770833	0.00000000	0.00000000	0.00000000	2.53770833	0.00000000	1000.00000000
2E-D3	444,768,000.00	3.44525 %	1000.00000000	2.87104167	0.00000000	0.00000000	0.00000000	2.87104167	0.00000000	1000.00000000
2E-D4	444,768,000.00	3.84525 %	1000.00000000	3.20437500	0.00000000	0.00000000	0.00000000	3.20437500	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	4.34525 %	1000.00000000	3.62104167	0.00000000	0.00000000	0.00000000	3.62104167	0.00000000	1000.00000000
2E-F1	444,768,000.00	2.64525 %	1000.00000000	2.20437500	0.00000000	0.00000000	0.00000000	2.20437500	0.00000000	1000.00000000
2E-F2	444,768,000.00	3.04525 %	1000.00000000	2.53770833	0.00000000	0.00000000	0.00000000	2.53770833	0.00000000	1000.00000000
2E-F3	444,768,000.00	3.44525 %	1000.00000000	2.87104167	0.00000000	0.00000000	0.00000000	2.87104167	0.00000000	1000.00000000
2E-F4	444,768,000.00	3.84525 %	1000.00000000	3.20437500	0.00000000	0.00000000	0.00000000	3.20437500	0.00000000	1000.00000000
2E-F5	444,768,000.00	4.34525 %	1000.00000000	3.62104167	0.00000000	0.00000000	0.00000000	3.62104167	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	20,406,461.86
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	354,900.57
Gains & Subsequent Recoveries (Realized Losses)	3,948.64
Total Deposits	<u>20,765,311.07</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	20,746,144.41
Total Withdrawals (Pool Distribution Amount)	<u>20,765,311.07</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	405,798,507.24
Total Principal Reduction Cumulative	3,361,554,297.97
Scheduled Principal Current	38,371,790.28
Scheduled Principal Cumulative	714,498,119.24
Unscheduled Principal Current	367,430,665.60
Unscheduled Principal Cumulative	2,647,022,174.28
Senior Reduction Amount	387,484,824.55
Subordinate Reduction Amount	18,317,631.33
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	3,948.64
Modification Loss Amount	7,787.04
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	103216
Period Reference Pool Removal Loan Count	1391
Period Ending Loan Count	101825
UPB at Origination	26,795,388,000.00
UPB at Issuance	26,500,683,892.93
UPB Actual Current	23,139,129,594.96
Period PIF Loan Count Current	1388
PIF Loan Count Cumulative	10227
Period PIF Loan UPB Current	360,387,752.39
PIF Loan UPB Cumulative	2,457,271,323.65
Period Partial Prepayment Amount	7,138,645.50
Repurchase Prior CE Loan Count Curr	2
Repurchase Prior CE Loan Count Cum	69
Repurchase Prior Credit Event UPB Curr	354,900.57
Repurchase Prior Credit Event UPB Cum	16,328,624.34
Credit Event Amount Current	386,393.52
Credit Event Amount Cumulative	2,545,866.68
Total Active Modified Loan Count	117
Total Active Modified Loan UPB	27,345,270.74
Libor Rate	2.145250%
Structural Reporting	
Senior Percentage	95.481726%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.518274%
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%	4.220000%	4.290000%
2M-1H	0	0	3.750000%	4.220000%	4.290000%
2M-2	0	0	1.100000%	1.240000%	1.260000%
2M-2H	0	0	1.100000%	1.240000%	1.260000%
2B-1	0	0	0.500000%	0.560000%	0.570000%
2B-1H	0	0	0.500000%	0.560000%	0.570000%
2B-2H	0	3,948.64	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	0.00	0.00
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	880	190,041,578.14	0.864228%	0.821300%
60 Days	227	48,387,366.31	0.222932%	0.209115%
90 Days	103	23,961,581.79	0.101154%	0.103554%
120 Days	65	13,852,171.98	0.063835%	0.059865%
150 Days	46	10,813,206.39	0.045176%	0.046731%
180+ Days	125	26,507,534.91	0.122760%	0.114557%
	1446	313,563,439.52	1.420083%	1.355122%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.041%
3 Month Average	0.021%
12 Month Average	0.028%

CDR

Current Month	0.020%
3 Month Average	0.010%
12 Month Average	0.010%

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
84	20,449,216.70	7,787.04	0.038	20,449,216.70	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90266766	271,410.88	131.09	0.048	131.09	0.00
90279076	143,861.90	58.39	0.041	58.39	0.00
90251673	249,640.90	76.11	0.03	76.11	0.00
90252563	107,749.25	31.12	0.029	31.12	0.00
90252799	361,036.64	67.88	0.019	67.88	0.00
90252931	276,743.41	33.54	0.012	33.54	0.00
90256639	179,470.15	44.93	0.025	44.93	0.00
90257345	191,876.30	21.87	0.011	21.87	0.00
90261619	274,530.66	173.81	0.063	173.81	0.00
90247207	303,952.32	63.69	0.021	63.69	0.00
90264155	236,627.55	143.17	0.061	143.17	0.00
90246796	270,145.61	90.38	0.033	90.38	0.00
90268101	191,700.10	50.14	0.026	50.14	0.00
90268935	266,199.95	75.84	0.028	75.84	0.00
90270858	174,446.72	96.85	0.056	96.85	0.00
90271375	147,913.76	38.16	0.026	38.16	0.00
90272970	214,941.78	128.64	0.06	128.64	0.00
90273750	140,372.55	80.81	0.058	80.81	0.00
90273796	393,338.15	37.48	0.01	37.48	0.00
90215097	147,942.81	164.17	0.111	164.17	0.00
90262186	343,134.20	226.99	0.066	226.99	0.00
90229768	168,140.67	45.69	0.027	45.69	0.00
90217648	240,630.70	167.37	0.07	167.37	0.00
90219521	111,748.46	47.78	0.043	47.78	0.00
90220894	393,065.87	161.56	0.041	161.56	0.00

CONNECTICUT AVENUE SECURITIES

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90221279	246,246.23	112.33	0.046	112.33	0.00
90223681	187,713.23	49.62	0.026	49.62	0.00
90226109	58,584.21	18.07	0.031	18.07	0.00
90226180	318,007.79	184.64	0.058	184.64	0.00
90228235	158,456.48	110.48	0.07	110.48	0.00
90248695	273,876.99	34.18	0.012	34.18	0.00
90229562	423,554.52	473.17	0.112	473.17	0.00
90282412	171,150.00	84.00	0.049	84.00	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	217,873.33	108.53	0.05	108.53	0.00
90236430	383,725.39	31.35	0.008	31.35	0.00
90236659	179,148.24	66.87	0.037	66.87	0.00
90244931	327,313.09	11.19	0.003	11.19	0.00
90245010	187,669.76	119.51	0.064	119.51	0.00
90246602	100,613.44	32.64	0.032	32.64	0.00
90228929	343,621.93	178.12	0.052	178.12	0.00
90336430	277,755.71	131.34	0.047	131.34	0.00
90274189	519,989.49	182.52	0.035	182.52	0.00
90323130	115,086.80	43.69	0.038	43.69	0.00
90325321	415,429.75	193.05	0.046	193.05	0.00
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	236,124.98	58.94	0.025	58.94	0.00
90332734	126,236.44	26.74	0.021	26.74	0.00
90333220	321,905.56	114.72	0.036	114.72	0.00
90322616	122,197.47	39.01	0.032	39.01	0.00
90335339	169,412.60	29.10	0.017	29.10	0.00
90321913	125,104.48	49.25	0.039	49.25	0.00
90338070	420,033.44	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

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90341617	224,726.52	73.47	0.033	73.47	0.00
90341740	256,800.73	87.28	0.034	87.28	0.00
90343482	395,814.83	95.35	0.024	95.35	0.00
90345446	171,211.31	47.44	0.028	47.44	0.00
90335262	421,411.02	173.10	0.041	173.10	0.00
90304624	265,050.89	102.61	0.039	102.61	0.00
90283190	302,055.50	125.34	0.041	125.34	0.00
90285384	295,861.70	115.65	0.039	115.65	0.00
90285447	221,354.65	217.52	0.098	217.52	0.00
90290043	249,171.80	85.56	0.034	85.56	0.00
90292404	257,599.53	32.14	0.012	32.14	0.00
90293348	402,169.09	150.96	0.038	150.96	0.00
90293601	156,628.02	80.24	0.051	80.24	0.00
90293981	208,377.59	57.46	0.028	57.46	0.00
90322690	202,471.62	149.42	0.074	149.42	0.00
90301913	200,689.41	129.91	0.065	129.91	0.00
90347418	387,525.21	89.86	0.023	89.86	0.00
90307068	132,428.41	14.53	0.011	14.53	0.00
90309769	413,082.03	156.74	0.038	156.74	0.00
90313287	244,801.35	80.21	0.033	80.21	0.00
90313722	194,503.41	123.69	0.064	123.69	0.00
90314570	295,598.37	90.09	0.03	90.09	0.00
90316014	205,931.38	126.21	0.061	126.21	0.00
90317213	344,122.49	41.34	0.012	41.34	0.00
90318359	217,345.33	86.08	0.04	86.08	0.00
90301350	409,287.35	134.33	0.033	134.33	0.00

CONNECTICUT AVENUE SECURITIES

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	386,393.52	(3,950.17)	(1.022)

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
1	271,342.62	1.53	162.69

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90270252	386,393.52	(3,950.17)	(1.022)

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
90246579	271,342.62	1.53	162.69

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

**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
12	2,545,866.68	34,004.46	1.336

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	162.69	0.060
90250263	206,335.18	897.78	0.435
90270252	386,393.52	(3,950.17)	(1.022)
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	2	9,167.24	(3,948.64)	(0.000 %)	0	0.00	0.00	0.000 %	2	9,167.24	(3,948.64)	(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	1.53	162.69
Summary	0090270252	390,000.00	4.500 %	GA	95.00	360	(3,950.17)	08/31/2019	(3,950.17)	(3,950.17)

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**

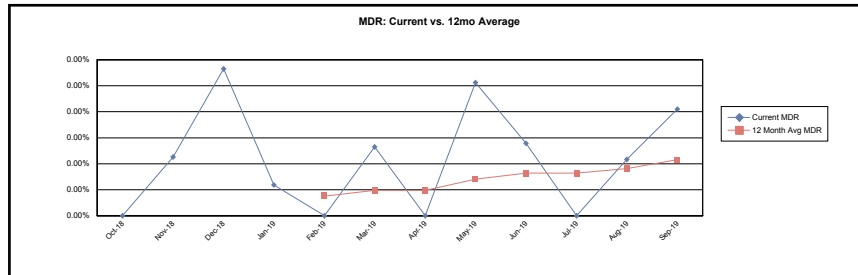
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Realized Loss Report - Collateral

Summary

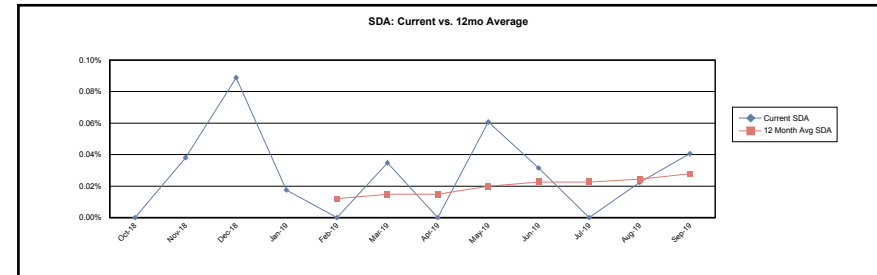
MDR

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



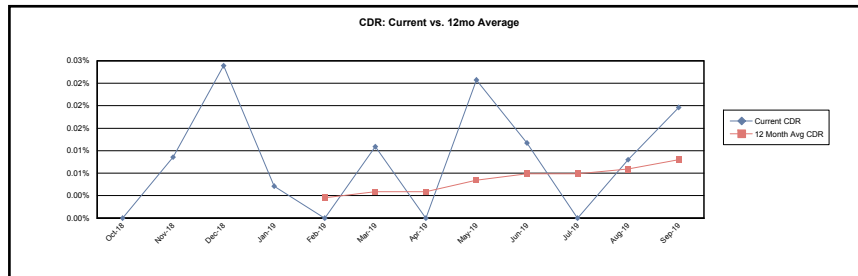
SDA

Current Month 0.041 %
3 Month Average 0.021 %
12 Month Average 0.028 %



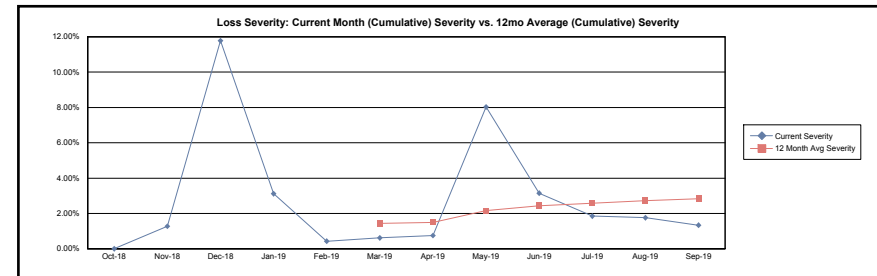
CDR

Current Month 0.020 %
3 Month Average 0.010 %
12 Month Average 0.010 %



Loss Severity

Current Month (Cumulative) 1.336 %
3 Month Average (Cumulative) 1.648 %
12 Month Average (Cumulative) 2.841 %



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 1.563 %
3 Month Average 1.206 %
12 Month Average 0.653 %

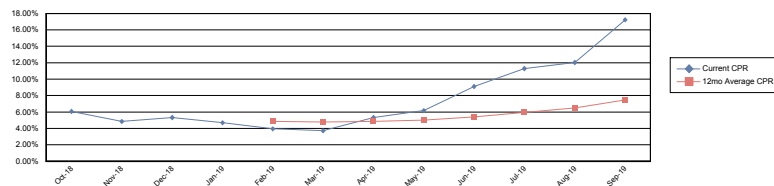
CPR

Current Month 17.226 %
3 Month Average 13.515 %
12 Month Average 7.478 %

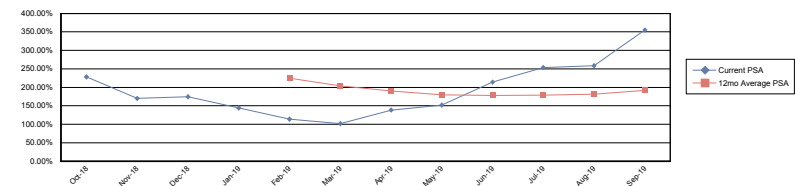
PSA

Current Month 355.185 %
3 Month Average 289.178 %
12 Month Average 192.165 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities
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Distribution Date: 25-Sep-2019

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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
0090214718	162,424.67	0.00	0.000%	162,424.67
0090306043	192,475.90	0.00	0.000%	192,475.90
Totals	354,900.57	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
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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