

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C05



Distribution Date: 27-Sep-2021
10-Sep-2021 4:26:56 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		09/24/2021	0.00000 %	9,272,011,878.70	0.00	379,840,614.21	0.00	8,892,171,264.49	379,840,614.21	0.00
1M-1	30711XX25	09/24/2021	0.80438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		09/24/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XX41	09/24/2021	2.43438 %	62,733,301.83	139,990.30	1,224,543.45	0.00	61,508,758.39	1,364,533.75	0.00
1M-AH		09/24/2021	0.00000 %	3,301,970.44	0.00	64,453.90	0.00	3,237,516.53	64,453.90	0.00
1M-2B	30711XX66	09/24/2021	2.43438 %	200,175,000.00	446,693.52	0.00	0.00	200,175,000.00	446,693.52	0.00
1M-BH		09/24/2021	0.00000 %	10,536,221.00	0.00	0.00	0.00	10,536,221.00	0.00	0.00
1M-2C	30711XX82	09/24/2021	2.43438 %	200,175,000.00	446,693.52	0.00	0.00	200,175,000.00	446,693.52	0.00
1M-CH		09/24/2021	0.00000 %	10,536,221.00	0.00	0.00	0.00	10,536,221.00	0.00	0.00
1M-2	30711XY24	09/24/2021	2.43438 %	463,083,301.83	1,033,377.33	1,224,543.45	0.00	461,858,758.39	2,257,920.78	0.00
1M-2H		09/24/2021	0.00000 %	24,374,412.44	0.00	64,453.90	0.00	24,309,958.53	64,453.90	0.00
1B-1	30711XY32	09/24/2021	4.33438 %	177,428,000.00	704,953.68	0.00	0.00	177,428,000.00	704,953.68	0.00
1B-1H		09/24/2021	0.00000 %	9,338,764.00	0.00	0.00	0.00	9,338,764.00	0.00	0.00
1B-2H		09/24/2021	0.00000 %	143,205,255.28	0.00	0.00	0.00	143,205,255.28	0.00	461,485.72
1A-I1	30711XY65	09/24/2021	1.70000 %	0.00	97,759.40	0.00	0.00	0.00	97,759.40	0.00
1A-I2	30711XY73	09/24/2021	1.30000 %	0.00	74,757.18	0.00	0.00	0.00	74,757.18	0.00
1A-I3	30711XY81	09/24/2021	0.90000 %	0.00	51,754.97	0.00	0.00	0.00	51,754.97	0.00
1A-I4	30711XY99	09/24/2021	0.50000 %	0.00	28,752.76	0.00	0.00	0.00	28,752.76	0.00
1B-I1	30711XZ64	09/24/2021	1.70000 %	0.00	311,939.38	0.00	0.00	0.00	311,939.38	0.00
1B-I2	30711XZ72	09/24/2021	1.30000 %	0.00	238,541.88	0.00	0.00	0.00	238,541.88	0.00
1B-I3	30711XZ80	09/24/2021	0.90000 %	0.00	165,144.38	0.00	0.00	0.00	165,144.38	0.00
1B-I4	30711XZ98	09/24/2021	0.50000 %	0.00	91,746.88	0.00	0.00	0.00	91,746.88	0.00
1C-I1	30711X2E3	09/24/2021	1.70000 %	0.00	311,939.38	0.00	0.00	0.00	311,939.38	0.00
1C-I2	30711X2F0	09/24/2021	1.30000 %	0.00	238,541.88	0.00	0.00	0.00	238,541.88	0.00
1C-I3	30711X2G8	09/24/2021	0.90000 %	0.00	165,144.38	0.00	0.00	0.00	165,144.38	0.00
1C-I4	30711X2H6	09/24/2021	0.50000 %	0.00	91,746.88	0.00	0.00	0.00	91,746.88	0.00
1E-A1	30711XZ23	09/24/2021	0.73438 %	62,733,301.83	42,230.91	1,224,543.45	0.00	61,508,758.39	1,266,774.36	0.00
1E-A2	30711XZ31	09/24/2021	1.13438 %	62,733,301.83	65,233.12	1,224,543.45	0.00	61,508,758.39	1,289,776.57	0.00
1E-A3	30711XZ49	09/24/2021	1.53438 %	62,733,301.83	88,235.33	1,224,543.45	0.00	61,508,758.39	1,312,778.78	0.00
1E-A4	30711XZ56	09/24/2021	1.93438 %	62,733,301.83	111,237.54	1,224,543.45	0.00	61,508,758.39	1,335,780.99	0.00
1E-B1	30711X2A1	09/24/2021	0.73438 %	200,175,000.00	134,754.14	0.00	0.00	200,175,000.00	134,754.14	0.00

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Certificateholder Distribution Summary

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1E-B2	30711X2B9	09/24/2021	1.13438 %	200,175,000.00	208,151.64	0.00	0.00	200,175,000.00	208,151.64	0.00
1E-B3	30711X2C7	09/24/2021	1.53438 %	200,175,000.00	281,549.14	0.00	0.00	200,175,000.00	281,549.14	0.00
1E-B4	30711X2D5	09/24/2021	1.93438 %	200,175,000.00	354,946.64	0.00	0.00	200,175,000.00	354,946.64	0.00
1E-C1	30711X2J2	09/24/2021	0.73438 %	200,175,000.00	134,754.14	0.00	0.00	200,175,000.00	134,754.14	0.00
1E-C2	30711X2K9	09/24/2021	1.13438 %	200,175,000.00	208,151.64	0.00	0.00	200,175,000.00	208,151.64	0.00
1E-C3	30711X2L7	09/24/2021	1.53438 %	200,175,000.00	281,549.14	0.00	0.00	200,175,000.00	281,549.14	0.00
1E-C4	30711X2M5	09/24/2021	1.93438 %	200,175,000.00	354,946.64	0.00	0.00	200,175,000.00	354,946.64	0.00
1E-D1	30711X2N3	09/24/2021	0.73438 %	262,908,301.83	176,985.05	1,224,543.45	0.00	261,683,758.39	1,401,528.50	0.00
1E-D2	30711X2P8	09/24/2021	1.13438 %	262,908,301.83	273,384.76	1,224,543.45	0.00	261,683,758.39	1,497,928.21	0.00
1E-D3	30711X2Q6	09/24/2021	1.53438 %	262,908,301.83	369,784.47	1,224,543.45	0.00	261,683,758.39	1,594,327.92	0.00
1E-D4	30711X2R4	09/24/2021	1.93438 %	262,908,301.83	466,184.18	1,224,543.45	0.00	261,683,758.39	1,690,727.63	0.00
1E-D5	30711X2S2	09/24/2021	2.43438 %	262,908,301.83	586,683.82	1,224,543.45	0.00	261,683,758.39	1,811,227.27	0.00
1E-F1	30711X2T0	09/24/2021	0.73438 %	400,350,000.00	269,508.28	0.00	0.00	400,350,000.00	269,508.28	0.00
1E-F2	30711X2U7	09/24/2021	1.13438 %	400,350,000.00	416,303.28	0.00	0.00	400,350,000.00	416,303.28	0.00
1E-F3	30711X2V5	09/24/2021	1.53438 %	400,350,000.00	563,098.28	0.00	0.00	400,350,000.00	563,098.28	0.00
1E-F4	30711X2W3	09/24/2021	1.93438 %	400,350,000.00	709,893.28	0.00	0.00	400,350,000.00	709,893.28	0.00
1E-F5	30711X2X1	09/24/2021	2.43438 %	400,350,000.00	893,387.03	0.00	0.00	400,350,000.00	893,387.03	0.00
1X-1	30711X2Y9	09/24/2021	1.70000 %	0.00	409,698.77	0.00	0.00	0.00	409,698.77	0.00
1X-2	30711X2Z6	09/24/2021	1.30000 %	0.00	313,299.06	0.00	0.00	0.00	313,299.06	0.00
1X-3	30711X3A0	09/24/2021	0.90000 %	0.00	216,899.35	0.00	0.00	0.00	216,899.35	0.00
1X-4	30711X3B8	09/24/2021	0.50000 %	0.00	120,499.64	0.00	0.00	0.00	120,499.64	0.00
1Y-1	30711X3C6	09/24/2021	1.70000 %	0.00	623,878.75	0.00	0.00	0.00	623,878.75	0.00
1Y-2	30711X3D4	09/24/2021	1.30000 %	0.00	477,083.75	0.00	0.00	0.00	477,083.75	0.00
1Y-3	30711X3E2	09/24/2021	0.90000 %	0.00	330,288.75	0.00	0.00	0.00	330,288.75	0.00
1Y-4	30711X3F9	09/24/2021	0.50000 %	0.00	183,493.75	0.00	0.00	0.00	183,493.75	0.00
Totals				15,745,524,042.99	14,305,571.97	393,439,499.96	0.00	15,352,084,543.12	407,745,071.93	461,485.72

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-C05



Distribution Date: 27-Sep-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	27,555,280,985.00	9,272,011,878.70	14,620,949.36	365,219,664.85	0.00	0.00	379,840,614.21	8,892,171,264.49	0.32270298	379,840,614.21
1M-1	204,725,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	10,775,111.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	200,175,000.00	62,733,301.83	1,224,543.45	0.00	0.00	0.00	1,224,543.45	61,508,758.39	0.30727493	1,224,543.45
1M-AH	10,536,221.00	3,301,970.44	64,453.90	0.00	0.00	0.00	64,453.90	3,237,516.53	0.30727493	64,453.90
1M-2B	200,175,000.00	200,175,000.00	0.00	0.00	0.00	0.00	0.00	200,175,000.00	1.00000000	0.00
1M-BH	10,536,221.00	10,536,221.00	0.00	0.00	0.00	0.00	0.00	10,536,221.00	1.00000000	0.00
1M-2C	200,175,000.00	200,175,000.00	0.00	0.00	0.00	0.00	0.00	200,175,000.00	1.00000000	0.00
1M-CH	10,536,221.00	10,536,221.00	0.00	0.00	0.00	0.00	0.00	10,536,221.00	1.00000000	0.00
1M-2	600,525,000.00	463,083,301.83	1,224,543.45	0.00	0.00	0.00	1,224,543.45	461,858,758.39	0.76909164	1,224,543.45
1M-2H	31,608,663.00	24,374,412.44	64,453.90	0.00	0.00	0.00	64,453.90	24,309,958.53	0.76909164	64,453.90
1B-1	177,428,000.00	177,428,000.00	0.00	0.00	0.00	0.00	0.00	177,428,000.00	1.00000000	0.00
1B-1H	9,338,764.00	9,338,764.00	0.00	0.00	0.00	0.00	0.00	9,338,764.00	1.00000000	0.00
1B-2H	143,666,741.00	143,205,255.28	0.00	0.00	0.00	0.00	0.00	143,205,255.28	0.99678780	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	200,175,000.00	62,733,301.83	1,224,543.45	0.00	0.00	0.00	1,224,543.45	61,508,758.39	0.30727493	1,224,543.45
1E-A2	200,175,000.00	62,733,301.83	1,224,543.45	0.00	0.00	0.00	1,224,543.45	61,508,758.39	0.30727493	1,224,543.45
1E-A3	200,175,000.00	62,733,301.83	1,224,543.45	0.00	0.00	0.00	1,224,543.45	61,508,758.39	0.30727493	1,224,543.45
1E-A4	200,175,000.00	62,733,301.83	1,224,543.45	0.00	0.00	0.00	1,224,543.45	61,508,758.39	0.30727493	1,224,543.45
1E-B1	200,175,000.00	200,175,000.00	0.00	0.00	0.00	0.00	0.00	200,175,000.00	1.00000000	0.00
1E-B2	200,175,000.00	200,175,000.00	0.00	0.00	0.00	0.00	0.00	200,175,000.00	1.00000000	0.00
1E-B3	200,175,000.00	200,175,000.00	0.00	0.00	0.00	0.00	0.00	200,175,000.00	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/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	200,175,000.00	200,175,000.00	0.00	0.00	0.00	0.00	0.00	200,175,000.00	1.00000000	0.00
1E-C1	200,175,000.00	200,175,000.00	0.00	0.00	0.00	0.00	0.00	200,175,000.00	1.00000000	0.00
1E-C2	200,175,000.00	200,175,000.00	0.00	0.00	0.00	0.00	0.00	200,175,000.00	1.00000000	0.00
1E-C3	200,175,000.00	200,175,000.00	0.00	0.00	0.00	0.00	0.00	200,175,000.00	1.00000000	0.00
1E-C4	200,175,000.00	200,175,000.00	0.00	0.00	0.00	0.00	0.00	200,175,000.00	1.00000000	0.00
1E-D1	400,350,000.00	262,908,301.83	1,224,543.45	0.00	0.00	0.00	1,224,543.45	261,683,758.39	0.65363746	1,224,543.45
1E-D2	400,350,000.00	262,908,301.83	1,224,543.45	0.00	0.00	0.00	1,224,543.45	261,683,758.39	0.65363746	1,224,543.45
1E-D3	400,350,000.00	262,908,301.83	1,224,543.45	0.00	0.00	0.00	1,224,543.45	261,683,758.39	0.65363746	1,224,543.45
1E-D4	400,350,000.00	262,908,301.83	1,224,543.45	0.00	0.00	0.00	1,224,543.45	261,683,758.39	0.65363746	1,224,543.45
1E-D5	400,350,000.00	262,908,301.83	1,224,543.45	0.00	0.00	0.00	1,224,543.45	261,683,758.39	0.65363746	1,224,543.45
1E-F1	400,350,000.00	400,350,000.00	0.00	0.00	0.00	0.00	0.00	400,350,000.00	1.00000000	0.00
1E-F2	400,350,000.00	400,350,000.00	0.00	0.00	0.00	0.00	0.00	400,350,000.00	1.00000000	0.00
1E-F3	400,350,000.00	400,350,000.00	0.00	0.00	0.00	0.00	0.00	400,350,000.00	1.00000000	0.00
1E-F4	400,350,000.00	400,350,000.00	0.00	0.00	0.00	0.00	0.00	400,350,000.00	1.00000000	0.00
1E-F5	400,350,000.00	400,350,000.00	0.00	0.00	0.00	0.00	0.00	400,350,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	35,771,081,927.00	15,745,524,042.99	28,219,835.11	365,219,664.85	0.00	0.00	393,439,499.96	15,352,084,543.12	0.42917585	393,439,499.96

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Principal Distribution Factors Statement

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1A-H	27,555,280,985.00	336.48765490	0.53060426	13.25407152	0.00000000	0.00000000	13.78467577	322.70297913	0.32270298	13.78467577
1M-1	204,725,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	10,775,111.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	200,175,000.00	313.39229090	6.11736456	0.00000000	0.00000000	0.00000000	6.11736456	307.27492639	0.30727493	6.11736456
1M-AH	10,536,221.00	313.39229122	6.11736409	0.00000000	0.00000000	0.00000000	6.11736409	307.27492618	0.30727493	6.11736409
1M-2B	200,175,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	10,536,221.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	200,175,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	10,536,221.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	600,525,000.00	771.13076363	2.03912152	0.00000000	0.00000000	0.00000000	2.03912152	769.09164213	0.76909164	2.03912152
1M-2H	31,608,663.00	771.13076374	2.03912136	0.00000000	0.00000000	0.00000000	2.03912136	769.09164206	0.76909164	2.03912136
1B-1	177,428,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	9,338,764.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	143,666,741.00	996.78780407	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.78780407	0.99678780	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	200,175,000.00	313.39229090	6.11736456	0.00000000	0.00000000	0.00000000	6.11736456	307.27492639	0.30727493	6.11736456
1E-A2	200,175,000.00	313.39229090	6.11736456	0.00000000	0.00000000	0.00000000	6.11736456	307.27492639	0.30727493	6.11736456
1E-A3	200,175,000.00	313.39229090	6.11736456	0.00000000	0.00000000	0.00000000	6.11736456	307.27492639	0.30727493	6.11736456
1E-A4	200,175,000.00	313.39229090	6.11736456	0.00000000	0.00000000	0.00000000	6.11736456	307.27492639	0.30727493	6.11736456
1E-B1	200,175,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	200,175,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	200,175,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C05



Distribution Date: 27-Sep-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	200,175,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	200,175,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	200,175,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	200,175,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	200,175,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	400,350,000.00	656.69614545	3.05868228	0.00000000	0.00000000	0.00000000	3.05868228	653.63746319	0.65363746	3.05868228
1E-D2	400,350,000.00	656.69614545	3.05868228	0.00000000	0.00000000	0.00000000	3.05868228	653.63746319	0.65363746	3.05868228
1E-D3	400,350,000.00	656.69614545	3.05868228	0.00000000	0.00000000	0.00000000	3.05868228	653.63746319	0.65363746	3.05868228
1E-D4	400,350,000.00	656.69614545	3.05868228	0.00000000	0.00000000	0.00000000	3.05868228	653.63746319	0.65363746	3.05868228
1E-D5	400,350,000.00	656.69614545	3.05868228	0.00000000	0.00000000	0.00000000	3.05868228	653.63746319	0.65363746	3.05868228
1E-F1	400,350,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	400,350,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	400,350,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	400,350,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	400,350,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C05



Distribution Date: 27-Sep-2021
10-Sep-2021 4:26:56 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	9,272,011,878.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,892,171,264.49
1M-1	N/A	N/A	0.80438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	08/25/21 - 09/26/21	33	2.43438 %	62,733,301.83	139,990.30	0.00	0.00	0.00	0.00	139,990.30	0.00	61,508,758.39
1M-AH	N/A	N/A	0.00000 %	3,301,970.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,237,516.53
1M-2B	08/25/21 - 09/26/21	33	2.43438 %	200,175,000.00	446,693.52	0.00	0.00	0.00	0.00	446,693.52	0.00	200,175,000.00
1M-BH	N/A	N/A	0.00000 %	10,536,221.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,536,221.00
1M-2C	08/25/21 - 09/26/21	33	2.43438 %	200,175,000.00	446,693.52	0.00	0.00	0.00	0.00	446,693.52	0.00	200,175,000.00
1M-CH	N/A	N/A	0.00000 %	10,536,221.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,536,221.00
1M-2	08/25/21 - 09/26/21	33	2.43438 %	463,083,301.83	1,033,377.33	0.00	0.00	0.00	0.00	1,033,377.33	0.00	461,858,758.39
1M-2H	N/A	N/A	0.00000 %	24,374,412.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,309,958.53
1B-1	08/25/21 - 09/26/21	33	4.33438 %	177,428,000.00	704,953.68	0.00	0.00	0.00	0.00	704,953.68	0.00	177,428,000.00
1B-1H	N/A	N/A	0.00000 %	9,338,764.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,338,764.00
1B-2H	N/A	N/A	0.00000 %	143,205,255.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	143,205,255.28
1A-I1	08/25/21 - 09/26/21	33	1.70000 %	62,733,301.83	97,759.40	0.00	0.00	0.00	0.00	97,759.40	0.00	61,508,758.39
1A-I2	08/25/21 - 09/26/21	33	1.30000 %	62,733,301.83	74,757.18	0.00	0.00	0.00	0.00	74,757.18	0.00	61,508,758.39
1A-I3	08/25/21 - 09/26/21	33	0.90000 %	62,733,301.83	51,754.97	0.00	0.00	0.00	0.00	51,754.97	0.00	61,508,758.39
1A-I4	08/25/21 - 09/26/21	33	0.50000 %	62,733,301.83	28,752.76	0.00	0.00	0.00	0.00	28,752.76	0.00	61,508,758.39
1B-I1	08/25/21 - 09/26/21	33	1.70000 %	200,175,000.00	311,939.38	0.00	0.00	0.00	0.00	311,939.38	0.00	200,175,000.00
1B-I2	08/25/21 - 09/26/21	33	1.30000 %	200,175,000.00	238,541.88	0.00	0.00	0.00	0.00	238,541.88	0.00	200,175,000.00
1B-I3	08/25/21 - 09/26/21	33	0.90000 %	200,175,000.00	165,144.38	0.00	0.00	0.00	0.00	165,144.38	0.00	200,175,000.00
1B-I4	08/25/21 - 09/26/21	33	0.50000 %	200,175,000.00	91,746.88	0.00	0.00	0.00	0.00	91,746.88	0.00	200,175,000.00
1C-I1	08/25/21 - 09/26/21	33	1.70000 %	200,175,000.00	311,939.38	0.00	0.00	0.00	0.00	311,939.38	0.00	200,175,000.00
1C-I2	08/25/21 - 09/26/21	33	1.30000 %	200,175,000.00	238,541.88	0.00	0.00	0.00	0.00	238,541.88	0.00	200,175,000.00
1C-I3	08/25/21 - 09/26/21	33	0.90000 %	200,175,000.00	165,144.38	0.00	0.00	0.00	0.00	165,144.38	0.00	200,175,000.00
1C-I4	08/25/21 - 09/26/21	33	0.50000 %	200,175,000.00	91,746.88	0.00	0.00	0.00	0.00	91,746.88	0.00	200,175,000.00
1E-A1	08/25/21 - 09/26/21	33	0.73438 %	62,733,301.83	42,230.91	0.00	0.00	0.00	0.00	42,230.91	0.00	61,508,758.39
1E-A2	08/25/21 - 09/26/21	33	1.13438 %	62,733,301.83	65,233.12	0.00	0.00	0.00	0.00	65,233.12	0.00	61,508,758.39
1E-A3	08/25/21 - 09/26/21	33	1.53438 %	62,733,301.83	88,235.33	0.00	0.00	0.00	0.00	88,235.33	0.00	61,508,758.39
1E-A4	08/25/21 - 09/26/21	33	1.93438 %	62,733,301.83	111,237.54	0.00	0.00	0.00	0.00	111,237.54	0.00	61,508,758.39
1E-B1	08/25/21 - 09/26/21	33	0.73438 %	200,175,000.00	134,754.14	0.00	0.00	0.00	0.00	134,754.14	0.00	200,175,000.00
1E-B2	08/25/21 - 09/26/21	33	1.13438 %	200,175,000.00	208,151.64	0.00	0.00	0.00	0.00	208,151.64	0.00	200,175,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C05



Distribution Date: 27-Sep-2021
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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)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	08/25/21 - 09/26/21	33	1.53438 %	200,175,000.00	281,549.14	0.00	0.00	0.00	0.00	281,549.14	0.00	200,175,000.00
1E-B4	08/25/21 - 09/26/21	33	1.93438 %	200,175,000.00	354,946.64	0.00	0.00	0.00	0.00	354,946.64	0.00	200,175,000.00
1E-C1	08/25/21 - 09/26/21	33	0.73438 %	200,175,000.00	134,754.14	0.00	0.00	0.00	0.00	134,754.14	0.00	200,175,000.00
1E-C2	08/25/21 - 09/26/21	33	1.13438 %	200,175,000.00	208,151.64	0.00	0.00	0.00	0.00	208,151.64	0.00	200,175,000.00
1E-C3	08/25/21 - 09/26/21	33	1.53438 %	200,175,000.00	281,549.14	0.00	0.00	0.00	0.00	281,549.14	0.00	200,175,000.00
1E-C4	08/25/21 - 09/26/21	33	1.93438 %	200,175,000.00	354,946.64	0.00	0.00	0.00	0.00	354,946.64	0.00	200,175,000.00
1E-D1	08/25/21 - 09/26/21	33	0.73438 %	262,908,301.83	176,985.05	0.00	0.00	0.00	0.00	176,985.05	0.00	261,683,758.39
1E-D2	08/25/21 - 09/26/21	33	1.13438 %	262,908,301.83	273,384.76	0.00	0.00	0.00	0.00	273,384.76	0.00	261,683,758.39
1E-D3	08/25/21 - 09/26/21	33	1.53438 %	262,908,301.83	369,784.47	0.00	0.00	0.00	0.00	369,784.47	0.00	261,683,758.39
1E-D4	08/25/21 - 09/26/21	33	1.93438 %	262,908,301.83	466,184.18	0.00	0.00	0.00	0.00	466,184.18	0.00	261,683,758.39
1E-D5	08/25/21 - 09/26/21	33	2.43438 %	262,908,301.83	586,683.82	0.00	0.00	0.00	0.00	586,683.82	0.00	261,683,758.39
1E-F1	08/25/21 - 09/26/21	33	0.73438 %	400,350,000.00	269,508.28	0.00	0.00	0.00	0.00	269,508.28	0.00	400,350,000.00
1E-F2	08/25/21 - 09/26/21	33	1.13438 %	400,350,000.00	416,303.28	0.00	0.00	0.00	0.00	416,303.28	0.00	400,350,000.00
1E-F3	08/25/21 - 09/26/21	33	1.53438 %	400,350,000.00	563,098.28	0.00	0.00	0.00	0.00	563,098.28	0.00	400,350,000.00
1E-F4	08/25/21 - 09/26/21	33	1.93438 %	400,350,000.00	709,893.28	0.00	0.00	0.00	0.00	709,893.28	0.00	400,350,000.00
1E-F5	08/25/21 - 09/26/21	33	2.43438 %	400,350,000.00	893,387.03	0.00	0.00	0.00	0.00	893,387.03	0.00	400,350,000.00
1X-1	08/25/21 - 09/26/21	33	1.70000 %	262,908,301.83	409,698.77	0.00	0.00	0.00	0.00	409,698.77	0.00	261,683,758.39
1X-2	08/25/21 - 09/26/21	33	1.30000 %	262,908,301.83	313,299.06	0.00	0.00	0.00	0.00	313,299.06	0.00	261,683,758.39
1X-3	08/25/21 - 09/26/21	33	0.90000 %	262,908,301.83	216,899.35	0.00	0.00	0.00	0.00	216,899.35	0.00	261,683,758.39
1X-4	08/25/21 - 09/26/21	33	0.50000 %	262,908,301.83	120,499.64	0.00	0.00	0.00	0.00	120,499.64	0.00	261,683,758.39
1Y-1	08/25/21 - 09/26/21	33	1.70000 %	400,350,000.00	623,878.75	0.00	0.00	0.00	0.00	623,878.75	0.00	400,350,000.00
1Y-2	08/25/21 - 09/26/21	33	1.30000 %	400,350,000.00	477,083.75	0.00	0.00	0.00	0.00	477,083.75	0.00	400,350,000.00
1Y-3	08/25/21 - 09/26/21	33	0.90000 %	400,350,000.00	330,288.75	0.00	0.00	0.00	0.00	330,288.75	0.00	400,350,000.00
1Y-4	08/25/21 - 09/26/21	33	0.50000 %	400,350,000.00	183,493.75	0.00	0.00	0.00	0.00	183,493.75	0.00	400,350,000.00
Totals					14,305,571.97	0.00	0.00	0.00	0.00	14,305,571.97	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C05



Distribution Date: 27-Sep-2021
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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)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	27,555,280,985.00	0.00000 %	336.48765490	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	322.70297913
1M-1	204,725,000.00	0.80438 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	10,775,111.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	200,175,000.00	2.43438 %	313.39229090	0.69933958	0.00000000	0.00000000	0.00000000	0.00000000	0.69933958	0.00000000	307.27492639
1M-AH	10,536,221.00	0.00000 %	313.39229122	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	307.27492618
1M-2B	200,175,000.00	2.43438 %	1000.00000000	2.23151502	0.00000000	0.00000000	0.00000000	0.00000000	2.23151502	0.00000000	1000.00000000
1M-BH	10,536,221.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	200,175,000.00	2.43438 %	1000.00000000	2.23151502	0.00000000	0.00000000	0.00000000	0.00000000	2.23151502	0.00000000	1000.00000000
1M-CH	10,536,221.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	600,525,000.00	2.43438 %	771.13076363	1.72078986	0.00000000	0.00000000	0.00000000	0.00000000	1.72078986	0.00000000	769.09164213
1M-2H	31,608,663.00	0.00000 %	771.13076374	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	769.09164206
1B-1	177,428,000.00	4.33438 %	1000.00000000	3.97318168	0.00000000	0.00000000	0.00000000	0.00000000	3.97318168	0.00000000	1000.00000000
1B-1H	9,338,764.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	143,666,741.00	0.00000 %	996.78780407	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.78780407
1A-I1	0.00	1.70000 %	313.39229090	0.48836968	0.00000000	0.00000000	0.00000000	0.00000000	0.48836968	0.00000000	307.27492639
1A-I2	0.00	1.30000 %	313.39229090	0.37345912	0.00000000	0.00000000	0.00000000	0.00000000	0.37345912	0.00000000	307.27492639
1A-I3	0.00	0.90000 %	313.39229090	0.25854862	0.00000000	0.00000000	0.00000000	0.00000000	0.25854862	0.00000000	307.27492639
1A-I4	0.00	0.50000 %	313.39229090	0.14363812	0.00000000	0.00000000	0.00000000	0.00000000	0.14363812	0.00000000	307.27492639
1B-I1	0.00	1.70000 %	1000.00000000	1.55833336	0.00000000	0.00000000	0.00000000	0.00000000	1.55833336	0.00000000	1000.00000000
1B-I2	0.00	1.30000 %	1000.00000000	1.19166669	0.00000000	0.00000000	0.00000000	0.00000000	1.19166669	0.00000000	1000.00000000
1B-I3	0.00	0.90000 %	1000.00000000	0.82500002	0.00000000	0.00000000	0.00000000	0.00000000	0.82500002	0.00000000	1000.00000000
1B-I4	0.00	0.50000 %	1000.00000000	0.45833336	0.00000000	0.00000000	0.00000000	0.00000000	0.45833336	0.00000000	1000.00000000
1C-I1	0.00	1.70000 %	1000.00000000	1.55833336	0.00000000	0.00000000	0.00000000	0.00000000	1.55833336	0.00000000	1000.00000000
1C-I2	0.00	1.30000 %	1000.00000000	1.19166669	0.00000000	0.00000000	0.00000000	0.00000000	1.19166669	0.00000000	1000.00000000
1C-I3	0.00	0.90000 %	1000.00000000	0.82500002	0.00000000	0.00000000	0.00000000	0.00000000	0.82500002	0.00000000	1000.00000000
1C-I4	0.00	0.50000 %	1000.00000000	0.45833336	0.00000000	0.00000000	0.00000000	0.00000000	0.45833336	0.00000000	1000.00000000
1E-A1	200,175,000.00	0.73438 %	313.39229090	0.21096995	0.00000000	0.00000000	0.00000000	0.00000000	0.21096995	0.00000000	307.27492639
1E-A2	200,175,000.00	1.13438 %	313.39229090	0.32588045	0.00000000	0.00000000	0.00000000	0.00000000	0.32588045	0.00000000	307.27492639
1E-A3	200,175,000.00	1.53438 %	313.39229090	0.44079096	0.00000000	0.00000000	0.00000000	0.00000000	0.44079096	0.00000000	307.27492639

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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)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	200,175,000.00	1.93438 %	313.39229090	0.55570146	0.00000000	0.00000000	0.00000000	0.00000000	0.55570146	0.00000000	307.27492639
1E-B1	200,175,000.00	0.73438 %	1000.00000000	0.67318167	0.00000000	0.00000000	0.00000000	0.00000000	0.67318167	0.00000000	1000.00000000
1E-B2	200,175,000.00	1.13438 %	1000.00000000	1.03984833	0.00000000	0.00000000	0.00000000	0.00000000	1.03984833	0.00000000	1000.00000000
1E-B3	200,175,000.00	1.53438 %	1000.00000000	1.40651500	0.00000000	0.00000000	0.00000000	0.00000000	1.40651500	0.00000000	1000.00000000
1E-B4	200,175,000.00	1.93438 %	1000.00000000	1.77318167	0.00000000	0.00000000	0.00000000	0.00000000	1.77318167	0.00000000	1000.00000000
1E-C1	200,175,000.00	0.73438 %	1000.00000000	0.67318167	0.00000000	0.00000000	0.00000000	0.00000000	0.67318167	0.00000000	1000.00000000
1E-C2	200,175,000.00	1.13438 %	1000.00000000	1.03984833	0.00000000	0.00000000	0.00000000	0.00000000	1.03984833	0.00000000	1000.00000000
1E-C3	200,175,000.00	1.53438 %	1000.00000000	1.40651500	0.00000000	0.00000000	0.00000000	0.00000000	1.40651500	0.00000000	1000.00000000
1E-C4	200,175,000.00	1.93438 %	1000.00000000	1.77318167	0.00000000	0.00000000	0.00000000	0.00000000	1.77318167	0.00000000	1000.00000000
1E-D1	400,350,000.00	0.73438 %	656.69614545	0.44207581	0.00000000	0.00000000	0.00000000	0.00000000	0.44207581	0.00000000	653.63746319
1E-D2	400,350,000.00	1.13438 %	656.69614545	0.68286439	0.00000000	0.00000000	0.00000000	0.00000000	0.68286439	0.00000000	653.63746319
1E-D3	400,350,000.00	1.53438 %	656.69614545	0.92365298	0.00000000	0.00000000	0.00000000	0.00000000	0.92365298	0.00000000	653.63746319
1E-D4	400,350,000.00	1.93438 %	656.69614545	1.16444156	0.00000000	0.00000000	0.00000000	0.00000000	1.16444156	0.00000000	653.63746319
1E-D5	400,350,000.00	2.43438 %	656.69614545	1.46542730	0.00000000	0.00000000	0.00000000	0.00000000	1.46542730	0.00000000	653.63746319
1E-F1	400,350,000.00	0.73438 %	1000.00000000	0.67318167	0.00000000	0.00000000	0.00000000	0.00000000	0.67318167	0.00000000	1000.00000000
1E-F2	400,350,000.00	1.13438 %	1000.00000000	1.03984833	0.00000000	0.00000000	0.00000000	0.00000000	1.03984833	0.00000000	1000.00000000
1E-F3	400,350,000.00	1.53438 %	1000.00000000	1.40651500	0.00000000	0.00000000	0.00000000	0.00000000	1.40651500	0.00000000	1000.00000000
1E-F4	400,350,000.00	1.93438 %	1000.00000000	1.77318167	0.00000000	0.00000000	0.00000000	0.00000000	1.77318167	0.00000000	1000.00000000
1E-F5	400,350,000.00	2.43438 %	1000.00000000	2.23151500	0.00000000	0.00000000	0.00000000	0.00000000	2.23151500	0.00000000	1000.00000000
1X-1	0.00	1.70000 %	656.69614545	1.02335149	0.00000000	0.00000000	0.00000000	0.00000000	1.02335149	0.00000000	653.63746319
1X-2	0.00	1.30000 %	656.69614545	0.78256291	0.00000000	0.00000000	0.00000000	0.00000000	0.78256291	0.00000000	653.63746319
1X-3	0.00	0.90000 %	656.69614545	0.54177432	0.00000000	0.00000000	0.00000000	0.00000000	0.54177432	0.00000000	653.63746319
1X-4	0.00	0.50000 %	656.69614545	0.30098574	0.00000000	0.00000000	0.00000000	0.00000000	0.30098574	0.00000000	653.63746319
1Y-1	0.00	1.70000 %	1000.00000000	1.55833333	0.00000000	0.00000000	0.00000000	0.00000000	1.55833333	0.00000000	1000.00000000
1Y-2	0.00	1.30000 %	1000.00000000	1.19166667	0.00000000	0.00000000	0.00000000	0.00000000	1.19166667	0.00000000	1000.00000000
1Y-3	0.00	0.90000 %	1000.00000000	0.82500000	0.00000000	0.00000000	0.00000000	0.00000000	0.82500000	0.00000000	1000.00000000
1Y-4	0.00	0.50000 %	1000.00000000	0.45833333	0.00000000	0.00000000	0.00000000	0.00000000	0.45833333	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,677,730.44
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	304,310.68
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	2,982,041.12
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,962,874.46
Total Withdrawals (Pool Distribution Amount)	2,982,041.12
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	381,129,611.56
Total Principal Reduction Cumulative	19,025,036,263.35
Scheduled Principal Current	15,909,946.71
Scheduled Principal Cumulative	1,251,181,547.05
Unscheduled Principal Current	365,219,664.85
Unscheduled Principal Cumulative	17,773,393,230.50
Senior Reduction Amount	379,840,614.21
Subordinate Reduction Amount	1,288,997.35
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	8,961.44
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	2,990.16
Informational Reporting	
At Issuance Loan Count	116174
Period Beginning Loan Count	50383
Period Reference Pool Removal Loan Count	1626
Period Ending Loan Count	48757
UPB at Origination	25,013,173,000.00
UPB at Issuance	28,733,348,264.04
UPB Actual Current	9,708,312,000.69
Period PIF Loan Count Current	1625
PIF Loan Count Cumulative	67286
Period PIF Loan UPB Current	357,497,918.34
PIF Loan UPB Cumulative	17,295,316,107.63
Period Partial Prepayment Amount	8,482,716.61
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	108
Repurchase Prior Credit Event UPB Curr	304,310.68
Repurchase Prior Credit Event UPB Cum	27,898,157.65
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	3,058,740.66
Total Active Modified Loan Count	366
Total Active Modified Loan UPB	85,233,977.81
Libor Rate	0.084380%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	91.898167%
Subordinate Percentage	8.101833%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.100000 %	8.100000 %	8.410000 %
1M-1	0.00	0.00	3.350000 %	8.100000 %	8.410000 %
1M-1H	0.00	0.00	3.350000 %	8.100000 %	8.410000 %
1M-2A	0.00	0.00	2.620000 %	7.450000 %	7.740000 %
1M-2B	0.00	0.00	1.880000 %	5.360000 %	5.570000 %
1M-2C	0.00	0.00	1.150000 %	3.270000 %	3.400000 %
1M-2	0.00	0.00	1.150000 %	3.270000 %	3.400000 %
1M-2H	0.00	0.00	1.150000 %	3.270000 %	3.400000 %
1B-1	0.00	0.00	0.500000 %	1.420000 %	1.480000 %
1B-1H	0.00	0.00	0.500000 %	1.420000 %	1.480000 %
1B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	417	90,618,758.28	0.855262 %	0.933414 %
60 Days	150	32,038,898.60	0.307648 %	0.330015 %
90 Days	110	23,096,624.67	0.225609 %	0.237906 %
120 Days	86	20,407,760.09	0.176385 %	0.210209 %
150 Days	94	20,282,300.67	0.192793 %	0.208917 %
180+ Days	1592	406,977,489.04	3.265172 %	4.192052 %
Totals	2449	593,421,831.35	5.022869 %	6.112513 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	37	8,372,336.89	8,961.44	0.107036

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090624546	306,682.21	543.08	0.177082
Summary	0090625433	371,326.01	376.89	0.101498
Summary	0090630530	140,867.52	125.85	0.089339
Summary	0090630650	525,012.73	546.89	0.104167
Summary	0090631175	341,921.81	11.43	0.003343
Summary	0090632824	175,029.15	325.95	0.186226
Summary	0090633044	255,336.82	1.10	0.000431
Summary	0090638110	180,527.44	119.60	0.066250
Summary	0090638835	248,114.86	119.23	0.048054
Summary	0090640023	329,131.24	145.46	0.044195
Summary	0090644528	298,925.39	486.05	0.162599
Summary	0090648925	283,166.29	560.43	0.197916
Summary	0090654496	185,695.76	212.78	0.114585
Summary	0090654708	86,751.01	111.01	0.127964
Summary	0090656225	106,228.19	97.47	0.091755
Summary	0090663686	169,575.26	210.78	0.124299
Summary	0090666353	318,848.07	1.34	0.000420
Summary	0090676391	332,033.34	415.04	0.124999
Summary	0090679851	148,073.55	323.91	0.218749
Summary	0090684151	93,925.81	27.76	0.029555
Summary	0090684322	74,933.79	7.75	0.010342
Summary	0090684514	88,702.57	53.25	0.060032
Summary	0090698651	99,087.04	63.28	0.063863
Summary	0090698938	332,126.69	278.35	0.083808
Summary	0090700239	240,679.52	427.19	0.177493

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090703852	459,511.16	1,016.13	0.221133
Summary	0090710721	196,549.84	286.64	0.145836
Summary	0090712658	147,704.39	102.02	0.069070
Summary	0090716918	348,411.16	80.35	0.023062
Summary	0090718520	374,956.82	820.22	0.218751
Summary	0090734066	182,956.62	228.70	0.125002
Summary	0090745676	234,909.80	175.49	0.074705
Summary	0090746863	110,598.44	184.33	0.166666
Summary	0090749387	110,180.98	27.04	0.024541
Summary	0090751343	225,140.24	202.66	0.090015
Summary	0090753916	67,759.29	57.49	0.084844
Summary	0090761199	180,956.08	188.50	0.104169

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
23	3,058,740.66	461,485.80	15.087

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090637735	77,207.10	29,561.04	38.288
0090644951	62,107.62	40,490.78	65.195
0090651502	160,420.90	51,381.43	32.029
0090663652	195,532.00	130,524.12	66.753
0090664578	35,353.20	8,713.22	24.646
0090675690	389,828.22	23,052.87	5.914
0090678242	101,140.77	5,395.16	5.334
0090685701	122,339.29	(13,279.92)	(10.855)
0090694769	144,795.42	4,074.62	2.814
0090696434	87,970.56	4,037.06	4.589
0090698807	96,034.40	15,599.66	16.244
0090699526	87,830.74	4,527.19	5.154
0090703944	90,467.98	6,578.00	7.271
0090704075	171,430.85	(507.41)	(0.296)
0090710037	47,569.39	16,713.23	35.134
0090715817	240,141.24	34,805.75	14.494
0090717857	82,986.53	28,090.58	33.850
0090719406	147,774.26	291.17	0.197
0090732819	164,090.89	1,565.52	0.954
0090739337	155,113.56	42,958.06	27.695
0090745530	41,779.20	24,419.30	58.448
0090746862	98,742.75	35,410.49	35.861

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090752560	258,083.79	(32,916.12)	(12.754)

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
	# 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
No Losses this Period												

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

Group	Loan Number	Original Securitized 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)
No Losses this Period										

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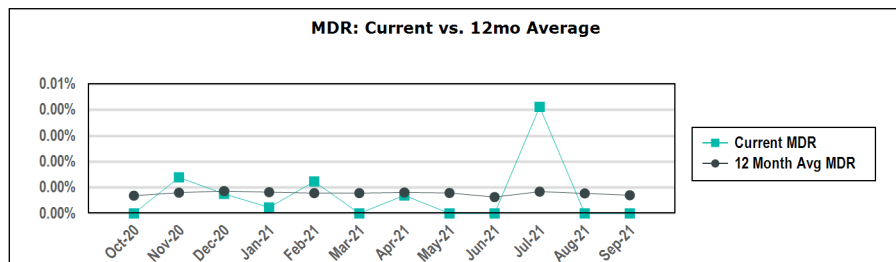
Distribution Date: 27-Sep-2021
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Realized Loss Report - Collateral

Summary

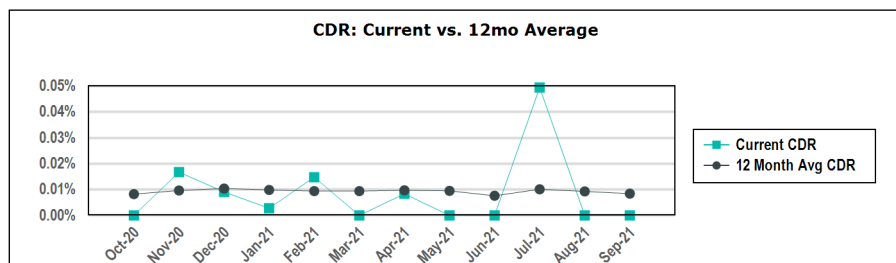
MDR

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



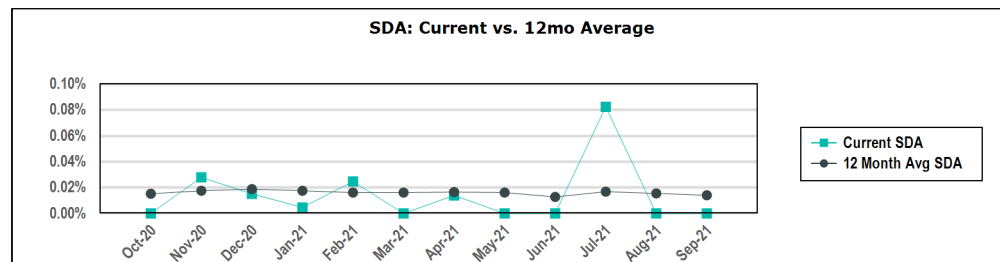
CDR

Current Month 0.000 %
3 Month Average 0.016 %
12 Month Average 0.008 %



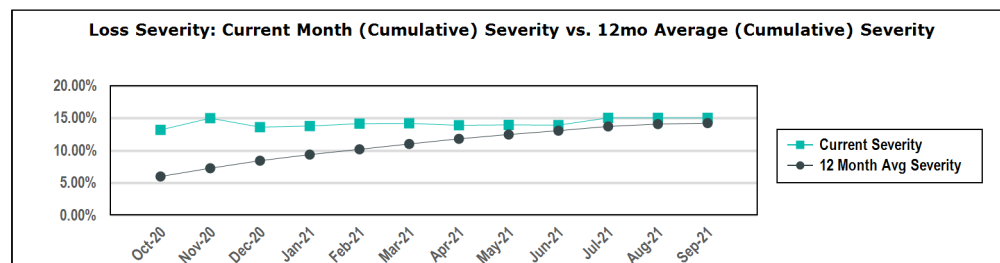
SDA

Current Month 0.000 %
3 Month Average 0.027 %
12 Month Average 0.014 %



Loss Severity

Current Month (Cumulative) 15.087 %
3 Month Average (Cumulative) 15.087 %
12 Month Average (Cumulative) 14.281 %



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.

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

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Prepayment Rates

Summary

SMM

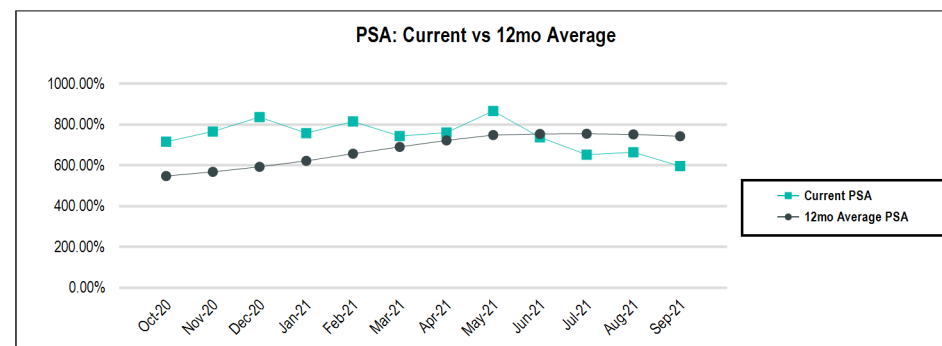
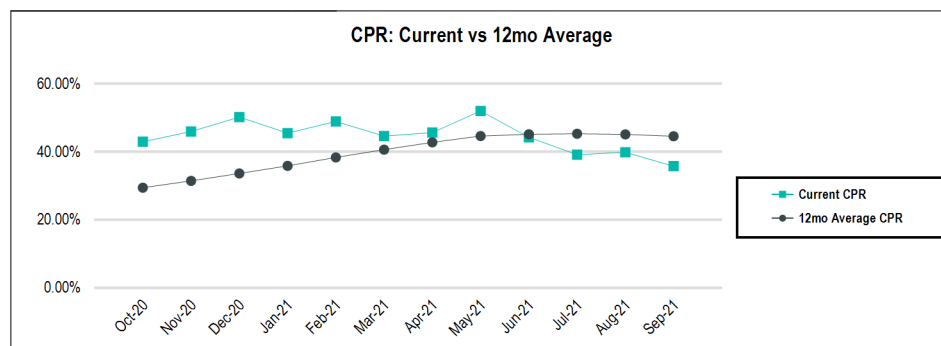
Current Month	3.626 %
3 Month Average	3.946 %
12 Month Average	4.826 %

CPR

Current Month	35.799 %
3 Month Average	38.288 %
12 Month Average	44.598 %

PSA

Current Month	596.645 %
3 Month Average	638.130 %
12 Month Average	743.300 %



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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Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0090724302	304,310.68	0.00	0.000 %	304,310.68
Total	304,310.68	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
108	27,898,157.65

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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Supplemental Reporting

Closing Date

Means August 3, 2018

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 and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2018-C05), 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.

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.

Record Date

Means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.