

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01**

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

15-Jan-2020 09:53:20 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		12/31/2019	0.00000 %	33,238,722,394.00	0.00	695,715,877.50	0.00	32,543,006,516.48	695,715,877.50	0.00
1M-1	30711XYS7	01/24/2020	2.39200 %	177,887,343.10	378,228.02	31,400,602.74	0.00	146,486,740.36	31,778,830.76	0.00
1M-1H		12/31/2019	0.00000 %	9,362,873.83	0.00	1,652,730.75	0.00	7,710,143.09	1,652,730.75	0.00
1M-2A	30711XYT5	01/24/2020	4.04200 %	281,736,000.00	1,012,246.14	0.00	0.00	281,736,000.00	1,012,246.14	0.00
1M-AH		12/31/2019	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2B	30711XYU2	01/24/2020	4.04200 %	281,736,000.00	1,012,246.14	0.00	0.00	281,736,000.00	1,012,246.14	0.00
1M-BH		12/31/2019	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	01/24/2020	4.04200 %	290,274,000.00	1,042,922.23	0.00	0.00	290,274,000.00	1,042,922.23	0.00
1M-CH		12/31/2019	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	01/24/2020	4.04200 %	853,746,000.00	3,067,414.52	0.00	0.00	853,746,000.00	3,067,414.52	0.00
1M-2H		12/31/2019	0.00000 %	44,936,536.00	0.00	0.00	0.00	44,936,536.00	0.00	0.00
1B-1	30711XYW8	01/24/2020	5.34200 %	256,124,000.00	1,216,190.58	0.00	0.00	256,124,000.00	1,216,190.58	0.00
1B-1H		12/31/2019	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		12/31/2019	0.00000 %	224,440,572.03	0.00	0.00	57,023.41	224,383,548.62	0.00	287,085.38
1A-I1	30711XYY4	01/24/2020	1.80000 %	0.00	450,777.60	0.00	0.00	0.00	450,777.60	0.00
1A-I2	30711XYZ1	01/24/2020	1.40000 %	0.00	350,604.80	0.00	0.00	0.00	350,604.80	0.00
1A-I3	30711XZA5	01/24/2020	1.00000 %	0.00	250,432.00	0.00	0.00	0.00	250,432.00	0.00
1A-I4	30711XZB3	01/24/2020	0.60000 %	0.00	150,259.20	0.00	0.00	0.00	150,259.20	0.00
1B-I1	30711XZG2	01/24/2020	1.80000 %	0.00	450,777.60	0.00	0.00	0.00	450,777.60	0.00
1B-I2	30711XZH0	01/24/2020	1.40000 %	0.00	350,604.80	0.00	0.00	0.00	350,604.80	0.00
1B-I3	30711XZJ6	01/24/2020	1.00000 %	0.00	250,432.00	0.00	0.00	0.00	250,432.00	0.00
1B-I4	30711XZK3	01/24/2020	0.60000 %	0.00	150,259.20	0.00	0.00	0.00	150,259.20	0.00
1C-I1	30711XZQ0	01/24/2020	1.80000 %	0.00	464,438.40	0.00	0.00	0.00	464,438.40	0.00
1C-I2	30711XZR8	01/24/2020	1.40000 %	0.00	361,229.87	0.00	0.00	0.00	361,229.87	0.00
1C-I3	30711XZS6	01/24/2020	1.00000 %	0.00	258,021.33	0.00	0.00	0.00	258,021.33	0.00
1C-I4	30711XZT4	01/24/2020	0.60000 %	0.00	154,812.80	0.00	0.00	0.00	154,812.80	0.00
1E-A1	30711XZC1	01/24/2020	2.24200 %	281,736,000.00	561,468.54	0.00	0.00	281,736,000.00	561,468.54	0.00
1E-A2	30711XZD9	01/24/2020	2.64200 %	281,736,000.00	661,641.34	0.00	0.00	281,736,000.00	661,641.34	0.00
1E-A3	30711XZE7	01/24/2020	3.04200 %	281,736,000.00	761,814.14	0.00	0.00	281,736,000.00	761,814.14	0.00
1E-A4	30711XZF4	01/24/2020	3.44200 %	281,736,000.00	861,986.94	0.00	0.00	281,736,000.00	861,986.94	0.00
1E-B1	30711XZL1	01/24/2020	2.24200 %	281,736,000.00	561,468.54	0.00	0.00	281,736,000.00	561,468.54	0.00
1E-B2	30711XZM9	01/24/2020	2.64200 %	281,736,000.00	661,641.34	0.00	0.00	281,736,000.00	661,641.34	0.00
1E-B3	30711XZN7	01/24/2020	3.04200 %	281,736,000.00	761,814.14	0.00	0.00	281,736,000.00	761,814.14	0.00
1E-B4	30711XZP2	01/24/2020	3.44200 %	281,736,000.00	861,986.94	0.00	0.00	281,736,000.00	861,986.94	0.00
1E-C1	30711XZU1	01/24/2020	2.24200 %	290,274,000.00	578,483.83	0.00	0.00	290,274,000.00	578,483.83	0.00
1E-C2	30711XZV9	01/24/2020	2.64200 %	290,274,000.00	681,692.36	0.00	0.00	290,274,000.00	681,692.36	0.00
1E-C3	30711XZW7	01/24/2020	3.04200 %	290,274,000.00	784,900.90	0.00	0.00	290,274,000.00	784,900.90	0.00
1E-C4	30711XZX5	01/24/2020	3.44200 %	290,274,000.00	888,109.43	0.00	0.00	290,274,000.00	888,109.43	0.00
1E-D1	30711XZY3	01/24/2020	2.24200 %	563,472,000.00	1,122,937.09	0.00	0.00	563,472,000.00	1,122,937.09	0.00
1E-D2	30711XZZ0	01/24/2020	2.64200 %	563,472,000.00	1,323,282.69	0.00	0.00	563,472,000.00	1,323,282.69	0.00
1E-D3	30711XA20	01/24/2020	3.04200 %	563,472,000.00	1,523,628.29	0.00	0.00	563,472,000.00	1,523,628.29	0.00
1E-D4	30711XA38	01/24/2020	3.44200 %	563,472,000.00	1,723,973.89	0.00	0.00	563,472,000.00	1,723,973.89	0.00
1E-D5	30711XA46	01/24/2020	4.04200 %	563,472,000.00	2,024,492.29	0.00	0.00	563,472,000.00	2,024,492.29	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 27-Jan-2020

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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
1E-F1	30711XA53	01/24/2020	2.24200 %	572,010,000.00	1,139,952.37	0.00	0.00	572,010,000.00	1,139,952.37	0.00
1E-F2	30711XA61	01/24/2020	2.64200 %	572,010,000.00	1,343,333.71	0.00	0.00	572,010,000.00	1,343,333.71	0.00
1E-F3	30711XA79	01/24/2020	3.04200 %	572,010,000.00	1,546,715.04	0.00	0.00	572,010,000.00	1,546,715.04	0.00
1E-F4	30711XA87	01/24/2020	3.44200 %	572,010,000.00	1,750,096.37	0.00	0.00	572,010,000.00	1,750,096.37	0.00
1E-F5	30711XA95	01/24/2020	4.04200 %	572,010,000.00	2,055,168.37	0.00	0.00	572,010,000.00	2,055,168.37	0.00
1X-1	30711XB29	01/24/2020	1.80000 %	0.00	901,555.20	0.00	0.00	0.00	901,555.20	0.00
1X-2	30711XB37	01/24/2020	1.40000 %	0.00	701,209.60	0.00	0.00	0.00	701,209.60	0.00
1X-3	30711XB45	01/24/2020	1.00000 %	0.00	500,864.00	0.00	0.00	0.00	500,864.00	0.00
1X-4	30711XB52	01/24/2020	0.60000 %	0.00	300,518.40	0.00	0.00	0.00	300,518.40	0.00
1Y-1	30711XB60	01/24/2020	1.80000 %	0.00	915,216.00	0.00	0.00	0.00	915,216.00	0.00
1Y-2	30711XB78	01/24/2020	1.40000 %	0.00	711,834.67	0.00	0.00	0.00	711,834.67	0.00
1Y-3	30711XB86	01/24/2020	1.00000 %	0.00	508,453.33	0.00	0.00	0.00	508,453.33	0.00
1Y-4	30711XB94	01/24/2020	0.60000 %	0.00	305,072.00	0.00	0.00	0.00	305,072.00	0.00
Totals				44,809,777,015.96	40,397,208.98	728,769,210.99	57,023.41	44,080,950,781.55	769,166,419.97	287,085.38

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.

NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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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
1A-H	43,136,761,759.00	33,238,722,394.00	55,018,486.57	640,697,390.93	0.00	0.00	695,715,877.50	32,543,006,516.48	0.75441468	695,715,877.50
1M-1	384,186,000.00	177,887,343.10	2,484,494.85	28,916,107.89	0.00	0.00	31,400,602.74	146,486,740.36	0.38129120	31,400,602.74
1M-1H	20,221,141.00	9,362,873.83	130,768.22	1,521,962.53	0.00	0.00	1,652,730.75	7,710,143.09	0.38129120	1,652,730.75
1M-2A	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1M-AH	14,829,237.00	14,829,237.00	0.00	0.00	0.00	0.00	0.00	14,829,237.00	1.00000000	0.00
1M-2B	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1M-BH	14,829,237.00	14,829,237.00	0.00	0.00	0.00	0.00	0.00	14,829,237.00	1.00000000	0.00
1M-2C	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1M-CH	15,278,062.00	15,278,062.00	0.00	0.00	0.00	0.00	0.00	15,278,062.00	1.00000000	0.00
1M-2	853,746,000.00	853,746,000.00	0.00	0.00	0.00	0.00	0.00	853,746,000.00	1.00000000	0.00
1M-2H	44,936,536.00	44,936,536.00	0.00	0.00	0.00	0.00	0.00	44,936,536.00	1.00000000	0.00
1B-1	256,124,000.00	256,124,000.00	0.00	0.00	0.00	0.00	0.00	256,124,000.00	1.00000000	0.00
1B-1H	13,480,761.00	13,480,761.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00	1.00000000	0.00
1B-2H	224,670,634.00	224,440,572.03	0.00	0.00	0.00	57,023.41	57,023.41	224,383,548.62	0.99872219	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	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A4	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B4	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-C1	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C2	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C3	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C4	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-D1	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D2	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D3	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D4	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D5	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-F1	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00

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Credit-Linked Notes
Distribution Date: 27-Jan-2020

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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
1E-F2	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F3	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F4	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F5	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	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	54,925,203,367.00	44,809,777,015.96	57,633,749.64	671,135,461.35	0.00	57,023.41	728,826,234.40	44,080,950,781.55	0.80256327	728,769,210.99

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	770.54282794	1.27544313	14.85270022	0.00000000	0.00000000	16.12814335	754.41468459	0.75441468	16.12814335
1M-1	384,186,000.00	463.02401207	6.46690626	75.26590737	0.00000000	0.00000000	81.73281364	381.29119843	0.38129120	81.73281364
1M-1H	20,221,141.00	463.02401185	6.46690610	75.26590760	0.00000000	0.00000000	81.73281369	381.29119865	0.38129120	81.73281369
1M-2A	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	14,829,237.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	14,829,237.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	15,278,062.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	853,746,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	44,936,536.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	256,124,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	13,480,761.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	998.97600338	0.00000000	0.00000000	0.00000000	0.25380892	0.25380892	998.72219446	0.99872219	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	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	563,472,000.00	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-C01**

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
1E-F1	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	572,010,000.00	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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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
1A-H	N/A	N/A	0.00000 %	33,238,722,394.00	0.00	0.00	0.00	0.00	0.00	0.00	32,543,006,516.48
1M-1	12/26/19 - 01/26/20	32	2.39200 %	177,887,343.10	378,228.02	0.00	0.00	0.00	378,228.02	0.00	146,486,740.36
1M-1H	N/A	N/A	0.00000 %	9,362,873.83	0.00	0.00	0.00	0.00	0.00	0.00	7,710,143.09
1M-2A	12/26/19 - 01/26/20	32	4.04200 %	281,736,000.00	1,012,246.14	0.00	0.00	0.00	1,012,246.14	0.00	281,736,000.00
1M-AH	N/A	N/A	0.00000 %	14,829,237.00	0.00	0.00	0.00	0.00	0.00	0.00	14,829,237.00
1M-2B	12/26/19 - 01/26/20	32	4.04200 %	281,736,000.00	1,012,246.14	0.00	0.00	0.00	1,012,246.14	0.00	281,736,000.00
1M-BH	N/A	N/A	0.00000 %	14,829,237.00	0.00	0.00	0.00	0.00	0.00	0.00	14,829,237.00
1M-2C	12/26/19 - 01/26/20	32	4.04200 %	290,274,000.00	1,042,922.23	0.00	0.00	0.00	1,042,922.23	0.00	290,274,000.00
1M-CH	N/A	N/A	0.00000 %	15,278,062.00	0.00	0.00	0.00	0.00	0.00	0.00	15,278,062.00
1M-2	12/26/19 - 01/26/20	32	4.04200 %	853,746,000.00	3,067,414.52	0.00	0.00	0.00	3,067,414.52	0.00	853,746,000.00
1M-2H	N/A	N/A	0.00000 %	44,936,536.00	0.00	0.00	0.00	0.00	0.00	0.00	44,936,536.00
1B-1	12/26/19 - 01/26/20	32	5.34200 %	256,124,000.00	1,216,190.58	0.00	0.00	0.00	1,216,190.58	0.00	256,124,000.00
1B-1H	N/A	N/A	0.00000 %	13,480,761.00	0.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00
1B-2H	N/A	N/A	0.00000 %	224,440,572.03	0.00	0.00	0.00	0.00	0.00	0.00	224,383,548.62
1A-I1	12/26/19 - 01/26/20	32	1.80000 %	281,736,000.00	450,777.60	0.00	0.00	0.00	450,777.60	0.00	281,736,000.00
1A-I2	12/26/19 - 01/26/20	32	1.40000 %	281,736,000.00	350,604.80	0.00	0.00	0.00	350,604.80	0.00	281,736,000.00
1A-I3	12/26/19 - 01/26/20	32	1.00000 %	281,736,000.00	250,432.00	0.00	0.00	0.00	250,432.00	0.00	281,736,000.00
1A-I4	12/26/19 - 01/26/20	32	0.60000 %	281,736,000.00	150,259.20	0.00	0.00	0.00	150,259.20	0.00	281,736,000.00
1B-I1	12/26/19 - 01/26/20	32	1.80000 %	281,736,000.00	450,777.60	0.00	0.00	0.00	450,777.60	0.00	281,736,000.00
1B-I2	12/26/19 - 01/26/20	32	1.40000 %	281,736,000.00	350,604.80	0.00	0.00	0.00	350,604.80	0.00	281,736,000.00
1B-I3	12/26/19 - 01/26/20	32	1.00000 %	281,736,000.00	250,432.00	0.00	0.00	0.00	250,432.00	0.00	281,736,000.00
1B-I4	12/26/19 - 01/26/20	32	0.60000 %	281,736,000.00	150,259.20	0.00	0.00	0.00	150,259.20	0.00	281,736,000.00
1C-I1	12/26/19 - 01/26/20	32	1.80000 %	290,274,000.00	464,438.40	0.00	0.00	0.00	464,438.40	0.00	290,274,000.00
1C-I2	12/26/19 - 01/26/20	32	1.40000 %	290,274,000.00	361,229.87	0.00	0.00	0.00	361,229.87	0.00	290,274,000.00
1C-I3	12/26/19 - 01/26/20	32	1.00000 %	290,274,000.00	258,021.33	0.00	0.00	0.00	258,021.33	0.00	290,274,000.00
1C-I4	12/26/19 - 01/26/20	32	0.60000 %	290,274,000.00	154,812.80	0.00	0.00	0.00	154,812.80	0.00	290,274,000.00
1E-A1	12/26/19 - 01/26/20	32	2.24200 %	281,736,000.00	561,468.54	0.00	0.00	0.00	561,468.54	0.00	281,736,000.00
1E-A2	12/26/19 - 01/26/20	32	2.64200 %	281,736,000.00	661,641.34	0.00	0.00	0.00	661,641.34	0.00	281,736,000.00
1E-A3	12/26/19 - 01/26/20	32	3.04200 %	281,736,000.00	761,814.14	0.00	0.00	0.00	761,814.14	0.00	281,736,000.00
1E-A4	12/26/19 - 01/26/20	32	3.44200 %	281,736,000.00	861,986.94	0.00	0.00	0.00	861,986.94	0.00	281,736,000.00
1E-B1	12/26/19 - 01/26/20	32	2.24200 %	281,736,000.00	561,468.54	0.00	0.00	0.00	561,468.54	0.00	281,736,000.00
1E-B2	12/26/19 - 01/26/20	32	2.64200 %	281,736,000.00	661,641.34	0.00	0.00	0.00	661,641.34	0.00	281,736,000.00
1E-B3	12/26/19 - 01/26/20	32	3.04200 %	281,736,000.00	761,814.14	0.00	0.00	0.00	761,814.14	0.00	281,736,000.00
1E-B4	12/26/19 - 01/26/20	32	3.44200 %	281,736,000.00	861,986.94	0.00	0.00	0.00	861,986.94	0.00	281,736,000.00
1E-C1	12/26/19 - 01/26/20	32	2.24200 %	290,274,000.00	578,483.83	0.00	0.00	0.00	578,483.83	0.00	290,274,000.00
1E-C2	12/26/19 - 01/26/20	32	2.64200 %	290,274,000.00	681,692.36	0.00	0.00	0.00	681,692.36	0.00	290,274,000.00
1E-C3	12/26/19 - 01/26/20	32	3.04200 %	290,274,000.00	784,900.90	0.00	0.00	0.00	784,900.90	0.00	290,274,000.00
1E-C4	12/26/19 - 01/26/20	32	3.44200 %	290,274,000.00	888,109.43	0.00	0.00	0.00	888,109.43	0.00	290,274,000.00
1E-D1	12/26/19 - 01/26/20	32	2.24200 %	563,472,000.00	1,122,937.09	0.00	0.00	0.00	1,122,937.09	0.00	563,472,000.00
1E-D2	12/26/19 - 01/26/20	32	2.64200 %	563,472,000.00	1,323,282.69	0.00	0.00	0.00	1,323,282.69	0.00	563,472,000.00
1E-D3	12/26/19 - 01/26/20	32	3.04200 %	563,472,000.00	1,523,628.29	0.00	0.00	0.00	1,523,628.29	0.00	563,472,000.00
1E-D4	12/26/19 - 01/26/20	32	3.44200 %	563,472,000.00	1,723,973.89	0.00	0.00	0.00	1,723,973.89	0.00	563,472,000.00

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

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
1E-D5	12/26/19 - 01/26/20	32	4.04200 %	563,472,000.00	2,024,492.29	0.00	0.00	0.00	2,024,492.29	0.00	563,472,000.00
1E-F1	12/26/19 - 01/26/20	32	2.24200 %	572,010,000.00	1,139,952.37	0.00	0.00	0.00	1,139,952.37	0.00	572,010,000.00
1E-F2	12/26/19 - 01/26/20	32	2.64200 %	572,010,000.00	1,343,333.71	0.00	0.00	0.00	1,343,333.71	0.00	572,010,000.00
1E-F3	12/26/19 - 01/26/20	32	3.04200 %	572,010,000.00	1,546,715.04	0.00	0.00	0.00	1,546,715.04	0.00	572,010,000.00
1E-F4	12/26/19 - 01/26/20	32	3.44200 %	572,010,000.00	1,750,096.37	0.00	0.00	0.00	1,750,096.37	0.00	572,010,000.00
1E-F5	12/26/19 - 01/26/20	32	4.04200 %	572,010,000.00	2,055,168.37	0.00	0.00	0.00	2,055,168.37	0.00	572,010,000.00
1X-1	12/26/19 - 01/26/20	32	1.80000 %	563,472,000.00	901,555.20	0.00	0.00	0.00	901,555.20	0.00	563,472,000.00
1X-2	12/26/19 - 01/26/20	32	1.40000 %	563,472,000.00	701,209.60	0.00	0.00	0.00	701,209.60	0.00	563,472,000.00
1X-3	12/26/19 - 01/26/20	32	1.00000 %	563,472,000.00	500,864.00	0.00	0.00	0.00	500,864.00	0.00	563,472,000.00
1X-4	12/26/19 - 01/26/20	32	0.60000 %	563,472,000.00	300,518.40	0.00	0.00	0.00	300,518.40	0.00	563,472,000.00
1Y-1	12/26/19 - 01/26/20	32	1.80000 %	572,010,000.00	915,216.00	0.00	0.00	0.00	915,216.00	0.00	572,010,000.00
1Y-2	12/26/19 - 01/26/20	32	1.40000 %	572,010,000.00	711,834.67	0.00	0.00	0.00	711,834.67	0.00	572,010,000.00
1Y-3	12/26/19 - 01/26/20	32	1.00000 %	572,010,000.00	508,453.33	0.00	0.00	0.00	508,453.33	0.00	572,010,000.00
1Y-4	12/26/19 - 01/26/20	32	0.60000 %	572,010,000.00	305,072.00	0.00	0.00	0.00	305,072.00	0.00	572,010,000.00
Totals					40,397,208.98	0.00	0.00	0.00	40,397,208.98	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
1A-H	43,136,761,759.00	0.00000 %	770.54282794	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	754.41468459
1M-1	384,186,000.00	2.39200 %	463.02401207	0.98449194	0.00000000	0.00000000	0.00000000	0.98449194	0.00000000	381.29119843
1M-1H	20,221,141.00	0.00000 %	463.02401185	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	381.29119865
1M-2A	281,736,000.00	4.04200 %	1000.00000000	3.59288887	0.00000000	0.00000000	0.00000000	3.59288887	0.00000000	1000.00000000
1M-AH	14,829,237.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2B	281,736,000.00	4.04200 %	1000.00000000	3.59288887	0.00000000	0.00000000	0.00000000	3.59288887	0.00000000	1000.00000000
1M-BH	14,829,237.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	290,274,000.00	4.04200 %	1000.00000000	3.59288889	0.00000000	0.00000000	0.00000000	3.59288889	0.00000000	1000.00000000
1M-CH	15,278,062.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	853,746,000.00	4.04200 %	1000.00000000	3.59288889	0.00000000	0.00000000	0.00000000	3.59288889	0.00000000	1000.00000000
1M-2H	44,936,536.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	256,124,000.00	5.34200 %	1000.00000000	4.74844443	0.00000000	0.00000000	0.00000000	4.74844443	0.00000000	1000.00000000
1B-1H	13,480,761.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	224,670,634.00	0.00000 %	998.97600338	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.72219446
1A-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
1E-A1	281,736,000.00	2.24200 %	1000.00000000	1.99288887	0.00000000	0.00000000	0.00000000	1.99288887	0.00000000	1000.00000000
1E-A2	281,736,000.00	2.64200 %	1000.00000000	2.34844443	0.00000000	0.00000000	0.00000000	2.34844443	0.00000000	1000.00000000
1E-A3	281,736,000.00	3.04200 %	1000.00000000	2.70399999	0.00000000	0.00000000	0.00000000	2.70399999	0.00000000	1000.00000000
1E-A4	281,736,000.00	3.44200 %	1000.00000000	3.05955554	0.00000000	0.00000000	0.00000000	3.05955554	0.00000000	1000.00000000
1E-B1	281,736,000.00	2.24200 %	1000.00000000	1.99288887	0.00000000	0.00000000	0.00000000	1.99288887	0.00000000	1000.00000000
1E-B2	281,736,000.00	2.64200 %	1000.00000000	2.34844443	0.00000000	0.00000000	0.00000000	2.34844443	0.00000000	1000.00000000
1E-B3	281,736,000.00	3.04200 %	1000.00000000	2.70399999	0.00000000	0.00000000	0.00000000	2.70399999	0.00000000	1000.00000000
1E-B4	281,736,000.00	3.44200 %	1000.00000000	3.05955554	0.00000000	0.00000000	0.00000000	3.05955554	0.00000000	1000.00000000
1E-C1	290,274,000.00	2.24200 %	1000.00000000	1.99288889	0.00000000	0.00000000	0.00000000	1.99288889	0.00000000	1000.00000000
1E-C2	290,274,000.00	2.64200 %	1000.00000000	2.34844444	0.00000000	0.00000000	0.00000000	2.34844444	0.00000000	1000.00000000
1E-C3	290,274,000.00	3.04200 %	1000.00000000	2.70400001	0.00000000	0.00000000	0.00000000	2.70400001	0.00000000	1000.00000000
1E-C4	290,274,000.00	3.44200 %	1000.00000000	3.05955556	0.00000000	0.00000000	0.00000000	3.05955556	0.00000000	1000.00000000
1E-D1	563,472,000.00	2.24200 %	1000.00000000	1.99288889	0.00000000	0.00000000	0.00000000	1.99288889	0.00000000	1000.00000000
1E-D2	563,472,000.00	2.64200 %	1000.00000000	2.34844445	0.00000000	0.00000000	0.00000000	2.34844445	0.00000000	1000.00000000
1E-D3	563,472,000.00	3.04200 %	1000.00000000	2.70400000	0.00000000	0.00000000	0.00000000	2.70400000	0.00000000	1000.00000000
1E-D4	563,472,000.00	3.44200 %	1000.00000000	3.05955556	0.00000000	0.00000000	0.00000000	3.05955556	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
1E-D5	563,472,000.00	4.04200 %	1000.00000000	3.59288889	0.00000000	0.00000000	0.00000000	3.59288889	0.00000000	1000.00000000
1E-F1	572,010,000.00	2.24200 %	1000.00000000	1.99288888	0.00000000	0.00000000	0.00000000	1.99288888	0.00000000	1000.00000000
1E-F2	572,010,000.00	2.64200 %	1000.00000000	2.34844445	0.00000000	0.00000000	0.00000000	2.34844445	0.00000000	1000.00000000
1E-F3	572,010,000.00	3.04200 %	1000.00000000	2.70400000	0.00000000	0.00000000	0.00000000	2.70400000	0.00000000	1000.00000000
1E-F4	572,010,000.00	3.44200 %	1000.00000000	3.05955555	0.00000000	0.00000000	0.00000000	3.05955555	0.00000000	1000.00000000
1E-F5	572,010,000.00	4.04200 %	1000.00000000	3.59288888	0.00000000	0.00000000	0.00000000	3.59288888	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	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	35,114,058.11
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	1,024,567.82
Gains & Subsequent Recoveries (Realized Losses)	(57,023.41)
Total Deposits	<u>36,081,602.52</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	36,062,435.86
Total Withdrawals (Pool Distribution Amount)	<u>36,081,602.52</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	728,826,234.40
Total Principal Reduction Cumulative	10,844,252,585.47
Scheduled Principal Current	57,633,749.64
Scheduled Principal Cumulative	1,483,616,537.72
Unscheduled Principal Current	671,135,461.35
Unscheduled Principal Cumulative	9,360,348,962.37
Senior Reduction Amount	695,715,877.50
Subordinate Reduction Amount	33,053,333.49
Calculated Recovery Principal Amount	357,767.87
Calculated Tranche Write-down Amount	57,023.41
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	4,145.51
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	2,588.31
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	153535
Period Reference Pool Removal Loan Count	2504
Period Ending Loan Count	151031
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	34,089,874,246.71
Period PIF Loan Count Current	2497
PIF Loan Count Cumulative	35232
Period PIF Loan UPB Current	651,617,182.42
PIF Loan UPB Cumulative	8,739,351,164.01
Period Partial Prepayment Amount	19,708,797.57
Repurchase Prior CE Loan Count Curr	3
Repurchase Prior CE Loan Count Cum	245
Repurchase Prior Credit Event UPB Curr	1,024,567.82
Repurchase Prior Credit Event UPB Cum	56,698,650.81
Credit Event Amount Current	414,791.28
Credit Event Amount Cumulative	2,205,841.37
Total Active Modified Loan Count	202
Total Active Modified Loan UPB	48,159,239.48
Libor Rate	1.792000%
Structural Reporting	

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.462272%
Subordinate Percentage	4.537728%
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			
1A-H	0.00	0.00	4.000000%	4.540000%	4.540000%
1M-1	0.00	0.00	3.100000%	4.000000%	4.090000%
1M-1H	0.00	0.00	3.100000%	4.000000%	4.090000%
1M-2	0.00	0.00	1.100000%	1.420000%	1.450000%
1M-2H	0.00	0.00	1.100000%	1.420000%	1.450000%
1B-1	0.00	0.00	0.500000%	0.640000%	0.660000%
1B-1H	0.00	0.00	0.500000%	0.640000%	0.660000%
1B-2H	57,023.41	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1226	261,036,372.19	0.811754%	0.765730%
60 Days	229	49,839,156.82	0.151625%	0.146199%
90 Days	111	22,361,300.43	0.073495%	0.065595%
120 Days	91	21,639,679.67	0.060253%	0.063478%
150 Days	71	14,893,941.48	0.047010%	0.043690%
180+ Days	158	35,139,389.66	0.104614%	0.103079%
	1886	404,909,840.25	1.248750%	1.187772%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.024%
3 Month Average	0.027%
12 Month Average	0.011%

CDR

Current Month	0.014%
3 Month Average	0.016%
12 Month Average	0.006%

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
30	8,157,174.18	4,145.51	0.051	8,157,174.18	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90108464	242,647.09	126.38	0.052	126.38	0.00
90003965	147,057.38	31.85	0.022	31.85	0.00
90028338	198,568.52	29.57	0.015	29.57	0.00
90030268	291,124.05	103.75	0.036	103.75	0.00
90030954	160,844.97	175.83	0.109	175.83	0.00
90040149	513,481.88	142.21	0.028	142.21	0.00
90053762	295,136.60	87.66	0.03	87.66	0.00
90059245	339,222.24	158.30	0.047	158.30	0.00
90069846	658,160.55	358.32	0.054	358.32	0.00
90076707	289,510.37	312.54	0.108	312.54	0.00
90078647	93,333.90	82.65	0.089	82.65	0.00
90079962	302,859.99	126.87	0.042	126.87	0.00
90094841	210,779.64	20.33	0.01	20.33	0.00
90001691	435,612.55	344.47	0.079	344.47	0.00
90097826	254,797.43	167.71	0.066	167.71	0.00
90214018	301,364.88	150.80	0.05	150.80	0.00
90119417	266,380.55	27.75	0.01	27.75	0.00
90134733	207,092.68	70.32	0.034	70.32	0.00
90137712	97,662.00	69.43	0.071	69.43	0.00
90138974	210,716.15	43.90	0.021	43.90	0.00
90139064	170,789.91	126.25	0.074	126.25	0.00
90139958	177,321.75	90.88	0.051	90.88	0.00
90140832	245,787.41	121.76	0.05	121.76	0.00
90161593	139,690.17	65.70	0.047	65.70	0.00
90161937	367,261.97	247.33	0.067	247.33	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90183402	270,877.11	151.31	0.056	151.31	0.00
90188313	309,171.91	215.53	0.07	215.53	0.00
90189596	185,283.64	17.72	0.01	17.72	0.00
90195313	607,386.41	325.85	0.054	325.85	0.00
90096194	167,250.48	152.54	0.091	152.54	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	414,791.28	46,212.67	11.141

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
3	473,941.87	10,810.74	12,401.45

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90024331	260,662.67	5,732.82	2.199
90129551	77,895.72	21,629.68	27.767
90212040	62,288.34	12,862.28	20.650
90132202	13,944.55	5,987.89	42.941

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
90033570	174,228.35	10,807.39	10,641.61
90209656	158,107.35	1.67	(971.89)
90121815	141,606.17	1.68	2,731.73

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
17	2,205,841.37	287,085.38	13.015

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90024331	260,662.67	5,732.82	2.199
90033570	174,228.35	10,641.61	6.108
90056813	144,946.59	18,386.69	12.685
90091529	98,955.00	55,418.62	56.004
90093378	102,443.76	4,676.41	4.565
90095563	71,627.59	1,751.44	2.445
90097472	355,225.37	57,301.68	16.131
90100745	67,513.66	18,530.13	27.446
90104427	311,606.28	30,735.94	9.864
90121815	141,606.17	2,731.73	1.929
90128491	41,869.07	5,969.30	14.257
90129551	77,895.72	21,629.68	27.767
90132202	13,944.55	5,987.89	42.941
90160326	36,958.29	26,695.53	72.232
90172890	85,962.61	9,005.52	10.476
90209656	158,107.35	(971.89)	(0.615)
90212040	62,288.34	12,862.28	20.650

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	7	47,803.38	57,023.41	0.000 %	0	0.00	0.00	0.000 %	7	47,803.38	57,023.41	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	0090024331	268,000.00	4.250 %	CO	73.00	360	5,732.82	12/31/2019	5,732.82	5,732.82
Summary	0090033570	177,000.00	4.250 %	NJ	74.00	360	(165.78)	11/30/2019	10,807.39	10,641.61
Summary	0090121815	143,000.00	4.250 %	FL	76.00	360	2,730.05	11/30/2019	1.68	2,731.73
Summary	0090129551	80,000.00	4.125 %	OH	80.00	360	21,629.68	12/31/2019	21,629.68	21,629.68
Summary	0090132202	14,000.00	5.250 %	MI	75.00	360	5,987.89	12/31/2019	5,987.89	5,987.89
Summary	0090209656	160,000.00	4.875 %	FL	80.00	360	(973.56)	11/30/2019	1.67	(971.89)
Summary	0090212040	63,000.00	5.125 %	IL	80.00	360	12,862.28	12/31/2019	12,862.28	12,862.28

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-C01**

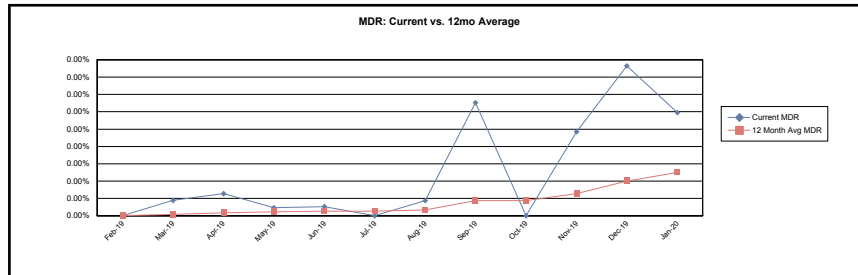
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

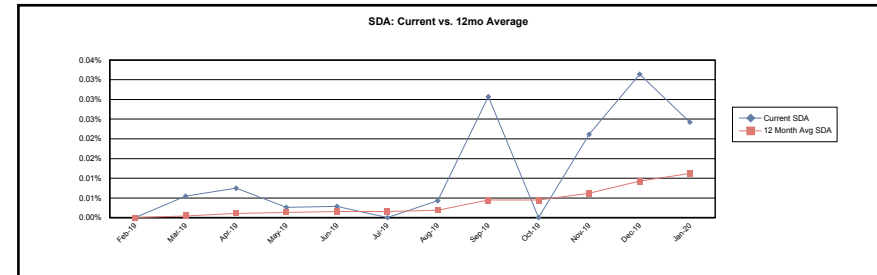
MDR

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



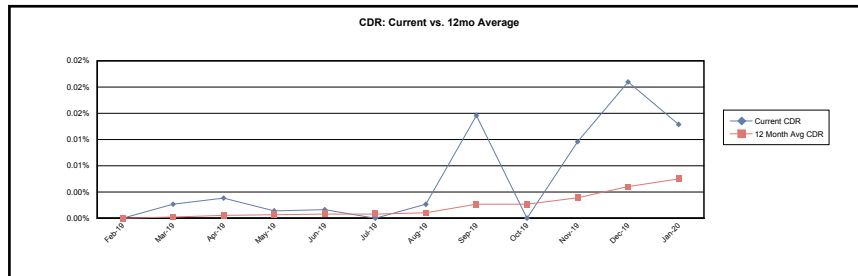
SDA

Current Month 0.024 %
3 Month Average 0.027 %
12 Month Average 0.011 %



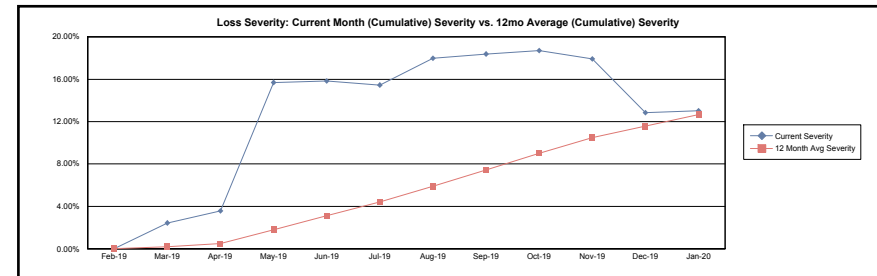
CDR

Current Month 0.014 %
3 Month Average 0.016 %
12 Month Average 0.006 %



Loss Severity

Current Month (Cumulative) 13.015 %
3 Month Average (Cumulative) 14.594 %
12 Month Average (Cumulative) 12.653 %



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	1.931 %
3 Month Average	2.208 %
12 Month Average	1.307 %

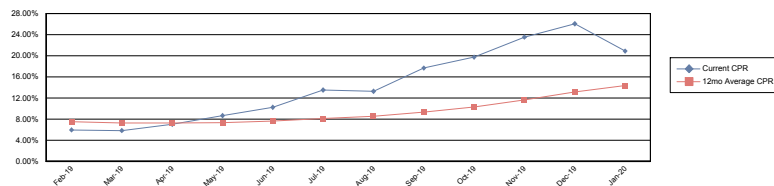
CPR

Current Month	20.862 %
3 Month Average	23.479 %
12 Month Average	14.353 %

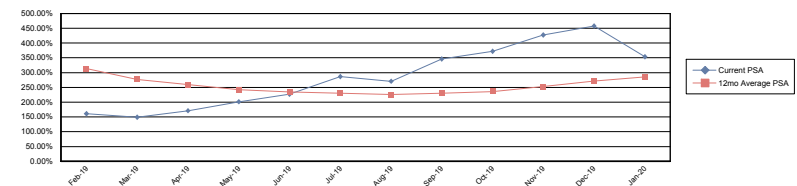
PSA

Current Month	353.529 %
3 Month Average	412.678 %
12 Month Average	285.220 %

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
Credit-Linked Notes
Distribution Date: 27-Jan-2020

15-Jan-2020 09:53:20 AM

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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
0090040721	259,702.25	0.00	0.000%	259,702.25
0090067237	153,127.08	0.00	0.000%	153,127.08
0090095677	611,738.49	0.00	0.000%	611,738.49
Totals	1,024,567.82	0.00		

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

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Supplemental Reporting

Closing Date

Means February 14, 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-C01), 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.

Exchange History

Effective Exchange Date: 12/16/2019
Incoming Certificate(s):

Class	Prior Value	Issued Value
1M-2	853,746,000.00	806,496,000.00

Outgoing Certificate(s):

Class	Prior Value	Issued Value
1E-A1	0.00	15,592,490.00
1E-B1	0.00	15,592,490.00
1M-2C	0.00	16,065,020.00
1X-1	0.00	31,184,980.00