

**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

10-Jun-2019 01:50:07 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		05/31/2019	0.00000 %	37,743,914,464.57	0.00	412,010,815.88	0.00	37,331,903,648.70	412,010,815.88	0.00
1M-1	30711XYS7	06/24/2019	3.02975 %	344,134,989.85	810,944.54	2,637,041.88	0.00	341,497,947.97	3,447,986.42	0.00
1M-1H		05/31/2019	0.00000 %	18,113,107.07	0.00	138,797.34	0.00	17,974,309.73	138,797.34	0.00
1M-2A	30711XYT5	06/24/2019	4.67975 %	281,736,000.00	1,025,464.26	0.00	0.00	281,736,000.00	1,025,464.26	0.00
1M-AH		05/31/2019	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2B	30711XYU2	06/24/2019	4.67975 %	281,736,000.00	1,025,464.26	0.00	0.00	281,736,000.00	1,025,464.26	0.00
1M-BH		05/31/2019	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	06/24/2019	4.67975 %	290,274,000.00	1,056,540.92	0.00	0.00	290,274,000.00	1,056,540.92	0.00
1M-CH		05/31/2019	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	06/24/2019	4.67975 %	853,746,000.00	3,107,469.43	0.00	0.00	853,746,000.00	3,107,469.43	0.00
1M-2H		05/31/2019	0.00000 %	44,936,536.00	0.00	0.00	0.00	44,936,536.00	0.00	0.00
1B-1	30711XYW8	06/24/2019	5.97975 %	256,124,000.00	1,191,211.38	0.00	0.00	256,124,000.00	1,191,211.38	0.00
1B-1H		05/31/2019	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		05/31/2019	0.00000 %	224,637,521.25	0.00	0.00	6,926.96	224,630,594.29	0.00	40,039.71
1A-I1	30711XYY4	06/24/2019	1.80000 %	0.00	394,430.40	0.00	0.00	0.00	394,430.40	0.00
1A-I2	30711XYZ1	06/24/2019	1.40000 %	0.00	306,779.20	0.00	0.00	0.00	306,779.20	0.00
1A-I3	30711XZA5	06/24/2019	1.00000 %	0.00	219,128.00	0.00	0.00	0.00	219,128.00	0.00
1A-I4	30711XZB3	06/24/2019	0.60000 %	0.00	131,476.80	0.00	0.00	0.00	131,476.80	0.00
1B-I1	30711XZG2	06/24/2019	1.80000 %	0.00	394,430.40	0.00	0.00	0.00	394,430.40	0.00
1B-I2	30711XZH0	06/24/2019	1.40000 %	0.00	306,779.20	0.00	0.00	0.00	306,779.20	0.00
1B-I3	30711XZJ6	06/24/2019	1.00000 %	0.00	219,128.00	0.00	0.00	0.00	219,128.00	0.00
1B-I4	30711XZK3	06/24/2019	0.60000 %	0.00	131,476.80	0.00	0.00	0.00	131,476.80	0.00
1C-I1	30711XZQ0	06/24/2019	1.80000 %	0.00	406,383.60	0.00	0.00	0.00	406,383.60	0.00
1C-I2	30711XZR8	06/24/2019	1.40000 %	0.00	316,076.13	0.00	0.00	0.00	316,076.13	0.00
1C-I3	30711XZS6	06/24/2019	1.00000 %	0.00	225,768.67	0.00	0.00	0.00	225,768.67	0.00
1C-I4	30711XZT4	06/24/2019	0.60000 %	0.00	135,461.20	0.00	0.00	0.00	135,461.20	0.00
1E-A1	30711XZC1	06/24/2019	2.87975 %	281,736,000.00	631,033.86	0.00	0.00	281,736,000.00	631,033.86	0.00
1E-A2	30711XZD9	06/24/2019	3.27975 %	281,736,000.00	718,685.06	0.00	0.00	281,736,000.00	718,685.06	0.00
1E-A3	30711XZE7	06/24/2019	3.67975 %	281,736,000.00	806,336.26	0.00	0.00	281,736,000.00	806,336.26	0.00
1E-A4	30711XZF4	06/24/2019	4.07975 %	281,736,000.00	893,987.46	0.00	0.00	281,736,000.00	893,987.46	0.00
1E-B1	30711XZL1	06/24/2019	2.87975 %	281,736,000.00	631,033.86	0.00	0.00	281,736,000.00	631,033.86	0.00
1E-B2	30711XZM9	06/24/2019	3.27975 %	281,736,000.00	718,685.06	0.00	0.00	281,736,000.00	718,685.06	0.00
1E-B3	30711XZN7	06/24/2019	3.67975 %	281,736,000.00	806,336.26	0.00	0.00	281,736,000.00	806,336.26	0.00
1E-B4	30711XZP2	06/24/2019	4.07975 %	281,736,000.00	893,987.46	0.00	0.00	281,736,000.00	893,987.46	0.00
1E-C1	30711XZU1	06/24/2019	2.87975 %	290,274,000.00	650,157.32	0.00	0.00	290,274,000.00	650,157.32	0.00
1E-C2	30711XZV9	06/24/2019	3.27975 %	290,274,000.00	740,464.78	0.00	0.00	290,274,000.00	740,464.78	0.00
1E-C3	30711XZW7	06/24/2019	3.67975 %	290,274,000.00	830,772.25	0.00	0.00	290,274,000.00	830,772.25	0.00
1E-C4	30711XZX5	06/24/2019	4.07975 %	290,274,000.00	921,079.72	0.00	0.00	290,274,000.00	921,079.72	0.00
1E-D1	30711XZY3	06/24/2019	2.87975 %	563,472,000.00	1,262,067.72	0.00	0.00	563,472,000.00	1,262,067.72	0.00
1E-D2	30711XZZ0	06/24/2019	3.27975 %	563,472,000.00	1,437,370.12	0.00	0.00	563,472,000.00	1,437,370.12	0.00
1E-D3	30711XA20	06/24/2019	3.67975 %	563,472,000.00	1,612,672.52	0.00	0.00	563,472,000.00	1,612,672.52	0.00
1E-D4	30711XA38	06/24/2019	4.07975 %	563,472,000.00	1,787,974.92	0.00	0.00	563,472,000.00	1,787,974.92	0.00
1E-D5	30711XA46	06/24/2019	4.67975 %	563,472,000.00	2,050,928.52	0.00	0.00	563,472,000.00	2,050,928.52	0.00

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

**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

10-Jun-2019 01:50:07 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XA53	06/24/2019	2.87975 %	572,010,000.00	1,281,191.18	0.00	0.00	572,010,000.00	1,281,191.18	0.00
1E-F2	30711XA61	06/24/2019	3.27975 %	572,010,000.00	1,459,149.84	0.00	0.00	572,010,000.00	1,459,149.84	0.00
1E-F3	30711XA79	06/24/2019	3.67975 %	572,010,000.00	1,637,108.51	0.00	0.00	572,010,000.00	1,637,108.51	0.00
1E-F4	30711XA87	06/24/2019	4.07975 %	572,010,000.00	1,815,067.18	0.00	0.00	572,010,000.00	1,815,067.18	0.00
1E-F5	30711XA95	06/24/2019	4.67975 %	572,010,000.00	2,082,005.18	0.00	0.00	572,010,000.00	2,082,005.18	0.00
1X-1	30711XB29	06/24/2019	1.80000 %	0.00	788,860.80	0.00	0.00	0.00	788,860.80	0.00
1X-2	30711XB37	06/24/2019	1.40000 %	0.00	613,558.40	0.00	0.00	0.00	613,558.40	0.00
1X-3	30711XB45	06/24/2019	1.00000 %	0.00	438,256.00	0.00	0.00	0.00	438,256.00	0.00
1X-4	30711XB52	06/24/2019	0.60000 %	0.00	262,953.60	0.00	0.00	0.00	262,953.60	0.00
1Y-1	30711XB60	06/24/2019	1.80000 %	0.00	800,814.00	0.00	0.00	0.00	800,814.00	0.00
1Y-2	30711XB78	06/24/2019	1.40000 %	0.00	622,855.33	0.00	0.00	0.00	622,855.33	0.00
1Y-3	30711XB86	06/24/2019	1.00000 %	0.00	444,896.67	0.00	0.00	0.00	444,896.67	0.00
1Y-4	30711XB94	06/24/2019	0.60000 %	0.00	266,938.00	0.00	0.00	0.00	266,938.00	0.00
Totals				49,490,163,915.74	41,311,641.03	414,786,655.10	6,926.96	49,075,370,333.69	456,098,296.13	40,039.71

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.

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

10-Jun-2019 01:50:07 PM

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 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	37,743,914,464.57	59,692,715.86	352,318,100.02	0.00	0.00	412,010,815.88	37,331,903,648.70	0.86543130	412,010,815.88
1M-1	384,186,000.00	344,134,989.85	2,637,041.88	0.00	0.00	0.00	2,637,041.88	341,497,947.97	0.88888702	2,637,041.88
1M-1H	20,221,141.00	18,113,107.07	138,797.34	0.00	0.00	0.00	138,797.34	17,974,309.73	0.88888702	138,797.34
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	224,637,521.25	0.00	0.00	0.00	6,926.96	6,926.96	224,630,594.29	0.99982178	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

**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

10-Jun-2019 01:50:07 PM

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	49,490,163,915.74	62,468,555.08	352,318,100.02	0.00	6,926.96	414,793,582.06	49,075,370,333.69	0.89349456	414,786,655.10

**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

10-Jun-2019 01:50:07 PM

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	874.98256535	1.38380151	8.16746751	0.00000000	0.00000000	9.55126901	865.43129633	0.86543130	9.55126901
1M-1	384,186,000.00	895.75099002	6.86397183	0.00000000	0.00000000	0.00000000	6.86397183	888.88701819	0.88888702	6.86397183
1M-1H	20,221,141.00	895.75099002	6.86397172	0.00000000	0.00000000	0.00000000	6.86397172	888.88701829	0.88888702	6.86397172
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	999.85261648	0.00000000	0.00000000	0.00000000	0.03083162	0.03083162	999.82178485	0.99982178	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.

**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

10-Jun-2019 01:50:07 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)	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 %	37,743,914,464.57	0.00	0.00	0.00	0.00	0.00	0.00	37,331,903,648.70
1M-1	05/28/19 - 06/24/19	28	3.02975 %	344,134,989.85	810,944.54	0.00	0.00	0.00	810,944.54	0.00	341,497,947.97
1M-1H	N/A	N/A	0.00000 %	18,113,107.07	0.00	0.00	0.00	0.00	0.00	0.00	17,974,309.73
1M-2A	05/28/19 - 06/24/19	28	4.67975 %	281,736,000.00	1,025,464.26	0.00	0.00	0.00	1,025,464.26	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	05/28/19 - 06/24/19	28	4.67975 %	281,736,000.00	1,025,464.26	0.00	0.00	0.00	1,025,464.26	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	05/28/19 - 06/24/19	28	4.67975 %	290,274,000.00	1,056,540.92	0.00	0.00	0.00	1,056,540.92	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	05/28/19 - 06/24/19	28	4.67975 %	853,746,000.00	3,107,469.43	0.00	0.00	0.00	3,107,469.43	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	05/28/19 - 06/24/19	28	5.97975 %	256,124,000.00	1,191,211.38	0.00	0.00	0.00	1,191,211.38	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 %	224,637,521.25	0.00	0.00	0.00	0.00	0.00	0.00	224,630,594.29
1A-I1	05/28/19 - 06/24/19	28	1.80000 %	281,736,000.00	394,430.40	0.00	0.00	0.00	394,430.40	0.00	281,736,000.00
1A-I2	05/28/19 - 06/24/19	28	1.40000 %	281,736,000.00	306,779.20	0.00	0.00	0.00	306,779.20	0.00	281,736,000.00
1A-I3	05/28/19 - 06/24/19	28	1.00000 %	281,736,000.00	219,128.00	0.00	0.00	0.00	219,128.00	0.00	281,736,000.00
1A-I4	05/28/19 - 06/24/19	28	0.60000 %	281,736,000.00	131,476.80	0.00	0.00	0.00	131,476.80	0.00	281,736,000.00
1B-I1	05/28/19 - 06/24/19	28	1.80000 %	281,736,000.00	394,430.40	0.00	0.00	0.00	394,430.40	0.00	281,736,000.00
1B-I2	05/28/19 - 06/24/19	28	1.40000 %	281,736,000.00	306,779.20	0.00	0.00	0.00	306,779.20	0.00	281,736,000.00
1B-I3	05/28/19 - 06/24/19	28	1.00000 %	281,736,000.00	219,128.00	0.00	0.00	0.00	219,128.00	0.00	281,736,000.00
1B-I4	05/28/19 - 06/24/19	28	0.60000 %	281,736,000.00	131,476.80	0.00	0.00	0.00	131,476.80	0.00	281,736,000.00
1C-I1	05/28/19 - 06/24/19	28	1.80000 %	290,274,000.00	406,383.60	0.00	0.00	0.00	406,383.60	0.00	290,274,000.00
1C-I2	05/28/19 - 06/24/19	28	1.40000 %	290,274,000.00	316,076.13	0.00	0.00	0.00	316,076.13	0.00	290,274,000.00
1C-I3	05/28/19 - 06/24/19	28	1.00000 %	290,274,000.00	225,768.67	0.00	0.00	0.00	225,768.67	0.00	290,274,000.00
1C-I4	05/28/19 - 06/24/19	28	0.60000 %	290,274,000.00	135,461.20	0.00	0.00	0.00	135,461.20	0.00	290,274,000.00
1E-A1	05/28/19 - 06/24/19	28	2.87975 %	281,736,000.00	631,033.86	0.00	0.00	0.00	631,033.86	0.00	281,736,000.00
1E-A2	05/28/19 - 06/24/19	28	3.27975 %	281,736,000.00	718,685.06	0.00	0.00	0.00	718,685.06	0.00	281,736,000.00
1E-A3	05/28/19 - 06/24/19	28	3.67975 %	281,736,000.00	806,336.26	0.00	0.00	0.00	806,336.26	0.00	281,736,000.00
1E-A4	05/28/19 - 06/24/19	28	4.07975 %	281,736,000.00	893,987.46	0.00	0.00	0.00	893,987.46	0.00	281,736,000.00
1E-B1	05/28/19 - 06/24/19	28	2.87975 %	281,736,000.00	631,033.86	0.00	0.00	0.00	631,033.86	0.00	281,736,000.00
1E-B2	05/28/19 - 06/24/19	28	3.27975 %	281,736,000.00	718,685.06	0.00	0.00	0.00	718,685.06	0.00	281,736,000.00
1E-B3	05/28/19 - 06/24/19	28	3.67975 %	281,736,000.00	806,336.26	0.00	0.00	0.00	806,336.26	0.00	281,736,000.00
1E-B4	05/28/19 - 06/24/19	28	4.07975 %	281,736,000.00	893,987.46	0.00	0.00	0.00	893,987.46	0.00	281,736,000.00
1E-C1	05/28/19 - 06/24/19	28	2.87975 %	290,274,000.00	650,157.32	0.00	0.00	0.00	650,157.32	0.00	290,274,000.00
1E-C2	05/28/19 - 06/24/19	28	3.27975 %	290,274,000.00	740,464.78	0.00	0.00	0.00	740,464.78	0.00	290,274,000.00
1E-C3	05/28/19 - 06/24/19	28	3.67975 %	290,274,000.00	830,772.25	0.00	0.00	0.00	830,772.25	0.00	290,274,000.00
1E-C4	05/28/19 - 06/24/19	28	4.07975 %	290,274,000.00	921,079.72	0.00	0.00	0.00	921,079.72	0.00	290,274,000.00
1E-D1	05/28/19 - 06/24/19	28	2.87975 %	563,472,000.00	1,262,067.72	0.00	0.00	0.00	1,262,067.72	0.00	563,472,000.00
1E-D2	05/28/19 - 06/24/19	28	3.27975 %	563,472,000.00	1,437,370.12	0.00	0.00	0.00	1,437,370.12	0.00	563,472,000.00
1E-D3	05/28/19 - 06/24/19	28	3.67975 %	563,472,000.00	1,612,672.52	0.00	0.00	0.00	1,612,672.52	0.00	563,472,000.00
1E-D4	05/28/19 - 06/24/19	28	4.07975 %	563,472,000.00	1,787,974.92	0.00	0.00	0.00	1,787,974.92	0.00	563,472,000.00

**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

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	05/28/19 - 06/24/19	28	4.67975 %	563,472,000.00	2,050,928.52	0.00	0.00	0.00	2,050,928.52	0.00	563,472,000.00
1E-F1	05/28/19 - 06/24/19	28	2.87975 %	572,010,000.00	1,281,191.18	0.00	0.00	0.00	1,281,191.18	0.00	572,010,000.00
1E-F2	05/28/19 - 06/24/19	28	3.27975 %	572,010,000.00	1,459,149.84	0.00	0.00	0.00	1,459,149.84	0.00	572,010,000.00
1E-F3	05/28/19 - 06/24/19	28	3.67975 %	572,010,000.00	1,637,108.51	0.00	0.00	0.00	1,637,108.51	0.00	572,010,000.00
1E-F4	05/28/19 - 06/24/19	28	4.07975 %	572,010,000.00	1,815,067.18	0.00	0.00	0.00	1,815,067.18	0.00	572,010,000.00
1E-F5	05/28/19 - 06/24/19	28	4.67975 %	572,010,000.00	2,082,005.18	0.00	0.00	0.00	2,082,005.18	0.00	572,010,000.00
1X-1	05/28/19 - 06/24/19	28	1.80000 %	563,472,000.00	788,860.80	0.00	0.00	0.00	788,860.80	0.00	563,472,000.00
1X-2	05/28/19 - 06/24/19	28	1.40000 %	563,472,000.00	613,558.40	0.00	0.00	0.00	613,558.40	0.00	563,472,000.00
1X-3	05/28/19 - 06/24/19	28	1.00000 %	563,472,000.00	438,256.00	0.00	0.00	0.00	438,256.00	0.00	563,472,000.00
1X-4	05/28/19 - 06/24/19	28	0.60000 %	563,472,000.00	262,953.60	0.00	0.00	0.00	262,953.60	0.00	563,472,000.00
1Y-1	05/28/19 - 06/24/19	28	1.80000 %	572,010,000.00	800,814.00	0.00	0.00	0.00	800,814.00	0.00	572,010,000.00
1Y-2	05/28/19 - 06/24/19	28	1.40000 %	572,010,000.00	622,855.33	0.00	0.00	0.00	622,855.33	0.00	572,010,000.00
1Y-3	05/28/19 - 06/24/19	28	1.00000 %	572,010,000.00	444,896.67	0.00	0.00	0.00	444,896.67	0.00	572,010,000.00
1Y-4	05/28/19 - 06/24/19	28	0.60000 %	572,010,000.00	266,938.00	0.00	0.00	0.00	266,938.00	0.00	572,010,000.00
Totals					41,311,641.03	0.00	0.00	0.00	41,311,641.03	0.00	

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

**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

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 %	874.98256535	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	865.43129633
1M-1	384,186,000.00	3.02975 %	895.75099002	2.11081231	0.00000000	0.00000000	0.00000000	2.11081231	0.00000000	888.88701819
1M-1H	20,221,141.00	0.00000 %	895.75099002	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	888.88701829
1M-2A	281,736,000.00	4.67975 %	1000.00000000	3.63980556	0.00000000	0.00000000	0.00000000	3.63980556	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	4.67975 %	1000.00000000	3.63980556	0.00000000	0.00000000	0.00000000	3.63980556	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	4.67975 %	1000.00000000	3.63980556	0.00000000	0.00000000	0.00000000	3.63980556	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	4.67975 %	1000.00000000	3.63980555	0.00000000	0.00000000	0.00000000	3.63980555	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	5.97975 %	1000.00000000	4.65091667	0.00000000	0.00000000	0.00000000	4.65091667	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 %	999.85261648	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.82178485
1A-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.77777778	0.00000000	0.00000000	0.00000000	0.77777778	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.77777778	0.00000000	0.00000000	0.00000000	0.77777778	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777779	0.00000000	0.00000000	0.00000000	0.77777779	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
1E-A1	281,736,000.00	2.87975 %	1000.00000000	2.23980556	0.00000000	0.00000000	0.00000000	2.23980556	0.00000000	1000.00000000
1E-A2	281,736,000.00	3.27975 %	1000.00000000	2.55091667	0.00000000	0.00000000	0.00000000	2.55091667	0.00000000	1000.00000000
1E-A3	281,736,000.00	3.67975 %	1000.00000000	2.86202778	0.00000000	0.00000000	0.00000000	2.86202778	0.00000000	1000.00000000
1E-A4	281,736,000.00	4.07975 %	1000.00000000	3.17313890	0.00000000	0.00000000	0.00000000	3.17313890	0.00000000	1000.00000000
1E-B1	281,736,000.00	2.87975 %	1000.00000000	2.23980556	0.00000000	0.00000000	0.00000000	2.23980556	0.00000000	1000.00000000
1E-B2	281,736,000.00	3.27975 %	1000.00000000	2.55091667	0.00000000	0.00000000	0.00000000	2.55091667	0.00000000	1000.00000000
1E-B3	281,736,000.00	3.67975 %	1000.00000000	2.86202778	0.00000000	0.00000000	0.00000000	2.86202778	0.00000000	1000.00000000
1E-B4	281,736,000.00	4.07975 %	1000.00000000	3.17313890	0.00000000	0.00000000	0.00000000	3.17313890	0.00000000	1000.00000000
1E-C1	290,274,000.00	2.87975 %	1000.00000000	2.23980556	0.00000000	0.00000000	0.00000000	2.23980556	0.00000000	1000.00000000
1E-C2	290,274,000.00	3.27975 %	1000.00000000	2.55091665	0.00000000	0.00000000	0.00000000	2.55091665	0.00000000	1000.00000000
1E-C3	290,274,000.00	3.67975 %	1000.00000000	2.86202777	0.00000000	0.00000000	0.00000000	2.86202777	0.00000000	1000.00000000
1E-C4	290,274,000.00	4.07975 %	1000.00000000	3.17313890	0.00000000	0.00000000	0.00000000	3.17313890	0.00000000	1000.00000000
1E-D1	563,472,000.00	2.87975 %	1000.00000000	2.23980556	0.00000000	0.00000000	0.00000000	2.23980556	0.00000000	1000.00000000
1E-D2	563,472,000.00	3.27975 %	1000.00000000	2.55091667	0.00000000	0.00000000	0.00000000	2.55091667	0.00000000	1000.00000000
1E-D3	563,472,000.00	3.67975 %	1000.00000000	2.86202778	0.00000000	0.00000000	0.00000000	2.86202778	0.00000000	1000.00000000
1E-D4	563,472,000.00	4.07975 %	1000.00000000	3.17313890	0.00000000	0.00000000	0.00000000	3.17313890	0.00000000	1000.00000000

**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

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	4.67975 %	1000.00000000	3.63980556	0.00000000	0.00000000	0.00000000	3.63980556	0.00000000	1000.00000000
1E-F1	572,010,000.00	2.87975 %	1000.00000000	2.23980556	0.00000000	0.00000000	0.00000000	2.23980556	0.00000000	1000.00000000
1E-F2	572,010,000.00	3.27975 %	1000.00000000	2.55091666	0.00000000	0.00000000	0.00000000	2.55091666	0.00000000	1000.00000000
1E-F3	572,010,000.00	3.67975 %	1000.00000000	2.86202778	0.00000000	0.00000000	0.00000000	2.86202778	0.00000000	1000.00000000
1E-F4	572,010,000.00	4.07975 %	1000.00000000	3.17313890	0.00000000	0.00000000	0.00000000	3.17313890	0.00000000	1000.00000000
1E-F5	572,010,000.00	4.67975 %	1000.00000000	3.63980556	0.00000000	0.00000000	0.00000000	3.63980556	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.77777778	0.00000000	0.00000000	0.00000000	0.77777778	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.77777778	0.00000000	0.00000000	0.00000000	0.77777778	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000

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

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

**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

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	7,534,706.41
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	238,054.44
Gains & Subsequent Recoveries (Realized Losses)	(6,926.96)
Total Deposits	<u>7,765,833.89</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	7,746,667.23
Total Withdrawals (Pool Distribution Amount)	<u>7,765,833.89</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

**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

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	414,793,582.06
Total Principal Reduction Cumulative	5,849,833,033.31
Scheduled Principal Current	62,468,555.08
Scheduled Principal Cumulative	1,063,565,248.97
Unscheduled Principal Current	352,318,100.02
Unscheduled Principal Cumulative	4,786,227,744.63
Senior Reduction Amount	412,010,815.88
Subordinate Reduction Amount	2,775,839.22
Calculated Liquidation Recovery Amount	34,942.11
Calculated Tranche Write-down Amount	6,926.96
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	2,463.03
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	169551
Period Reference Pool Removal Loan Count	1403
Period Ending Loan Count	168148
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	39,084,293,798.87
Period PIF Loan Count Current	1401
PIF Loan Count Cumulative	18139
Period PIF Loan UPB Current	326,717,248.78
PIF Loan UPB Cumulative	4,311,377,603.95
Period Partial Prepayment Amount	26,089,522.45
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	234
Repurchase Prior Credit Event UPB Curr	238,054.44
Repurchase Prior Credit Event UPB Cum	52,967,649.20
Credit Event Amount Current	41,869.07
Credit Event Amount Cumulative	252,898.71
Total Active Modified Loan Count	81
Total Active Modified Loan UPB	18,830,588.08
Libor Rate	2.429750%
Structural Reporting	

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

10-Jun-2019 01:50:07 PM

**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

Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.556422%
Subordinate Percentage	4.443578%
Minimum Credit Enhancement Test Pass?	NO
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

**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
Fax: 240-586-8675

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%	4.440000%	4.480000%
1M-1	0.00	0.00	3.100000%	3.530000%	3.560000%
1M-1H	0.00	0.00	3.100000%	3.530000%	3.560000%
1M-2	0.00	0.00	1.100000%	1.250000%	1.260000%
1M-2H	0.00	0.00	1.100000%	1.250000%	1.260000%
1B-1	0.00	0.00	0.500000%	0.570000%	0.570000%
1B-1H	0.00	0.00	0.500000%	0.570000%	0.570000%
1B-2H	6,926.96	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

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
Fax: 240-586-8675

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

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

**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
Fax: 240-586-8675

Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	914	205,745,597.60	0.543569%	0.526415%
60 Days	164	36,858,718.01	0.097533%	0.094306%
90 Days	79	17,668,079.98	0.046982%	0.045205%
120 Days	51	11,159,263.96	0.030330%	0.028552%
150 Days	56	12,038,200.17	0.033304%	0.030801%
180+ Days	112	25,729,556.21	0.066608%	0.065831%
	1376	309,199,415.93	0.818327%	0.791109%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

**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
Fax: 240-586-8675

Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.003%
3 Month Average	0.004%
12 Month Average	0.002%

CDR

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

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
Fax: 240-586-8675

Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
16	4,746,986.74	2,463.03	0.052	4,746,986.74	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90119417	267,768.82	27.89	0.01	27.89	0.00
90003965	147,725.48	31.85	0.022	31.85	0.00
90028338	199,423.16	29.57	0.015	29.57	0.00
90030268	292,619.05	103.75	0.035	103.75	0.00
90059245	345,578.30	161.27	0.047	161.27	0.00
90076707	290,720.90	312.54	0.108	312.54	0.00
90001691	436,583.41	344.47	0.079	344.47	0.00
90097826	255,433.43	167.71	0.066	167.71	0.00
90214018	303,075.48	151.34	0.05	151.34	0.00
90127464	187,486.46	1.93	0.001	1.93	0.00
90139958	179,154.30	91.82	0.051	91.82	0.00
90140832	247,475.27	122.12	0.049	122.12	0.00
90161937	368,842.49	248.15	0.067	248.15	0.00
90188313	310,786.84	215.53	0.069	215.53	0.00
90195313	610,563.35	325.85	0.053	325.85	0.00
90079962	303,750.00	127.24	0.042	127.24	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

**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
Fax: 240-586-8675

Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	41,869.07	6,928.21	16.547

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
1	36,958.29	(1.25)	26,685.35

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90128491	41,869.07	6,928.21	16.547

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
90160326	36,958.29	(1.25)	26,685.35

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

**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
Fax: 240-586-8675

Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	252,898.71	40,039.71	15.832

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90095563	71,627.59	1,751.44	2.445
90093378	102,443.76	4,674.71	4.563
90160326	36,958.29	26,685.35	72.204
90128491	41,869.07	6,928.21	16.547

**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

10-Jun-2019 01:50:07 PM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	2	33,614.81	6,926.96	0.000 %	0	0.00	0.00	0.000 %	2	33,614.81	6,926.96	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	0090128491	42,000.00	4.875 %	MI	80.00	360	6,928.21	05/31/2019	6,928.21	6,928.21
Summary	0090160326	37,000.00	5.125 %	TN	65.00	360	26,686.60	04/30/2019	(1.25)	26,685.35

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**

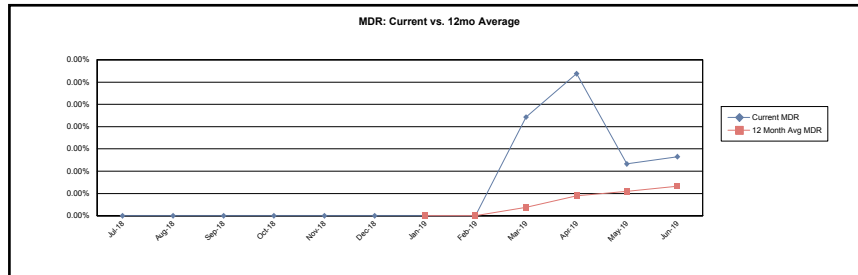
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

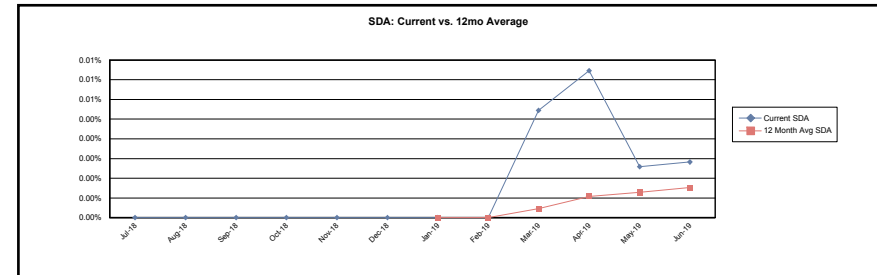
MDR

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



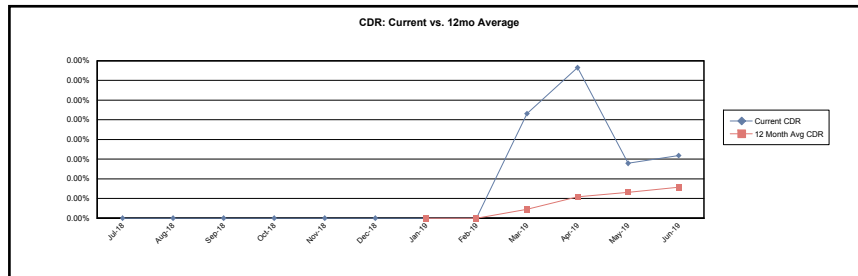
SDA

Current Month 0.003 %
3 Month Average 0.004 %
12 Month Average 0.002 %



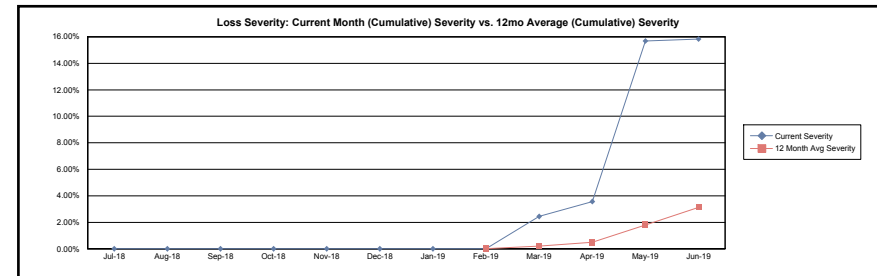
CDR

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



Loss Severity

Current Month (Cumulative) 15.832 %
3 Month Average (Cumulative) 11.698 %
12 Month Average (Cumulative) 3.128 %



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.

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

Prepayment Rates

Summary

SMM

Current Month	0.893 %
3 Month Average	0.750 %
12 Month Average	0.661 %

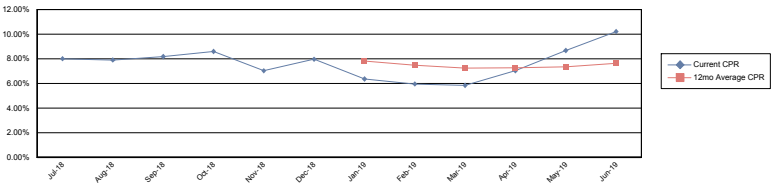
CPR

Current Month	10.209 %
3 Month Average	8.633 %
12 Month Average	7.640 %

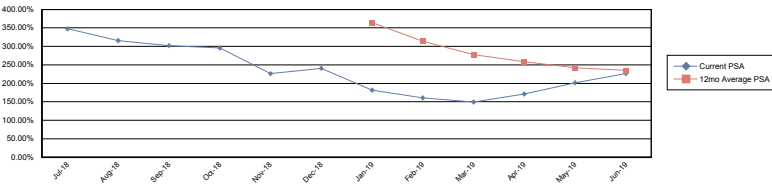
PSA

Current Month	226.735 %
3 Month Average	199.772 %
12 Month Average	234.913 %

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
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

Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
No Modifications this Period						

**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

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
0090151413	238,054.44	0.00	0.000%	238,054.44
Totals	238,054.44	0.00		

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

**Connecticut Avenue Securities
Credit-Linked Notes
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

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.