

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Apr-2020
08-Apr-2020 1:39:09 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		03/31/2020	0.00000 %	31,338,038,344.11	0.00	649,480,522.78	0.00	30,688,557,821.32	649,480,522.78	0.00
1M-1	30711XYS7	04/24/2020	1.54663 %	92,075,987.42	130,540.19	29,315,737.77	0.00	62,760,249.65	29,446,277.96	0.00
1M-1H		03/31/2020	0.00000 %	4,846,302.38	0.00	1,542,996.54	0.00	3,303,305.84	1,542,996.54	0.00
1M-2A	30711XYT5	04/24/2020	3.19663 %	281,736,000.00	825,555.27	0.00	0.00	281,736,000.00	825,555.27	0.00
1M-AH		03/31/2020	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2B	30711XYU2	04/24/2020	3.19663 %	281,736,000.00	825,555.27	0.00	0.00	281,736,000.00	825,555.27	0.00
1M-BH		03/31/2020	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	04/24/2020	3.19663 %	290,274,000.00	850,573.70	0.00	0.00	290,274,000.00	850,573.70	0.00
1M-CH		03/31/2020	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	04/24/2020	3.19663 %	853,746,000.00	2,501,684.24	0.00	0.00	853,746,000.00	2,501,684.24	0.00
1M-2H		03/31/2020	0.00000 %	44,936,536.00	0.00	0.00	0.00	44,936,536.00	0.00	0.00
1B-1	30711XYW8	04/24/2020	4.49663 %	256,124,000.00	1,055,720.29	0.00	0.00	256,124,000.00	1,055,720.29	0.00
1B-1H		03/31/2020	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		03/31/2020	0.00000 %	224,341,744.85	0.00	0.00	24,347.99	224,317,396.86	0.00	353,237.14
1A-I1	30711XYY4	04/24/2020	1.80000 %	0.00	464,864.40	0.00	0.00	0.00	464,864.40	0.00
1A-I2	30711XYZ1	04/24/2020	1.40000 %	0.00	361,561.20	0.00	0.00	0.00	361,561.20	0.00
1A-I3	30711XZA5	04/24/2020	1.00000 %	0.00	258,258.00	0.00	0.00	0.00	258,258.00	0.00
1A-I4	30711XZB3	04/24/2020	0.60000 %	0.00	154,954.80	0.00	0.00	0.00	154,954.80	0.00
1B-I1	30711XZG2	04/24/2020	1.80000 %	0.00	464,864.40	0.00	0.00	0.00	464,864.40	0.00
1B-I2	30711XZH0	04/24/2020	1.40000 %	0.00	361,561.20	0.00	0.00	0.00	361,561.20	0.00
1B-I3	30711XZJ6	04/24/2020	1.00000 %	0.00	258,258.00	0.00	0.00	0.00	258,258.00	0.00
1B-I4	30711XZK3	04/24/2020	0.60000 %	0.00	154,954.80	0.00	0.00	0.00	154,954.80	0.00
1C-I1	30711XZQ0	04/24/2020	1.80000 %	0.00	478,952.10	0.00	0.00	0.00	478,952.10	0.00
1C-I2	30711XZR8	04/24/2020	1.40000 %	0.00	372,518.30	0.00	0.00	0.00	372,518.30	0.00
1C-I3	30711XZS6	04/24/2020	1.00000 %	0.00	266,084.50	0.00	0.00	0.00	266,084.50	0.00
1C-I4	30711XZT4	04/24/2020	0.60000 %	0.00	159,650.70	0.00	0.00	0.00	159,650.70	0.00
1E-A1	30711XZC1	04/24/2020	1.39663 %	281,736,000.00	360,690.87	0.00	0.00	281,736,000.00	360,690.87	0.00
1E-A2	30711XZD9	04/24/2020	1.79663 %	281,736,000.00	463,994.07	0.00	0.00	281,736,000.00	463,994.07	0.00
1E-A3	30711XZE7	04/24/2020	2.19663 %	281,736,000.00	567,297.27	0.00	0.00	281,736,000.00	567,297.27	0.00
1E-A4	30711XZF4	04/24/2020	2.59663 %	281,736,000.00	670,600.47	0.00	0.00	281,736,000.00	670,600.47	0.00
1E-B1	30711XZL1	04/24/2020	1.39663 %	281,736,000.00	360,690.87	0.00	0.00	281,736,000.00	360,690.87	0.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Apr-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/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	04/24/2020	1.79663 %	281,736,000.00	463,994.07	0.00	0.00	281,736,000.00	463,994.07	0.00
1E-B3	30711XZN7	04/24/2020	2.19663 %	281,736,000.00	567,297.27	0.00	0.00	281,736,000.00	567,297.27	0.00
1E-B4	30711XZP2	04/24/2020	2.59663 %	281,736,000.00	670,600.47	0.00	0.00	281,736,000.00	670,600.47	0.00
1E-C1	30711XZU1	04/24/2020	1.39663 %	290,274,000.00	371,621.60	0.00	0.00	290,274,000.00	371,621.60	0.00
1E-C2	30711XZV9	04/24/2020	1.79663 %	290,274,000.00	478,055.40	0.00	0.00	290,274,000.00	478,055.40	0.00
1E-C3	30711XZW7	04/24/2020	2.19663 %	290,274,000.00	584,489.20	0.00	0.00	290,274,000.00	584,489.20	0.00
1E-C4	30711XZX5	04/24/2020	2.59663 %	290,274,000.00	690,923.00	0.00	0.00	290,274,000.00	690,923.00	0.00
1E-D1	30711XZY3	04/24/2020	1.39663 %	563,472,000.00	721,381.74	0.00	0.00	563,472,000.00	721,381.74	0.00
1E-D2	30711XZZ0	04/24/2020	1.79663 %	563,472,000.00	927,988.14	0.00	0.00	563,472,000.00	927,988.14	0.00
1E-D3	30711XA20	04/24/2020	2.19663 %	563,472,000.00	1,134,594.54	0.00	0.00	563,472,000.00	1,134,594.54	0.00
1E-D4	30711XA38	04/24/2020	2.59663 %	563,472,000.00	1,341,200.94	0.00	0.00	563,472,000.00	1,341,200.94	0.00
1E-D5	30711XA46	04/24/2020	3.19663 %	563,472,000.00	1,651,110.54	0.00	0.00	563,472,000.00	1,651,110.54	0.00
1E-F1	30711XA53	04/24/2020	1.39663 %	572,010,000.00	732,312.47	0.00	0.00	572,010,000.00	732,312.47	0.00
1E-F2	30711XA61	04/24/2020	1.79663 %	572,010,000.00	942,049.47	0.00	0.00	572,010,000.00	942,049.47	0.00
1E-F3	30711XA79	04/24/2020	2.19663 %	572,010,000.00	1,151,786.47	0.00	0.00	572,010,000.00	1,151,786.47	0.00
1E-F4	30711XA87	04/24/2020	2.59663 %	572,010,000.00	1,361,523.47	0.00	0.00	572,010,000.00	1,361,523.47	0.00
1E-F5	30711XA95	04/24/2020	3.19663 %	572,010,000.00	1,676,128.97	0.00	0.00	572,010,000.00	1,676,128.97	0.00
1X-1	30711XB29	04/24/2020	1.80000 %	0.00	929,728.80	0.00	0.00	0.00	929,728.80	0.00
1X-2	30711XB37	04/24/2020	1.40000 %	0.00	723,122.40	0.00	0.00	0.00	723,122.40	0.00
1X-3	30711XB45	04/24/2020	1.00000 %	0.00	516,516.00	0.00	0.00	0.00	516,516.00	0.00
1X-4	30711XB52	04/24/2020	0.60000 %	0.00	309,909.60	0.00	0.00	0.00	309,909.60	0.00
1Y-1	30711XB60	04/24/2020	1.80000 %	0.00	943,816.50	0.00	0.00	0.00	943,816.50	0.00
1Y-2	30711XB78	04/24/2020	1.40000 %	0.00	734,079.50	0.00	0.00	0.00	734,079.50	0.00
1Y-3	30711XB86	04/24/2020	1.00000 %	0.00	524,342.50	0.00	0.00	0.00	524,342.50	0.00
1Y-4	30711XB94	04/24/2020	0.60000 %	0.00	314,605.50	0.00	0.00	0.00	314,605.50	0.00
Totals				42,818,666,211.76	32,832,563.47	680,339,257.09	24,347.99	42,138,302,606.67	713,171,820.56	353,237.14

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Apr-2020
08-Apr-2020 1:39:09 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	31,338,038,344.11	51,138,399.52	598,342,123.26	0.00	0.00	649,480,522.78	30,688,557,821.32	0.71142470	649,480,522.78
1M-1	384,186,000.00	92,075,987.42	2,309,157.30	27,006,580.47	0.00	0.00	29,315,737.77	62,760,249.65	0.16335902	29,315,737.77
1M-1H	20,221,141.00	4,846,302.38	121,539.55	1,421,456.98	0.00	0.00	1,542,996.54	3,303,305.84	0.16335902	1,542,996.54
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	224,341,744.85	0.00	0.00	0.00	24,347.99	24,347.99	224,317,396.86	0.99842776	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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Apr-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	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
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	42,818,666,211.76	53,569,096.37	626,770,160.71	0.00	24,347.99	680,363,605.08	42,138,302,606.67	0.76719429	680,339,257.09

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	726.48101216	1.18549463	13.87081688	0.00000000	0.00000000	15.05631151	711.42470065	0.71142470	15.05631151
1M-1	384,186,000.00	239.66512944	6.01051912	70.29558722	0.00000000	0.00000000	76.30610634	163.35902310	0.16335902	76.30610634
1M-1H	20,221,141.00	239.66512968	6.01051889	70.29558718	0.00000000	0.00000000	76.30610656	163.35902311	0.16335902	76.30610656
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	998.53612756	0.00000000	0.00000000	0.00000000	0.10837193	0.10837193	998.42775563	0.99842776	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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Apr-2020
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	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
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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Apr-2020
08-Apr-2020 1:39:09 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	31,338,038,344.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	30,688,557,821.32
1M-1	03/25/20 - 04/26/20	33	1.54663 %	92,075,987.42	130,540.19	0.00	0.00	0.00	0.00	130,540.19	0.00	62,760,249.65
1M-1H	N/A	N/A	0.00000 %	4,846,302.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,303,305.84
1M-2A	03/25/20 - 04/26/20	33	3.19663 %	281,736,000.00	825,555.27	0.00	0.00	0.00	0.00	825,555.27	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	0.00	14,829,237.00
1M-2B	03/25/20 - 04/26/20	33	3.19663 %	281,736,000.00	825,555.27	0.00	0.00	0.00	0.00	825,555.27	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	0.00	14,829,237.00
1M-2C	03/25/20 - 04/26/20	33	3.19663 %	290,274,000.00	850,573.70	0.00	0.00	0.00	0.00	850,573.70	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	0.00	15,278,062.00
1M-2	03/25/20 - 04/26/20	33	3.19663 %	853,746,000.00	2,501,684.24	0.00	0.00	0.00	0.00	2,501,684.24	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	0.00	44,936,536.00
1B-1	03/25/20 - 04/26/20	33	4.49663 %	256,124,000.00	1,055,720.29	0.00	0.00	0.00	0.00	1,055,720.29	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	0.00	13,480,761.00
1B-2H	N/A	N/A	0.00000 %	224,341,744.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	224,317,396.86
1A-11	03/25/20 - 04/26/20	33	1.80000 %	281,736,000.00	464,864.40	0.00	0.00	0.00	0.00	464,864.40	0.00	281,736,000.00
1A-12	03/25/20 - 04/26/20	33	1.40000 %	281,736,000.00	361,561.20	0.00	0.00	0.00	0.00	361,561.20	0.00	281,736,000.00
1A-13	03/25/20 - 04/26/20	33	1.00000 %	281,736,000.00	258,258.00	0.00	0.00	0.00	0.00	258,258.00	0.00	281,736,000.00
1A-14	03/25/20 - 04/26/20	33	0.60000 %	281,736,000.00	154,954.80	0.00	0.00	0.00	0.00	154,954.80	0.00	281,736,000.00
1B-11	03/25/20 - 04/26/20	33	1.80000 %	281,736,000.00	464,864.40	0.00	0.00	0.00	0.00	464,864.40	0.00	281,736,000.00
1B-12	03/25/20 - 04/26/20	33	1.40000 %	281,736,000.00	361,561.20	0.00	0.00	0.00	0.00	361,561.20	0.00	281,736,000.00
1B-13	03/25/20 - 04/26/20	33	1.00000 %	281,736,000.00	258,258.00	0.00	0.00	0.00	0.00	258,258.00	0.00	281,736,000.00
1B-14	03/25/20 - 04/26/20	33	0.60000 %	281,736,000.00	154,954.80	0.00	0.00	0.00	0.00	154,954.80	0.00	281,736,000.00
1C-11	03/25/20 - 04/26/20	33	1.80000 %	290,274,000.00	478,952.10	0.00	0.00	0.00	0.00	478,952.10	0.00	290,274,000.00
1C-12	03/25/20 - 04/26/20	33	1.40000 %	290,274,000.00	372,518.30	0.00	0.00	0.00	0.00	372,518.30	0.00	290,274,000.00
1C-13	03/25/20 - 04/26/20	33	1.00000 %	290,274,000.00	266,084.50	0.00	0.00	0.00	0.00	266,084.50	0.00	290,274,000.00
1C-14	03/25/20 - 04/26/20	33	0.60000 %	290,274,000.00	159,650.70	0.00	0.00	0.00	0.00	159,650.70	0.00	290,274,000.00
1E-A1	03/25/20 - 04/26/20	33	1.39663 %	281,736,000.00	360,690.87	0.00	0.00	0.00	0.00	360,690.87	0.00	281,736,000.00
1E-A2	03/25/20 - 04/26/20	33	1.79663 %	281,736,000.00	463,994.07	0.00	0.00	0.00	0.00	463,994.07	0.00	281,736,000.00
1E-A3	03/25/20 - 04/26/20	33	2.19663 %	281,736,000.00	567,297.27	0.00	0.00	0.00	0.00	567,297.27	0.00	281,736,000.00
1E-A4	03/25/20 - 04/26/20	33	2.59663 %	281,736,000.00	670,600.47	0.00	0.00	0.00	0.00	670,600.47	0.00	281,736,000.00
1E-B1	03/25/20 - 04/26/20	33	1.39663 %	281,736,000.00	360,690.87	0.00	0.00	0.00	0.00	360,690.87	0.00	281,736,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Apr-2020
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-B2	03/25/20 - 04/26/20	33	1.79663 %	281,736,000.00	463,994.07	0.00	0.00	0.00	0.00	463,994.07	0.00	281,736,000.00
1E-B3	03/25/20 - 04/26/20	33	2.19663 %	281,736,000.00	567,297.27	0.00	0.00	0.00	0.00	567,297.27	0.00	281,736,000.00
1E-B4	03/25/20 - 04/26/20	33	2.59663 %	281,736,000.00	670,600.47	0.00	0.00	0.00	0.00	670,600.47	0.00	281,736,000.00
1E-C1	03/25/20 - 04/26/20	33	1.39663 %	290,274,000.00	371,621.60	0.00	0.00	0.00	0.00	371,621.60	0.00	290,274,000.00
1E-C2	03/25/20 - 04/26/20	33	1.79663 %	290,274,000.00	478,055.40	0.00	0.00	0.00	0.00	478,055.40	0.00	290,274,000.00
1E-C3	03/25/20 - 04/26/20	33	2.19663 %	290,274,000.00	584,489.20	0.00	0.00	0.00	0.00	584,489.20	0.00	290,274,000.00
1E-C4	03/25/20 - 04/26/20	33	2.59663 %	290,274,000.00	690,923.00	0.00	0.00	0.00	0.00	690,923.00	0.00	290,274,000.00
1E-D1	03/25/20 - 04/26/20	33	1.39663 %	563,472,000.00	721,381.74	0.00	0.00	0.00	0.00	721,381.74	0.00	563,472,000.00
1E-D2	03/25/20 - 04/26/20	33	1.79663 %	563,472,000.00	927,988.14	0.00	0.00	0.00	0.00	927,988.14	0.00	563,472,000.00
1E-D3	03/25/20 - 04/26/20	33	2.19663 %	563,472,000.00	1,134,594.54	0.00	0.00	0.00	0.00	1,134,594.54	0.00	563,472,000.00
1E-D4	03/25/20 - 04/26/20	33	2.59663 %	563,472,000.00	1,341,200.94	0.00	0.00	0.00	0.00	1,341,200.94	0.00	563,472,000.00
1E-D5	03/25/20 - 04/26/20	33	3.19663 %	563,472,000.00	1,651,110.54	0.00	0.00	0.00	0.00	1,651,110.54	0.00	563,472,000.00
1E-F1	03/25/20 - 04/26/20	33	1.39663 %	572,010,000.00	732,312.47	0.00	0.00	0.00	0.00	732,312.47	0.00	572,010,000.00
1E-F2	03/25/20 - 04/26/20	33	1.79663 %	572,010,000.00	942,049.47	0.00	0.00	0.00	0.00	942,049.47	0.00	572,010,000.00
1E-F3	03/25/20 - 04/26/20	33	2.19663 %	572,010,000.00	1,151,786.47	0.00	0.00	0.00	0.00	1,151,786.47	0.00	572,010,000.00
1E-F4	03/25/20 - 04/26/20	33	2.59663 %	572,010,000.00	1,361,523.47	0.00	0.00	0.00	0.00	1,361,523.47	0.00	572,010,000.00
1E-F5	03/25/20 - 04/26/20	33	3.19663 %	572,010,000.00	1,676,128.97	0.00	0.00	0.00	0.00	1,676,128.97	0.00	572,010,000.00
1X-1	03/25/20 - 04/26/20	33	1.80000 %	563,472,000.00	929,728.80	0.00	0.00	0.00	0.00	929,728.80	0.00	563,472,000.00
1X-2	03/25/20 - 04/26/20	33	1.40000 %	563,472,000.00	723,122.40	0.00	0.00	0.00	0.00	723,122.40	0.00	563,472,000.00
1X-3	03/25/20 - 04/26/20	33	1.00000 %	563,472,000.00	516,516.00	0.00	0.00	0.00	0.00	516,516.00	0.00	563,472,000.00
1X-4	03/25/20 - 04/26/20	33	0.60000 %	563,472,000.00	309,909.60	0.00	0.00	0.00	0.00	309,909.60	0.00	563,472,000.00
1Y-1	03/25/20 - 04/26/20	33	1.80000 %	572,010,000.00	943,816.50	0.00	0.00	0.00	0.00	943,816.50	0.00	572,010,000.00
1Y-2	03/25/20 - 04/26/20	33	1.40000 %	572,010,000.00	734,079.50	0.00	0.00	0.00	0.00	734,079.50	0.00	572,010,000.00
1Y-3	03/25/20 - 04/26/20	33	1.00000 %	572,010,000.00	524,342.50	0.00	0.00	0.00	0.00	524,342.50	0.00	572,010,000.00
1Y-4	03/25/20 - 04/26/20	33	0.60000 %	572,010,000.00	314,605.50	0.00	0.00	0.00	0.00	314,605.50	0.00	572,010,000.00
Totals					32,832,563.47	0.00	0.00	0.00	0.00	32,832,563.47	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Apr-2020
08-Apr-2020 1:39:10 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	43,136,761,759.00	0.00000 %	726.48101216	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	711.42470065
1M-1	384,186,000.00	1.54663 %	239.66512944	0.33978383	0.00000000	0.00000000	0.00000000	0.00000000	0.33978383	0.00000000	163.35902310
1M-1H	20,221,141.00	0.00000 %	239.66512968	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	163.35902311
1M-2A	281,736,000.00	3.19663 %	1,000.00000000	2.93024416	0.00000000	0.00000000	0.00000000	0.00000000	2.93024416	0.00000000	1,000.00000000
1M-AH	14,829,237.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2B	281,736,000.00	3.19663 %	1,000.00000000	2.93024416	0.00000000	0.00000000	0.00000000	0.00000000	2.93024416	0.00000000	1,000.00000000
1M-BH	14,829,237.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2C	290,274,000.00	3.19663 %	1,000.00000000	2.93024418	0.00000000	0.00000000	0.00000000	0.00000000	2.93024418	0.00000000	1,000.00000000
1M-CH	15,278,062.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2	853,746,000.00	3.19663 %	1,000.00000000	2.93024417	0.00000000	0.00000000	0.00000000	0.00000000	2.93024417	0.00000000	1,000.00000000
1M-2H	44,936,536.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-1	256,124,000.00	4.49663 %	1,000.00000000	4.12191083	0.00000000	0.00000000	0.00000000	0.00000000	4.12191083	0.00000000	1,000.00000000
1B-1H	13,480,761.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-2H	224,670,634.00	0.00000 %	998.53612756	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.42775563
1A-11	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
1A-12	0.00	1.40000 %	1,000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1,000.00000000
1A-13	0.00	1.00000 %	1,000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1,000.00000000
1A-14	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
1B-11	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
1B-12	0.00	1.40000 %	1,000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1,000.00000000
1B-13	0.00	1.00000 %	1,000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1,000.00000000
1B-14	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
1C-11	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
1C-12	0.00	1.40000 %	1,000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1,000.00000000
1C-13	0.00	1.00000 %	1,000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1,000.00000000
1C-14	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
1E-A1	281,736,000.00	1.39663 %	1,000.00000000	1.28024416	0.00000000	0.00000000	0.00000000	0.00000000	1.28024416	0.00000000	1,000.00000000
1E-A2	281,736,000.00	1.79663 %	1,000.00000000	1.64691083	0.00000000	0.00000000	0.00000000	0.00000000	1.64691083	0.00000000	1,000.00000000
1E-A3	281,736,000.00	2.19663 %	1,000.00000000	2.01357750	0.00000000	0.00000000	0.00000000	0.00000000	2.01357750	0.00000000	1,000.00000000
1E-A4	281,736,000.00	2.59663 %	1,000.00000000	2.38024416	0.00000000	0.00000000	0.00000000	0.00000000	2.38024416	0.00000000	1,000.00000000
1E-B1	281,736,000.00	1.39663 %	1,000.00000000	1.28024416	0.00000000	0.00000000	0.00000000	0.00000000	1.28024416	0.00000000	1,000.00000000

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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)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-B2	281,736,000.00	1.79663 %	1,000.00000000	1.64691083	0.00000000	0.00000000	0.00000000	0.00000000	1.64691083	0.00000000	1,000.00000000
1E-B3	281,736,000.00	2.19663 %	1,000.00000000	2.01357750	0.00000000	0.00000000	0.00000000	0.00000000	2.01357750	0.00000000	1,000.00000000
1E-B4	281,736,000.00	2.59663 %	1,000.00000000	2.38024416	0.00000000	0.00000000	0.00000000	0.00000000	2.38024416	0.00000000	1,000.00000000
1E-C1	290,274,000.00	1.39663 %	1,000.00000000	1.28024418	0.00000000	0.00000000	0.00000000	0.00000000	1.28024418	0.00000000	1,000.00000000
1E-C2	290,274,000.00	1.79663 %	1,000.00000000	1.64691085	0.00000000	0.00000000	0.00000000	0.00000000	1.64691085	0.00000000	1,000.00000000
1E-C3	290,274,000.00	2.19663 %	1,000.00000000	2.01357752	0.00000000	0.00000000	0.00000000	0.00000000	2.01357752	0.00000000	1,000.00000000
1E-C4	290,274,000.00	2.59663 %	1,000.00000000	2.38024418	0.00000000	0.00000000	0.00000000	0.00000000	2.38024418	0.00000000	1,000.00000000
1E-D1	563,472,000.00	1.39663 %	1,000.00000000	1.28024416	0.00000000	0.00000000	0.00000000	0.00000000	1.28024416	0.00000000	1,000.00000000
1E-D2	563,472,000.00	1.79663 %	1,000.00000000	1.64691083	0.00000000	0.00000000	0.00000000	0.00000000	1.64691083	0.00000000	1,000.00000000
1E-D3	563,472,000.00	2.19663 %	1,000.00000000	2.01357750	0.00000000	0.00000000	0.00000000	0.00000000	2.01357750	0.00000000	1,000.00000000
1E-D4	563,472,000.00	2.59663 %	1,000.00000000	2.38024416	0.00000000	0.00000000	0.00000000	0.00000000	2.38024416	0.00000000	1,000.00000000
1E-D5	563,472,000.00	3.19663 %	1,000.00000000	2.93024416	0.00000000	0.00000000	0.00000000	0.00000000	2.93024416	0.00000000	1,000.00000000
1E-F1	572,010,000.00	1.39663 %	1,000.00000000	1.28024417	0.00000000	0.00000000	0.00000000	0.00000000	1.28024417	0.00000000	1,000.00000000
1E-F2	572,010,000.00	1.79663 %	1,000.00000000	1.64691084	0.00000000	0.00000000	0.00000000	0.00000000	1.64691084	0.00000000	1,000.00000000
1E-F3	572,010,000.00	2.19663 %	1,000.00000000	2.01357751	0.00000000	0.00000000	0.00000000	0.00000000	2.01357751	0.00000000	1,000.00000000
1E-F4	572,010,000.00	2.59663 %	1,000.00000000	2.38024417	0.00000000	0.00000000	0.00000000	0.00000000	2.38024417	0.00000000	1,000.00000000
1E-F5	572,010,000.00	3.19663 %	1,000.00000000	2.93024417	0.00000000	0.00000000	0.00000000	0.00000000	2.93024417	0.00000000	1,000.00000000
1X-1	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
1X-2	0.00	1.40000 %	1,000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1,000.00000000
1X-3	0.00	1.00000 %	1,000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1,000.00000000
1X-4	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
1Y-1	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
1Y-2	0.00	1.40000 %	1,000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1,000.00000000
1Y-3	0.00	1.00000 %	1,000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1,000.00000000
1Y-4	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000

(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	33,047,197.14
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(24,347.99)
Total Deposits	33,022,849.15
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	33,003,682.49
Total Withdrawals (Pool Distribution Amount)	33,022,849.15
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	680,363,605.07
Total Principal Reduction Cumulative	12,786,900,760.33
Scheduled Principal Current	53,569,096.37
Scheduled Principal Cumulative	1,651,164,727.00
Unscheduled Principal Current	626,770,160.71
Unscheduled Principal Cumulative	11,135,382,796.19
Senior Reduction Amount	649,480,522.78
Subordinate Reduction Amount	30,858,734.30
Calculated Recovery Principal Amount	256,707.80
Calculated Tranche Write-down Amount	24,347.99
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	5,724.06
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	146688
Period Reference Pool Removal Loan Count	2311
Period Ending Loan Count	144377
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	32,147,226,071.85
Period PIF Loan Count Current	2308
PIF Loan Count Cumulative	41880
Period PIF Loan UPB Current	607,846,667.02
PIF Loan UPB Cumulative	10,451,999,942.11
Period Partial Prepayment Amount	20,094,247.29
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	246
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	56,914,782.45
Credit Event Amount Current	281,055.79
Credit Event Amount Cumulative	2,544,430.14
Total Active Modified Loan Count	262
Total Active Modified Loan UPB	64,221,511.47
Libor Rate	0.946630%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.462502%
Subordinate Percentage	4.537498%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	4.540000 %	4.540000 %
1M-1	0.00	0.00	3.100000 %	4.240000 %	4.330000 %
1M-1H	0.00	0.00	3.100000 %	4.240000 %	4.330000 %
1M-2A	0.00	0.00	2.440000 %	3.340000 %	3.410000 %
1M-2B	0.00	0.00	1.780000 %	2.440000 %	2.490000 %
1M-2C	0.00	0.00	1.100000 %	1.500000 %	1.540000 %
1M-2	0.00	0.00	1.100000 %	1.500000 %	1.540000 %
1M-2H	0.00	0.00	1.100000 %	1.500000 %	1.540000 %
1B-1	0.00	0.00	0.500000 %	0.680000 %	0.700000 %
1B-1H	0.00	0.00	0.500000 %	0.680000 %	0.700000 %
1B-2H	24,347.99	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1071	237,830,890.34	0.741808 %	0.739818 %
60 Days	211	42,667,002.08	0.146145 %	0.132724 %
90 Days	106	23,479,777.78	0.073419 %	0.073038 %
120 Days	65	15,605,305.41	0.045021 %	0.048543 %
150 Days	61	14,022,800.31	0.042250 %	0.043621 %
180+ Days	202	44,866,028.07	0.139911 %	0.139564 %
Totals	1716	378,471,803.99	1.188555 %	1.177308 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	36	10,159,164.40	5,724.06	0.056344

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090001691	434,377.20	344.47	0.079302
Summary	0090003586	184,140.04	39.64	0.021527
Summary	0090003965	146,765.20	31.85	0.021701
Summary	0090028338	198,135.30	29.57	0.014924
Summary	0090030268	290,442.62	103.75	0.035721
Summary	0090030954	160,493.83	175.50	0.109350
Summary	0090040149	512,402.06	142.21	0.027754
Summary	0090048099	347,201.17	434.00	0.125000
Summary	0090053762	294,714.17	87.66	0.029744
Summary	0090066429	492,342.58	307.71	0.062499
Summary	0090067354	297,402.03	216.86	0.072918
Summary	0090069846	656,721.61	357.87	0.054493
Summary	0090076707	289,046.73	312.54	0.108128
Summary	0090078647	93,199.36	82.56	0.088584
Summary	0090079962	302,859.99	126.87	0.041891
Summary	0090081096	465,243.91	432.49	0.092960
Summary	0090094841	210,120.70	20.33	0.009675
Summary	0090096194	166,729.04	152.10	0.091226
Summary	0090097826	254,797.43	167.71	0.065821
Summary	0090108464	242,069.91	126.08	0.052084
Summary	0090119417	265,976.99	27.71	0.010418
Summary	0090134733	206,506.16	70.32	0.034052
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090138974	210,716.15	43.90	0.020834
Summary	0090139064	170,789.91	126.25	0.073921

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090139958	176,521.98	90.47	0.051251
Summary	0090140832	245,140.94	121.63	0.049616
Summary	0090158391	471,901.91	30.46	0.006455
Summary	0090161593	139,376.55	65.57	0.047045
Summary	0090161937	366,457.93	246.91	0.067377
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090188313	308,673.53	215.53	0.069825
Summary	0090189596	178,716.88	89.99	0.050353
Summary	0090195313	606,465.04	325.85	0.053729
Summary	0090206460	103,685.97	206.42	0.199082
Summary	0090214018	300,619.10	150.57	0.050087

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	281,055.79	24,122.99	8.583

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090064772	103,066.15	15,006.28	14.560
0090152473	91,855.34	2,496.47	2.718
0090162799	86,134.30	6,620.24	7.686

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	62,288.34	225.00	22,412.17	35.981

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090212040	62,288.34	225.00	22,412.17	35.981

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
22	2,544,430.14	353,237.14	13.883

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090024331	260,662.67	5,732.82	2.199
0090033570	174,228.35	10,641.61	6.108
0090056813	144,946.59	18,386.69	12.685
0090064772	103,066.15	15,006.28	14.560
0090091529	98,955.00	55,418.62	56.004
0090093378	102,443.76	4,676.41	4.565
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090097472	355,225.37	57,301.68	16.131
0090100745	67,513.66	18,530.13	27.446
0090104427	311,606.28	30,735.94	9.864
0090117036	39,145.60	15,457.51	39.487
0090121815	141,606.17	2,731.73	1.929
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021
0090132202	13,944.55	5,987.89	42.941
0090152473	91,855.34	2,496.47	2.718
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090172890	85,962.61	9,005.52	10.476
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,412.17	35.981

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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	4	36,985.27	24,347.99	0.000 %	0	0.00	0.00	0.000 %	4	36,985.27	24,347.99	0.000 %

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

Group	Loan Number	Securitized 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	0090064772	106,000.00	4.875 %	VA	73.00	360	15,006.28	03/31/2020	15,006.28	15,006.28
Summary	0090152473	95,000.00	4.625 %	CA	62.00	360	2,496.47	03/31/2020	2,496.47	2,496.47
Summary	0090162799	88,000.00	4.625 %	IA	80.00	360	6,620.24	03/31/2020	6,620.24	6,620.24
Summary	0090212040	63,000.00	5.125 %	IL	80.00	360	12,862.28	12/31/2019	225.00	22,412.17

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

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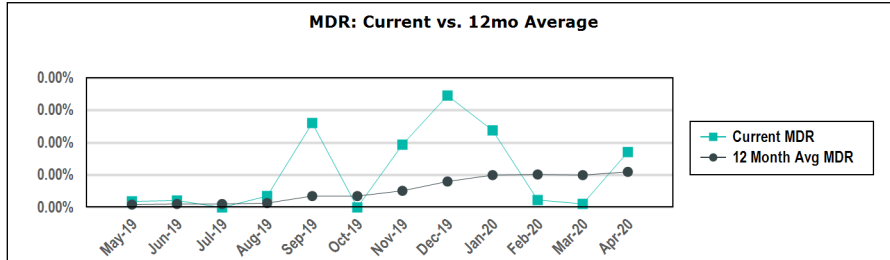
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Realized Loss Report - Collateral

Summary

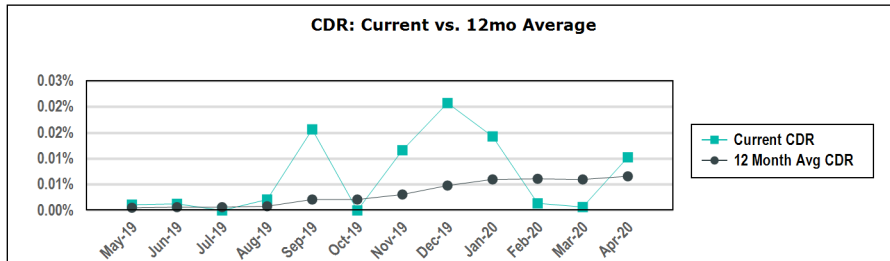
MDR

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



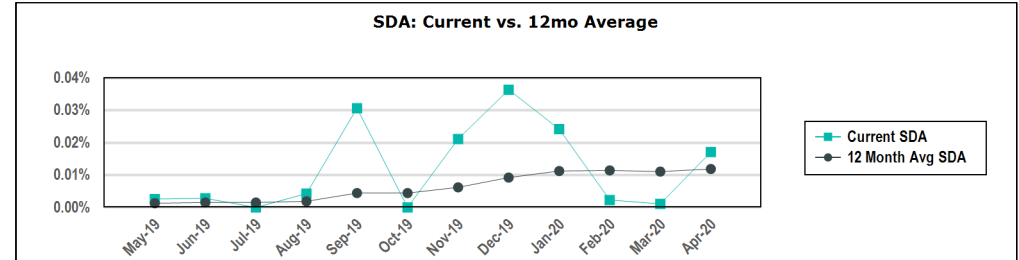
CDR

Current Month 0.010 %
3 Month Average 0.004 %
12 Month Average 0.007 %



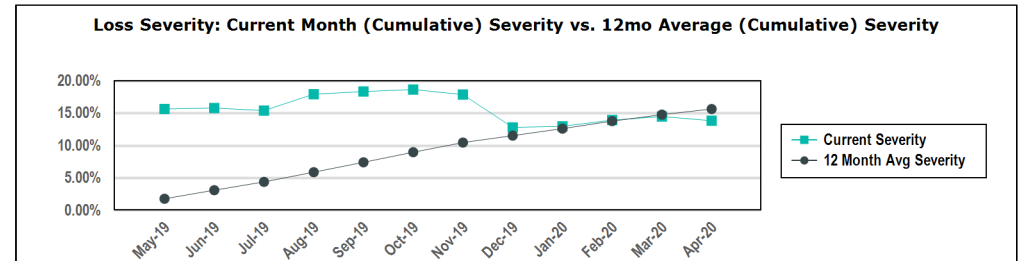
SDA

Current Month 0.017 %
3 Month Average 0.007 %
12 Month Average 0.012 %



Loss Severity

Current Month (Cumulative) 13.883 %
3 Month Average (Cumulative) 14.128 %
12 Month Average (Cumulative) 15.684 %



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	1.912 %
3 Month Average	1.773 %
12 Month Average	1.616 %

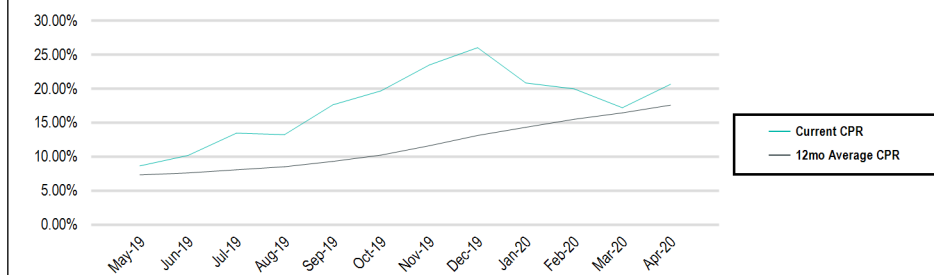
CPR

Current Month	20.683 %
3 Month Average	19.303 %
12 Month Average	17.612 %

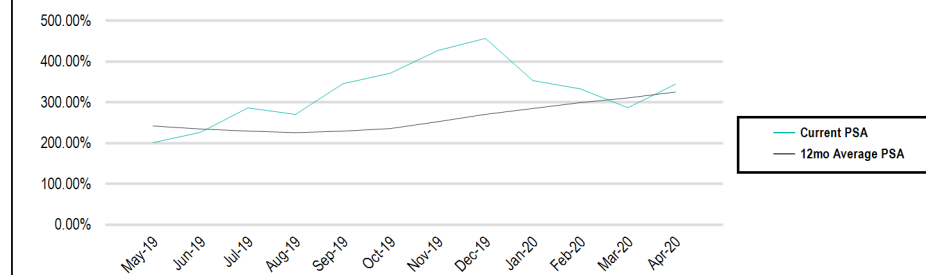
PSA

Current Month	344.719 %
3 Month Average	321.724 %
12 Month Average	325.545 %

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
246	56,914,782.45

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means 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.