

**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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		04/30/2018	0.00000 %	41,968,736,915.53	0.00	350,989,499.29	0.00	41,617,747,416.25	350,989,499.29	0.00
1M-1	30711XYS7	05/24/2018	2.49711 %	376,947,569.06	784,399.62	2,576,472.07	0.00	374,371,096.99	3,360,871.69	0.00
1M-1H		04/30/2018	0.00000 %	19,840,155.40	0.00	135,609.33	0.00	19,704,546.08	135,609.33	0.00
1M-2A	30711XYT5	05/24/2018	4.14711 %	281,736,000.00	973,658.49	0.00	0.00	281,736,000.00	973,658.49	0.00
1M-AH		04/30/2018	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2B	30711XYU2	05/24/2018	4.14711 %	281,736,000.00	973,658.49	0.00	0.00	281,736,000.00	973,658.49	0.00
1M-BH		04/30/2018	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	05/24/2018	4.14711 %	290,274,000.00	1,003,165.17	0.00	0.00	290,274,000.00	1,003,165.17	0.00
1M-CH		04/30/2018	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	05/24/2018	4.14711 %	853,746,000.00	2,950,482.15	0.00	0.00	853,746,000.00	2,950,482.15	0.00
1M-2H		04/30/2018	0.00000 %	44,936,536.00	0.00	0.00	0.00	44,936,536.00	0.00	0.00
1B-1	30711XYW8	05/24/2018	5.44711 %	256,124,000.00	1,162,613.00	0.00	0.00	256,124,000.00	1,162,613.00	0.00
1B-1H		04/30/2018	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		04/30/2018	0.00000 %	224,670,634.00	0.00	0.00	0.00	224,670,634.00	0.00	0.00
1A-I1	30711XYY4	05/24/2018	1.80000 %	0.00	422,604.00	0.00	0.00	0.00	422,604.00	0.00
1A-I2	30711XYZ1	05/24/2018	1.40000 %	0.00	328,692.00	0.00	0.00	0.00	328,692.00	0.00
1A-I3	30711XZA5	05/24/2018	1.00000 %	0.00	234,780.00	0.00	0.00	0.00	234,780.00	0.00
1A-I4	30711XZB3	05/24/2018	0.60000 %	0.00	140,868.00	0.00	0.00	0.00	140,868.00	0.00
1B-I1	30711XZG2	05/24/2018	1.80000 %	0.00	422,604.00	0.00	0.00	0.00	422,604.00	0.00
1B-I2	30711XZH0	05/24/2018	1.40000 %	0.00	328,692.00	0.00	0.00	0.00	328,692.00	0.00
1B-I3	30711XZJ6	05/24/2018	1.00000 %	0.00	234,780.00	0.00	0.00	0.00	234,780.00	0.00
1B-I4	30711XZK3	05/24/2018	0.60000 %	0.00	140,868.00	0.00	0.00	0.00	140,868.00	0.00
1C-I1	30711XZQ0	05/24/2018	1.80000 %	0.00	435,411.00	0.00	0.00	0.00	435,411.00	0.00
1C-I2	30711XZR8	05/24/2018	1.40000 %	0.00	338,653.00	0.00	0.00	0.00	338,653.00	0.00
1C-I3	30711XZS6	05/24/2018	1.00000 %	0.00	241,895.00	0.00	0.00	0.00	241,895.00	0.00
1C-I4	30711XZT4	05/24/2018	0.60000 %	0.00	145,137.00	0.00	0.00	0.00	145,137.00	0.00
1E-A1	30711XZC1	05/24/2018	2.34711 %	281,736,000.00	551,054.49	0.00	0.00	281,736,000.00	551,054.49	0.00
1E-A2	30711XZD9	05/24/2018	2.74711 %	281,736,000.00	644,966.49	0.00	0.00	281,736,000.00	644,966.49	0.00
1E-A3	30711XZE7	05/24/2018	3.14711 %	281,736,000.00	738,878.49	0.00	0.00	281,736,000.00	738,878.49	0.00
1E-A4	30711XZF4	05/24/2018	3.54711 %	281,736,000.00	832,790.49	0.00	0.00	281,736,000.00	832,790.49	0.00
1E-B1	30711XZL1	05/24/2018	2.34711 %	281,736,000.00	551,054.49	0.00	0.00	281,736,000.00	551,054.49	0.00
1E-B2	30711XZM9	05/24/2018	2.74711 %	281,736,000.00	644,966.49	0.00	0.00	281,736,000.00	644,966.49	0.00
1E-B3	30711XZN7	05/24/2018	3.14711 %	281,736,000.00	738,878.49	0.00	0.00	281,736,000.00	738,878.49	0.00
1E-B4	30711XZP2	05/24/2018	3.54711 %	281,736,000.00	832,790.49	0.00	0.00	281,736,000.00	832,790.49	0.00
1E-C1	30711XZU1	05/24/2018	2.34711 %	290,274,000.00	567,754.17	0.00	0.00	290,274,000.00	567,754.17	0.00
1E-C2	30711XZV9	05/24/2018	2.74711 %	290,274,000.00	664,512.17	0.00	0.00	290,274,000.00	664,512.17	0.00
1E-C3	30711XZW7	05/24/2018	3.14711 %	290,274,000.00	761,270.17	0.00	0.00	290,274,000.00	761,270.17	0.00
1E-C4	30711XZX5	05/24/2018	3.54711 %	290,274,000.00	858,028.17	0.00	0.00	290,274,000.00	858,028.17	0.00
1E-D1	30711XZY3	05/24/2018	2.34711 %	563,472,000.00	1,102,108.97	0.00	0.00	563,472,000.00	1,102,108.97	0.00
1E-D2	30711XZZ0	05/24/2018	2.74711 %	563,472,000.00	1,289,932.97	0.00	0.00	563,472,000.00	1,289,932.97	0.00
1E-D3	30711XA20	05/24/2018	3.14711 %	563,472,000.00	1,477,756.97	0.00	0.00	563,472,000.00	1,477,756.97	0.00
1E-D4	30711XA38	05/24/2018	3.54711 %	563,472,000.00	1,665,580.97	0.00	0.00	563,472,000.00	1,665,580.97	0.00
1E-D5	30711XA46	05/24/2018	4.14711 %	563,472,000.00	1,947,316.97	0.00	0.00	563,472,000.00	1,947,316.97	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-May-2018

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Series 2018-C01**

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XA53	05/24/2018	2.34711 %	572,010,000.00	1,118,808.66	0.00	0.00	572,010,000.00	1,118,808.66	0.00
1E-F2	30711XA61	05/24/2018	2.74711 %	572,010,000.00	1,309,478.66	0.00	0.00	572,010,000.00	1,309,478.66	0.00
1E-F3	30711XA79	05/24/2018	3.14711 %	572,010,000.00	1,500,148.66	0.00	0.00	572,010,000.00	1,500,148.66	0.00
1E-F4	30711XA87	05/24/2018	3.54711 %	572,010,000.00	1,690,818.66	0.00	0.00	572,010,000.00	1,690,818.66	0.00
1E-F5	30711XA95	05/24/2018	4.14711 %	572,010,000.00	1,976,823.66	0.00	0.00	572,010,000.00	1,976,823.66	0.00
1X-1	30711XB29	05/24/2018	1.80000 %	0.00	845,208.00	0.00	0.00	0.00	845,208.00	0.00
1X-2	30711XB37	05/24/2018	1.40000 %	0.00	657,384.00	0.00	0.00	0.00	657,384.00	0.00
1X-3	30711XB45	05/24/2018	1.00000 %	0.00	469,560.00	0.00	0.00	0.00	469,560.00	0.00
1X-4	30711XB52	05/24/2018	0.60000 %	0.00	281,736.00	0.00	0.00	0.00	281,736.00	0.00
1Y-1	30711XB60	05/24/2018	1.80000 %	0.00	858,015.00	0.00	0.00	0.00	858,015.00	0.00
1Y-2	30711XB78	05/24/2018	1.40000 %	0.00	667,345.00	0.00	0.00	0.00	667,345.00	0.00
1Y-3	30711XB86	05/24/2018	1.00000 %	0.00	476,675.00	0.00	0.00	0.00	476,675.00	0.00
1Y-4	30711XB94	05/24/2018	0.60000 %	0.00	286,005.00	0.00	0.00	0.00	286,005.00	0.00
Totals				53,749,559,106.99	39,270,608.67	353,701,580.69	0.00	53,395,857,526.32	392,972,189.36	0.00

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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Telephone: 1-866-846-4526

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	41,968,736,915.53	63,597,098.32	287,392,400.97	0.00	0.00	350,989,499.29	41,617,747,416.25	0.96478608	350,989,499.29
1M-1	384,186,000.00	376,947,569.06	2,576,472.07	0.00	0.00	0.00	2,576,472.07	374,371,096.99	0.97445273	2,576,472.07
1M-1H	20,221,141.00	19,840,155.40	135,609.33	0.00	0.00	0.00	135,609.33	19,704,546.08	0.97445273	135,609.33
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	224,670,634.00	0.00	0.00	0.00	0.00	0.00	224,670,634.00	1.00000000	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A4	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B4	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-C1	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C2	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C3	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C4	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-D1	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D2	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D3	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D4	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D5	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-F1	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00

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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	53,749,559,106.99	66,309,179.72	287,392,400.97	0.00	0.00	353,701,580.69	53,395,857,526.32	0.97215585	353,701,580.69

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	972.92275090	1.47431322	6.66235455	0.00000000	0.00000000	8.13666777	964.78608313	0.96478608	8.13666777
1M-1	384,186,000.00	981.15904551	6.70631431	0.00000000	0.00000000	0.00000000	6.70631431	974.45273120	0.97445273	6.70631431
1M-1H	20,221,141.00	981.15904538	6.70631445	0.00000000	0.00000000	0.00000000	6.70631445	974.45273143	0.97445273	6.70631445
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	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
Distribution Date: 25-May-2018

10-May-2018 02:26:48 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

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**

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	41,968,736,915.53	0.00	0.00	0.00	0.00	0.00	0.00	41,617,747,416.25
1M-1	04/25/18 - 05/24/18	30	2.49711 %	376,947,569.06	784,399.62	0.00	0.00	0.00	784,399.62	0.00	374,371,096.99
1M-1H	N/A	N/A	0.00000 %	19,840,155.40	0.00	0.00	0.00	0.00	0.00	0.00	19,704,546.08
1M-2A	04/25/18 - 05/24/18	30	4.14711 %	281,736,000.00	973,658.49	0.00	0.00	0.00	973,658.49	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	04/25/18 - 05/24/18	30	4.14711 %	281,736,000.00	973,658.49	0.00	0.00	0.00	973,658.49	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	04/25/18 - 05/24/18	30	4.14711 %	290,274,000.00	1,003,165.17	0.00	0.00	0.00	1,003,165.17	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	04/25/18 - 05/24/18	30	4.14711 %	853,746,000.00	2,950,482.15	0.00	0.00	0.00	2,950,482.15	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	04/25/18 - 05/24/18	30	5.44711 %	256,124,000.00	1,162,613.00	0.00	0.00	0.00	1,162,613.00	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 %	224,670,634.00	0.00	0.00	0.00	0.00	0.00	0.00	224,670,634.00
1A-I1	04/25/18 - 05/24/18	30	1.80000 %	281,736,000.00	422,604.00	0.00	0.00	0.00	422,604.00	0.00	281,736,000.00
1A-I2	04/25/18 - 05/24/18	30	1.40000 %	281,736,000.00	328,692.00	0.00	0.00	0.00	328,692.00	0.00	281,736,000.00
1A-I3	04/25/18 - 05/24/18	30	1.00000 %	281,736,000.00	234,780.00	0.00	0.00	0.00	234,780.00	0.00	281,736,000.00
1A-I4	04/25/18 - 05/24/18	30	0.60000 %	281,736,000.00	140,868.00	0.00	0.00	0.00	140,868.00	0.00	281,736,000.00
1B-I1	04/25/18 - 05/24/18	30	1.80000 %	281,736,000.00	422,604.00	0.00	0.00	0.00	422,604.00	0.00	281,736,000.00
1B-I2	04/25/18 - 05/24/18	30	1.40000 %	281,736,000.00	328,692.00	0.00	0.00	0.00	328,692.00	0.00	281,736,000.00
1B-I3	04/25/18 - 05/24/18	30	1.00000 %	281,736,000.00	234,780.00	0.00	0.00	0.00	234,780.00	0.00	281,736,000.00
1B-I4	04/25/18 - 05/24/18	30	0.60000 %	281,736,000.00	140,868.00	0.00	0.00	0.00	140,868.00	0.00	281,736,000.00
1C-I1	04/25/18 - 05/24/18	30	1.80000 %	290,274,000.00	435,411.00	0.00	0.00	0.00	435,411.00	0.00	290,274,000.00
1C-I2	04/25/18 - 05/24/18	30	1.40000 %	290,274,000.00	338,653.00	0.00	0.00	0.00	338,653.00	0.00	290,274,000.00
1C-I3	04/25/18 - 05/24/18	30	1.00000 %	290,274,000.00	241,895.00	0.00	0.00	0.00	241,895.00	0.00	290,274,000.00
1C-I4	04/25/18 - 05/24/18	30	0.60000 %	290,274,000.00	145,137.00	0.00	0.00	0.00	145,137.00	0.00	290,274,000.00
1E-A1	04/25/18 - 05/24/18	30	2.34711 %	281,736,000.00	551,054.49	0.00	0.00	0.00	551,054.49	0.00	281,736,000.00
1E-A2	04/25/18 - 05/24/18	30	2.74711 %	281,736,000.00	644,966.49	0.00	0.00	0.00	644,966.49	0.00	281,736,000.00
1E-A3	04/25/18 - 05/24/18	30	3.14711 %	281,736,000.00	738,878.49	0.00	0.00	0.00	738,878.49	0.00	281,736,000.00
1E-A4	04/25/18 - 05/24/18	30	3.54711 %	281,736,000.00	832,790.49	0.00	0.00	0.00	832,790.49	0.00	281,736,000.00
1E-B1	04/25/18 - 05/24/18	30	2.34711 %	281,736,000.00	551,054.49	0.00	0.00	0.00	551,054.49	0.00	281,736,000.00
1E-B2	04/25/18 - 05/24/18	30	2.74711 %	281,736,000.00	644,966.49	0.00	0.00	0.00	644,966.49	0.00	281,736,000.00
1E-B3	04/25/18 - 05/24/18	30	3.14711 %	281,736,000.00	738,878.49	0.00	0.00	0.00	738,878.49	0.00	281,736,000.00
1E-B4	04/25/18 - 05/24/18	30	3.54711 %	281,736,000.00	832,790.49	0.00	0.00	0.00	832,790.49	0.00	281,736,000.00
1E-C1	04/25/18 - 05/24/18	30	2.34711 %	290,274,000.00	567,754.17	0.00	0.00	0.00	567,754.17	0.00	290,274,000.00
1E-C2	04/25/18 - 05/24/18	30	2.74711 %	290,274,000.00	664,512.17	0.00	0.00	0.00	664,512.17	0.00	290,274,000.00
1E-C3	04/25/18 - 05/24/18	30	3.14711 %	290,274,000.00	761,270.17	0.00	0.00	0.00	761,270.17	0.00	290,274,000.00
1E-C4	04/25/18 - 05/24/18	30	3.54711 %	290,274,000.00	858,028.17	0.00	0.00	0.00	858,028.17	0.00	290,274,000.00
1E-D1	04/25/18 - 05/24/18	30	2.34711 %	563,472,000.00	1,102,108.97	0.00	0.00	0.00	1,102,108.97	0.00	563,472,000.00
1E-D2	04/25/18 - 05/24/18	30	2.74711 %	563,472,000.00	1,289,932.97	0.00	0.00	0.00	1,289,932.97	0.00	563,472,000.00
1E-D3	04/25/18 - 05/24/18	30	3.14711 %	563,472,000.00	1,477,756.97	0.00	0.00	0.00	1,477,756.97	0.00	563,472,000.00
1E-D4	04/25/18 - 05/24/18	30	3.54711 %	563,472,000.00	1,665,580.97	0.00	0.00	0.00	1,665,580.97	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	04/25/18 - 05/24/18	30	4.14711 %	563,472,000.00	1,947,316.97	0.00	0.00	0.00	1,947,316.97	0.00	563,472,000.00
1E-F1	04/25/18 - 05/24/18	30	2.34711 %	572,010,000.00	1,118,808.66	0.00	0.00	0.00	1,118,808.66	0.00	572,010,000.00
1E-F2	04/25/18 - 05/24/18	30	2.74711 %	572,010,000.00	1,309,478.66	0.00	0.00	0.00	1,309,478.66	0.00	572,010,000.00
1E-F3	04/25/18 - 05/24/18	30	3.14711 %	572,010,000.00	1,500,148.66	0.00	0.00	0.00	1,500,148.66	0.00	572,010,000.00
1E-F4	04/25/18 - 05/24/18	30	3.54711 %	572,010,000.00	1,690,818.66	0.00	0.00	0.00	1,690,818.66	0.00	572,010,000.00
1E-F5	04/25/18 - 05/24/18	30	4.14711 %	572,010,000.00	1,976,823.66	0.00	0.00	0.00	1,976,823.66	0.00	572,010,000.00
1X-1	04/25/18 - 05/24/18	30	1.80000 %	563,472,000.00	845,208.00	0.00	0.00	0.00	845,208.00	0.00	563,472,000.00
1X-2	04/25/18 - 05/24/18	30	1.40000 %	563,472,000.00	657,384.00	0.00	0.00	0.00	657,384.00	0.00	563,472,000.00
1X-3	04/25/18 - 05/24/18	30	1.00000 %	563,472,000.00	469,560.00	0.00	0.00	0.00	469,560.00	0.00	563,472,000.00
1X-4	04/25/18 - 05/24/18	30	0.60000 %	563,472,000.00	281,736.00	0.00	0.00	0.00	281,736.00	0.00	563,472,000.00
1Y-1	04/25/18 - 05/24/18	30	1.80000 %	572,010,000.00	858,015.00	0.00	0.00	0.00	858,015.00	0.00	572,010,000.00
1Y-2	04/25/18 - 05/24/18	30	1.40000 %	572,010,000.00	667,345.00	0.00	0.00	0.00	667,345.00	0.00	572,010,000.00
1Y-3	04/25/18 - 05/24/18	30	1.00000 %	572,010,000.00	476,675.00	0.00	0.00	0.00	476,675.00	0.00	572,010,000.00
1Y-4	04/25/18 - 05/24/18	30	0.60000 %	572,010,000.00	286,005.00	0.00	0.00	0.00	286,005.00	0.00	572,010,000.00
Totals					39,270,608.67	0.00	0.00	0.00	39,270,608.67	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	43,136,761,759.00	0.00000 %	972.92275090	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	964.78608313
1M-1	384,186,000.00	2.49711 %	981.15904551	2.04171839	0.00000000	0.00000000	0.00000000	2.04171839	0.00000000	974.45273120
1M-1H	20,221,141.00	0.00000 %	981.15904538	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	974.45273143
1M-2A	281,736,000.00	4.14711 %	1000.00000000	3.45592501	0.00000000	0.00000000	0.00000000	3.45592501	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	4.14711 %	1000.00000000	3.45592501	0.00000000	0.00000000	0.00000000	3.45592501	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	4.14711 %	1000.00000000	3.45592499	0.00000000	0.00000000	0.00000000	3.45592499	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	4.14711 %	1000.00000000	3.45592501	0.00000000	0.00000000	0.00000000	3.45592501	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	5.44711 %	1000.00000000	4.53925833	0.00000000	0.00000000	0.00000000	4.53925833	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 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	281,736,000.00	2.34711 %	1000.00000000	1.95592501	0.00000000	0.00000000	0.00000000	1.95592501	0.00000000	1000.00000000
1E-A2	281,736,000.00	2.74711 %	1000.00000000	2.28925835	0.00000000	0.00000000	0.00000000	2.28925835	0.00000000	1000.00000000
1E-A3	281,736,000.00	3.14711 %	1000.00000000	2.62259168	0.00000000	0.00000000	0.00000000	2.62259168	0.00000000	1000.00000000
1E-A4	281,736,000.00	3.54711 %	1000.00000000	2.95592501	0.00000000	0.00000000	0.00000000	2.95592501	0.00000000	1000.00000000
1E-B1	281,736,000.00	2.34711 %	1000.00000000	1.95592501	0.00000000	0.00000000	0.00000000	1.95592501	0.00000000	1000.00000000
1E-B2	281,736,000.00	2.74711 %	1000.00000000	2.28925835	0.00000000	0.00000000	0.00000000	2.28925835	0.00000000	1000.00000000
1E-B3	281,736,000.00	3.14711 %	1000.00000000	2.62259168	0.00000000	0.00000000	0.00000000	2.62259168	0.00000000	1000.00000000
1E-B4	281,736,000.00	3.54711 %	1000.00000000	2.95592501	0.00000000	0.00000000	0.00000000	2.95592501	0.00000000	1000.00000000
1E-C1	290,274,000.00	2.34711 %	1000.00000000	1.95592499	0.00000000	0.00000000	0.00000000	1.95592499	0.00000000	1000.00000000
1E-C2	290,274,000.00	2.74711 %	1000.00000000	2.28925832	0.00000000	0.00000000	0.00000000	2.28925832	0.00000000	1000.00000000
1E-C3	290,274,000.00	3.14711 %	1000.00000000	2.62259165	0.00000000	0.00000000	0.00000000	2.62259165	0.00000000	1000.00000000
1E-C4	290,274,000.00	3.54711 %	1000.00000000	2.95592499	0.00000000	0.00000000	0.00000000	2.95592499	0.00000000	1000.00000000
1E-D1	563,472,000.00	2.34711 %	1000.00000000	1.95592500	0.00000000	0.00000000	0.00000000	1.95592500	0.00000000	1000.00000000
1E-D2	563,472,000.00	2.74711 %	1000.00000000	2.28925833	0.00000000	0.00000000	0.00000000	2.28925833	0.00000000	1000.00000000
1E-D3	563,472,000.00	3.14711 %	1000.00000000	2.62259166	0.00000000	0.00000000	0.00000000	2.62259166	0.00000000	1000.00000000
1E-D4	563,472,000.00	3.54711 %	1000.00000000	2.95592500	0.00000000	0.00000000	0.00000000	2.95592500	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	563,472,000.00	4.14711 %	1000.00000000	3.45592500	0.00000000	0.00000000	0.00000000	3.45592500	0.00000000	1000.00000000
1E-F1	572,010,000.00	2.34711 %	1000.00000000	1.95592500	0.00000000	0.00000000	0.00000000	1.95592500	0.00000000	1000.00000000
1E-F2	572,010,000.00	2.74711 %	1000.00000000	2.28925833	0.00000000	0.00000000	0.00000000	2.28925833	0.00000000	1000.00000000
1E-F3	572,010,000.00	3.14711 %	1000.00000000	2.62259167	0.00000000	0.00000000	0.00000000	2.62259167	0.00000000	1000.00000000
1E-F4	572,010,000.00	3.54711 %	1000.00000000	2.95592500	0.00000000	0.00000000	0.00000000	2.95592500	0.00000000	1000.00000000
1E-F5	572,010,000.00	4.14711 %	1000.00000000	3.45592500	0.00000000	0.00000000	0.00000000	3.45592500	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,458,652.95
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	4,034,480.55
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>7,493,133.50</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	7,473,966.84
Total Withdrawals (Pool Distribution Amount)	<u>7,493,133.50</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	353,701,580.68
Total Principal Reduction Cumulative	1,529,345,840.69
Scheduled Principal Current	66,309,179.71
Scheduled Principal Cumulative	255,219,060.45
Unscheduled Principal Current	287,392,400.97
Unscheduled Principal Cumulative	1,274,126,780.24
Senior Reduction Amount	350,989,499.29
Subordinate Reduction Amount	2,712,081.39
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	0.00
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Count	186525
Period Beginning Loan Count	183303
Period Reference Pool Removal Loan Count	1045
Period Ending Loan Count	182258
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	43,404,780,991.49
Period PIF Loan Count Current	1025
PIF Loan Count Cumulative	4109
Period PIF Loan UPB Current	254,460,006.97
PIF Loan UPB Cumulative	1,125,618,922.34
Period Partial Prepayment Amount	29,438,058.41
Repurchase Prior CE Loan Count Current	20
Repurchase Prior CE Loan Count Cum	158
Repurchased Prior Credit Event UPB Current	4,034,480.55
Repurchased Prior Credit Event UPB Cum	34,052,476.11
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	0
Total Active Modified Loan UPB	0.00
LIBOR	1.897110%
Structural Reporting	
Senior Percentage	95.909946%

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-May-2018

10-May-2018 02:26:48 PM

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.090054%
Minimum Credit Enhancement Test Pass?	NO
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-May-2018

5/10/2018

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	4.000000%	4.000000%	4.040000%
1M-1	0.00	0.00	3.100000%	3.100000%	3.130000%
1M-1H	0.00	0.00	3.100000%	3.100000%	3.130000%
1M-2	0.00	0.00	1.100000%	1.100000%	1.110000%
1M-2H	0.00	0.00	1.100000%	1.100000%	1.110000%
1B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%

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Credit-Linked Notes

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5/10/2018

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

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5/10/2018

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	517	123,235,878.85	0.283664%	0.283922%
60 Days	47	10,480,898.91	0.025788%	0.024147%
90 Days	18	4,445,654.50	0.009876%	0.010242%
120 Days	5	1,147,276.40	0.002743%	0.002643%
150 Days	0	0.00	0.000000%	0.000000%
180+ Days	0	0.00	0.000000%	0.000000%
	587	139,309,708.66	0.322071%	0.320955%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-May-2018

5/10/2018

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

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

CDR

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

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-May-2018

5/10/2018

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses This Period		

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
	No Adjustments This Period		

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses This Period		

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
	No Adjustments this Period		0.00

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Credit-Linked Notes
Series 2018-C01**

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10-May-2018 02:26:48 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	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	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)

No Losses this Period

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-May-2018

10-May-2018 02:26:48 PM

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Realized Loss Report - Collateral

Summary - No Realized Loss Information to report this period.

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	0.658 %
3 Month Average	0.666 %
12 Month Average	0.000 %

CPR

Current Month	7.614 %
3 Month Average	7.704 %
12 Month Average	0.000 %

PSA

Current Month	399.909 %
3 Month Average	459.435 %
12 Month Average	0.000 %

CPR: Current vs 12mo Average

PSA: Current vs. 12mo Average

Calculation Methodology:
Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-May-2018

10-May-2018 02:26:48 PM

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

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Substitutions							
<u>Loans Repurchased</u>				<u>Loans Substituted</u>			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment	Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period							

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0090014996	200,007.16	0.00	0.000%	200,007.16
0090016642	148,250.73	0.00	0.000%	148,250.73
0090017636	415,102.03	0.00	0.000%	415,102.03
0090019310	300,903.12	0.00	0.000%	300,903.12
0090031967	279,354.05	0.00	0.000%	279,354.05
0090042325	59,435.59	0.00	0.000%	59,435.59
0090043999	388,579.60	0.00	0.000%	388,579.60
0090077033	51,071.02	0.00	0.000%	51,071.02
0090083593	53,397.37	0.00	0.000%	53,397.37
0090116338	336,076.87	0.00	0.000%	336,076.87
0090119487	274,877.84	0.00	0.000%	274,877.84
0090126408	256,764.89	0.00	0.000%	256,764.89
0090135747	96,746.57	0.00	0.000%	96,746.57
0090151519	99,046.57	0.00	0.000%	99,046.57
0090173192	304,486.18	0.00	0.000%	304,486.18
0090179875	58,706.06	0.00	0.000%	58,706.06
0090182620	158,075.01	0.00	0.000%	158,075.01
0090192307	324,786.20	0.00	0.000%	324,786.20
0090205586	91,858.29	0.00	0.000%	91,858.29
0090206738	136,955.40	0.00	0.000%	136,955.40
Totals	4,034,480.55	0.00		

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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
Distribution Date: 25-May-2018

10-May-2018 02:26:48 PM

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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.