

**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

09-Jul-2019 08:51:41 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		06/28/2019	0.00000 %	37,331,903,648.70	0.00	529,491,968.37	0.00	36,802,411,680.35	529,491,968.37	0.00
1M-1	30711XYS7	07/24/2019	3.00438 %	341,497,947.97	854,991.34	2,739,423.00	0.00	338,758,524.97	3,594,414.34	0.00
1M-1H		06/28/2019	0.00000 %	17,974,309.73	0.00	144,186.04	0.00	17,830,123.69	144,186.04	0.00
1M-2A	30711XYT5	07/24/2019	4.65438 %	281,736,000.00	1,092,755.34	0.00	0.00	281,736,000.00	1,092,755.34	0.00
1M-AH		06/28/2019	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2B	30711XYU2	07/24/2019	4.65438 %	281,736,000.00	1,092,755.34	0.00	0.00	281,736,000.00	1,092,755.34	0.00
1M-BH		06/28/2019	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	07/24/2019	4.65438 %	290,274,000.00	1,125,871.25	0.00	0.00	290,274,000.00	1,125,871.25	0.00
1M-CH		06/28/2019	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	07/24/2019	4.65438 %	853,746,000.00	3,311,381.92	0.00	0.00	853,746,000.00	3,311,381.92	0.00
1M-2H		06/28/2019	0.00000 %	44,936,536.00	0.00	0.00	0.00	44,936,536.00	0.00	0.00
1B-1	30711XYW8	07/24/2019	5.95438 %	256,124,000.00	1,270,883.02	0.00	0.00	256,124,000.00	1,270,883.02	0.00
1B-1H		06/28/2019	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		06/28/2019	0.00000 %	224,630,594.29	0.00	0.00	(960.37)	224,631,554.66	0.00	39,079.34
1A-I1	30711XYY4	07/24/2019	1.80000 %	0.00	422,604.00	0.00	0.00	0.00	422,604.00	0.00
1A-I2	30711XYZ1	07/24/2019	1.40000 %	0.00	328,692.00	0.00	0.00	0.00	328,692.00	0.00
1A-I3	30711XZA5	07/24/2019	1.00000 %	0.00	234,780.00	0.00	0.00	0.00	234,780.00	0.00
1A-I4	30711XZB3	07/24/2019	0.60000 %	0.00	140,868.00	0.00	0.00	0.00	140,868.00	0.00
1B-I1	30711XZG2	07/24/2019	1.80000 %	0.00	422,604.00	0.00	0.00	0.00	422,604.00	0.00
1B-I2	30711XZH0	07/24/2019	1.40000 %	0.00	328,692.00	0.00	0.00	0.00	328,692.00	0.00
1B-I3	30711XZJ6	07/24/2019	1.00000 %	0.00	234,780.00	0.00	0.00	0.00	234,780.00	0.00
1B-I4	30711XZK3	07/24/2019	0.60000 %	0.00	140,868.00	0.00	0.00	0.00	140,868.00	0.00
1C-I1	30711XZQ0	07/24/2019	1.80000 %	0.00	435,411.00	0.00	0.00	0.00	435,411.00	0.00
1C-I2	30711XZR8	07/24/2019	1.40000 %	0.00	338,653.00	0.00	0.00	0.00	338,653.00	0.00
1C-I3	30711XZS6	07/24/2019	1.00000 %	0.00	241,895.00	0.00	0.00	0.00	241,895.00	0.00
1C-I4	30711XZT4	07/24/2019	0.60000 %	0.00	145,137.00	0.00	0.00	0.00	145,137.00	0.00
1E-A1	30711XZC1	07/24/2019	2.85438 %	281,736,000.00	670,151.34	0.00	0.00	281,736,000.00	670,151.34	0.00
1E-A2	30711XZD9	07/24/2019	3.25438 %	281,736,000.00	764,063.34	0.00	0.00	281,736,000.00	764,063.34	0.00
1E-A3	30711XZE7	07/24/2019	3.65438 %	281,736,000.00	857,975.34	0.00	0.00	281,736,000.00	857,975.34	0.00
1E-A4	30711XZF4	07/24/2019	4.05438 %	281,736,000.00	951,887.34	0.00	0.00	281,736,000.00	951,887.34	0.00
1E-B1	30711XZL1	07/24/2019	2.85438 %	281,736,000.00	670,151.34	0.00	0.00	281,736,000.00	670,151.34	0.00
1E-B2	30711XZM9	07/24/2019	3.25438 %	281,736,000.00	764,063.34	0.00	0.00	281,736,000.00	764,063.34	0.00
1E-B3	30711XZN7	07/24/2019	3.65438 %	281,736,000.00	857,975.34	0.00	0.00	281,736,000.00	857,975.34	0.00
1E-B4	30711XZP2	07/24/2019	4.05438 %	281,736,000.00	951,887.34	0.00	0.00	281,736,000.00	951,887.34	0.00
1E-C1	30711XZU1	07/24/2019	2.85438 %	290,274,000.00	690,460.25	0.00	0.00	290,274,000.00	690,460.25	0.00
1E-C2	30711XZV9	07/24/2019	3.25438 %	290,274,000.00	787,218.25	0.00	0.00	290,274,000.00	787,218.25	0.00
1E-C3	30711XZW7	07/24/2019	3.65438 %	290,274,000.00	883,976.25	0.00	0.00	290,274,000.00	883,976.25	0.00
1E-C4	30711XZX5	07/24/2019	4.05438 %	290,274,000.00	980,734.25	0.00	0.00	290,274,000.00	980,734.25	0.00
1E-D1	30711XZY3	07/24/2019	2.85438 %	563,472,000.00	1,340,302.67	0.00	0.00	563,472,000.00	1,340,302.67	0.00
1E-D2	30711XZZ0	07/24/2019	3.25438 %	563,472,000.00	1,528,126.67	0.00	0.00	563,472,000.00	1,528,126.67	0.00
1E-D3	30711XA20	07/24/2019	3.65438 %	563,472,000.00	1,715,950.67	0.00	0.00	563,472,000.00	1,715,950.67	0.00
1E-D4	30711XA38	07/24/2019	4.05438 %	563,472,000.00	1,903,774.67	0.00	0.00	563,472,000.00	1,903,774.67	0.00
1E-D5	30711XA46	07/24/2019	4.65438 %	563,472,000.00	2,185,510.67	0.00	0.00	563,472,000.00	2,185,510.67	0.00

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

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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	07/24/2019	2.85438 %	572,010,000.00	1,360,611.59	0.00	0.00	572,010,000.00	1,360,611.59	0.00
1E-F2	30711XA61	07/24/2019	3.25438 %	572,010,000.00	1,551,281.59	0.00	0.00	572,010,000.00	1,551,281.59	0.00
1E-F3	30711XA79	07/24/2019	3.65438 %	572,010,000.00	1,741,951.59	0.00	0.00	572,010,000.00	1,741,951.59	0.00
1E-F4	30711XA87	07/24/2019	4.05438 %	572,010,000.00	1,932,621.59	0.00	0.00	572,010,000.00	1,932,621.59	0.00
1E-F5	30711XA95	07/24/2019	4.65438 %	572,010,000.00	2,218,626.59	0.00	0.00	572,010,000.00	2,218,626.59	0.00
1X-1	30711XB29	07/24/2019	1.80000 %	0.00	845,208.00	0.00	0.00	0.00	845,208.00	0.00
1X-2	30711XB37	07/24/2019	1.40000 %	0.00	657,384.00	0.00	0.00	0.00	657,384.00	0.00
1X-3	30711XB45	07/24/2019	1.00000 %	0.00	469,560.00	0.00	0.00	0.00	469,560.00	0.00
1X-4	30711XB52	07/24/2019	0.60000 %	0.00	281,736.00	0.00	0.00	0.00	281,736.00	0.00
1Y-1	30711XB60	07/24/2019	1.80000 %	0.00	858,015.00	0.00	0.00	0.00	858,015.00	0.00
1Y-2	30711XB78	07/24/2019	1.40000 %	0.00	667,345.00	0.00	0.00	0.00	667,345.00	0.00
1Y-3	30711XB86	07/24/2019	1.00000 %	0.00	476,675.00	0.00	0.00	0.00	476,675.00	0.00
1Y-4	30711XB94	07/24/2019	0.60000 %	0.00	286,005.00	0.00	0.00	0.00	286,005.00	0.00
Totals				49,075,370,333.69	44,014,852.23	532,375,577.41	(960.37)	48,542,995,716.67	576,390,429.64	39,079.34

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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Series 2018-C01**

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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	37,331,903,648.70	61,430,735.03	468,061,233.34	0.00	0.00	529,491,968.37	36,802,411,680.35	0.85315657	529,491,968.37
1M-1	384,186,000.00	341,497,947.97	2,739,423.00	0.00	0.00	0.00	2,739,423.00	338,758,524.97	0.88175656	2,739,423.00
1M-1H	20,221,141.00	17,974,309.73	144,186.04	0.00	0.00	0.00	144,186.04	17,830,123.69	0.88175656	144,186.04
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	224,630,594.29	0.00	0.00	0.00	(960.37)	(960.37)	224,631,554.66	0.99982606	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	49,075,370,333.69	64,314,344.07	468,061,233.34	0.00	(960.37)	532,374,617.04	48,542,995,716.67	0.88380184	532,375,577.41

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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	865.43129633	1.42409241	10.85063445	0.00000000	0.00000000	12.27472686	853.15656947	0.85315657	12.27472686
1M-1	384,186,000.00	888.88701819	7.13046025	0.00000000	0.00000000	0.00000000	7.13046025	881.75655794	0.88175656	7.13046025
1M-1H	20,221,141.00	888.88701829	7.13046015	0.00000000	0.00000000	0.00000000	7.13046015	881.75655815	0.88175656	7.13046015
1M-2A	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	0.00000000	0.00000000
1M-AH	14,829,237.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	14,829,237.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	15,278,062.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	853,746,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	44,936,536.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	256,124,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	13,480,761.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	999.82178485	0.00000000	0.00000000	0.00000000	(0.00427457)	(0.00427457)	999.82605942	0.99982606	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	37,331,903,648.70	0.00	0.00	0.00	0.00	0.00	0.00	36,802,411,680.35
1M-1	06/25/19 - 07/24/19	30	3.00438 %	341,497,947.97	854,991.34	0.00	0.00	0.00	854,991.34	0.00	338,758,524.97
1M-1H	N/A	N/A	0.00000 %	17,974,309.73	0.00	0.00	0.00	0.00	0.00	0.00	17,830,123.69
1M-2A	06/25/19 - 07/24/19	30	4.65438 %	281,736,000.00	1,092,755.34	0.00	0.00	0.00	1,092,755.34	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	06/25/19 - 07/24/19	30	4.65438 %	281,736,000.00	1,092,755.34	0.00	0.00	0.00	1,092,755.34	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	06/25/19 - 07/24/19	30	4.65438 %	290,274,000.00	1,125,871.25	0.00	0.00	0.00	1,125,871.25	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	06/25/19 - 07/24/19	30	4.65438 %	853,746,000.00	3,311,381.92	0.00	0.00	0.00	3,311,381.92	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	06/25/19 - 07/24/19	30	5.95438 %	256,124,000.00	1,270,883.02	0.00	0.00	0.00	1,270,883.02	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 %	224,630,594.29	0.00	0.00	0.00	0.00	0.00	0.00	224,631,554.66
1A-I1	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	30	2.85438 %	281,736,000.00	670,151.34	0.00	0.00	0.00	670,151.34	0.00	281,736,000.00
1E-A2	06/25/19 - 07/24/19	30	3.25438 %	281,736,000.00	764,063.34	0.00	0.00	0.00	764,063.34	0.00	281,736,000.00
1E-A3	06/25/19 - 07/24/19	30	3.65438 %	281,736,000.00	857,975.34	0.00	0.00	0.00	857,975.34	0.00	281,736,000.00
1E-A4	06/25/19 - 07/24/19	30	4.05438 %	281,736,000.00	951,887.34	0.00	0.00	0.00	951,887.34	0.00	281,736,000.00
1E-B1	06/25/19 - 07/24/19	30	2.85438 %	281,736,000.00	670,151.34	0.00	0.00	0.00	670,151.34	0.00	281,736,000.00
1E-B2	06/25/19 - 07/24/19	30	3.25438 %	281,736,000.00	764,063.34	0.00	0.00	0.00	764,063.34	0.00	281,736,000.00
1E-B3	06/25/19 - 07/24/19	30	3.65438 %	281,736,000.00	857,975.34	0.00	0.00	0.00	857,975.34	0.00	281,736,000.00
1E-B4	06/25/19 - 07/24/19	30	4.05438 %	281,736,000.00	951,887.34	0.00	0.00	0.00	951,887.34	0.00	281,736,000.00
1E-C1	06/25/19 - 07/24/19	30	2.85438 %	290,274,000.00	690,460.25	0.00	0.00	0.00	690,460.25	0.00	290,274,000.00
1E-C2	06/25/19 - 07/24/19	30	3.25438 %	290,274,000.00	787,218.25	0.00	0.00	0.00	787,218.25	0.00	290,274,000.00
1E-C3	06/25/19 - 07/24/19	30	3.65438 %	290,274,000.00	883,976.25	0.00	0.00	0.00	883,976.25	0.00	290,274,000.00
1E-C4	06/25/19 - 07/24/19	30	4.05438 %	290,274,000.00	980,734.25	0.00	0.00	0.00	980,734.25	0.00	290,274,000.00
1E-D1	06/25/19 - 07/24/19	30	2.85438 %	563,472,000.00	1,340,302.67	0.00	0.00	0.00	1,340,302.67	0.00	563,472,000.00
1E-D2	06/25/19 - 07/24/19	30	3.25438 %	563,472,000.00	1,528,126.67	0.00	0.00	0.00	1,528,126.67	0.00	563,472,000.00
1E-D3	06/25/19 - 07/24/19	30	3.65438 %	563,472,000.00	1,715,950.67	0.00	0.00	0.00	1,715,950.67	0.00	563,472,000.00
1E-D4	06/25/19 - 07/24/19	30	4.05438 %	563,472,000.00	1,903,774.67	0.00	0.00	0.00	1,903,774.67	0.00	563,472,000.00

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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
1E-D5	06/25/19 - 07/24/19	30	4.65438 %	563,472,000.00	2,185,510.67	0.00	0.00	0.00	2,185,510.67	0.00	563,472,000.00
1E-F1	06/25/19 - 07/24/19	30	2.85438 %	572,010,000.00	1,360,611.59	0.00	0.00	0.00	1,360,611.59	0.00	572,010,000.00
1E-F2	06/25/19 - 07/24/19	30	3.25438 %	572,010,000.00	1,551,281.59	0.00	0.00	0.00	1,551,281.59	0.00	572,010,000.00
1E-F3	06/25/19 - 07/24/19	30	3.65438 %	572,010,000.00	1,741,951.59	0.00	0.00	0.00	1,741,951.59	0.00	572,010,000.00
1E-F4	06/25/19 - 07/24/19	30	4.05438 %	572,010,000.00	1,932,621.59	0.00	0.00	0.00	1,932,621.59	0.00	572,010,000.00
1E-F5	06/25/19 - 07/24/19	30	4.65438 %	572,010,000.00	2,218,626.59	0.00	0.00	0.00	2,218,626.59	0.00	572,010,000.00
1X-1	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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	06/25/19 - 07/24/19	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					44,014,852.23	0.00	0.00	0.00	44,014,852.23	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 %	865.43129633	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	853.15656947
1M-1	384,186,000.00	3.00438 %	888.88701819	2.22546199	0.00000000	0.00000000	0.00000000	2.22546199	0.00000000	881.75655794
1M-1H	20,221,141.00	0.00000 %	888.88701829	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	881.75655815
1M-2A	281,736,000.00	4.65438 %	1000.00000000	3.87865001	0.00000000	0.00000000	0.00000000	3.87865001	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	4.65438 %	1000.00000000	3.87865001	0.00000000	0.00000000	0.00000000	3.87865001	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	4.65438 %	1000.00000000	3.87865000	0.00000000	0.00000000	0.00000000	3.87865000	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	4.65438 %	1000.00000000	3.87865000	0.00000000	0.00000000	0.00000000	3.87865000	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	5.95438 %	1000.00000000	4.96198334	0.00000000	0.00000000	0.00000000	4.96198334	0.00000000	1000.00000000
1B-1H	13,480,761.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	224,670,634.00	0.00000 %	999.82178485	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.82605942
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	2.85438 %	1000.00000000	2.37865001	0.00000000	0.00000000	0.00000000	2.37865001	0.00000000	1000.00000000
1E-A2	281,736,000.00	3.25438 %	1000.00000000	2.71198335	0.00000000	0.00000000	0.00000000	2.71198335	0.00000000	1000.00000000
1E-A3	281,736,000.00	3.65438 %	1000.00000000	3.04531668	0.00000000	0.00000000	0.00000000	3.04531668	0.00000000	1000.00000000
1E-A4	281,736,000.00	4.05438 %	1000.00000000	3.37865001	0.00000000	0.00000000	0.00000000	3.37865001	0.00000000	1000.00000000
1E-B1	281,736,000.00	2.85438 %	1000.00000000	2.37865001	0.00000000	0.00000000	0.00000000	2.37865001	0.00000000	1000.00000000
1E-B2	281,736,000.00	3.25438 %	1000.00000000	2.71198335	0.00000000	0.00000000	0.00000000	2.71198335	0.00000000	1000.00000000
1E-B3	281,736,000.00	3.65438 %	1000.00000000	3.04531668	0.00000000	0.00000000	0.00000000	3.04531668	0.00000000	1000.00000000
1E-B4	281,736,000.00	4.05438 %	1000.00000000	3.37865001	0.00000000	0.00000000	0.00000000	3.37865001	0.00000000	1000.00000000
1E-C1	290,274,000.00	2.85438 %	1000.00000000	2.37865000	0.00000000	0.00000000	0.00000000	2.37865000	0.00000000	1000.00000000
1E-C2	290,274,000.00	3.25438 %	1000.00000000	2.71198333	0.00000000	0.00000000	0.00000000	2.71198333	0.00000000	1000.00000000
1E-C3	290,274,000.00	3.65438 %	1000.00000000	3.04531667	0.00000000	0.00000000	0.00000000	3.04531667	0.00000000	1000.00000000
1E-C4	290,274,000.00	4.05438 %	1000.00000000	3.37865000	0.00000000	0.00000000	0.00000000	3.37865000	0.00000000	1000.00000000
1E-D1	563,472,000.00	2.85438 %	1000.00000000	2.37865000	0.00000000	0.00000000	0.00000000	2.37865000	0.00000000	1000.00000000
1E-D2	563,472,000.00	3.25438 %	1000.00000000	2.71198333	0.00000000	0.00000000	0.00000000	2.71198333	0.00000000	1000.00000000
1E-D3	563,472,000.00	3.65438 %	1000.00000000	3.04531666	0.00000000	0.00000000	0.00000000	3.04531666	0.00000000	1000.00000000
1E-D4	563,472,000.00	4.05438 %	1000.00000000	3.37865000	0.00000000	0.00000000	0.00000000	3.37865000	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	4.65438 %	1000.00000000	3.87865000	0.00000000	0.00000000	0.00000000	3.87865000	0.00000000	1000.00000000
1E-F1	572,010,000.00	2.85438 %	1000.00000000	2.37865001	0.00000000	0.00000000	0.00000000	2.37865001	0.00000000	1000.00000000
1E-F2	572,010,000.00	3.25438 %	1000.00000000	2.71198334	0.00000000	0.00000000	0.00000000	2.71198334	0.00000000	1000.00000000
1E-F3	572,010,000.00	3.65438 %	1000.00000000	3.04531667	0.00000000	0.00000000	0.00000000	3.04531667	0.00000000	1000.00000000
1E-F4	572,010,000.00	4.05438 %	1000.00000000	3.37865001	0.00000000	0.00000000	0.00000000	3.37865001	0.00000000	1000.00000000
1E-F5	572,010,000.00	4.65438 %	1000.00000000	3.87865001	0.00000000	0.00000000	0.00000000	3.87865001	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	7,886,569.05
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	308,316.52
Gains & Subsequent Recoveries (Realized Losses)	960.37
Total Deposits	<u>8,195,845.94</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	8,176,679.28
Total Withdrawals (Pool Distribution Amount)	<u>8,195,845.94</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	532,374,617.04
Total Principal Reduction Cumulative	6,382,207,650.35
Scheduled Principal Current	64,314,344.07
Scheduled Principal Cumulative	1,127,879,593.04
Unscheduled Principal Current	468,061,233.34
Unscheduled Principal Cumulative	5,254,288,977.97
Senior Reduction Amount	529,491,968.37
Subordinate Reduction Amount	2,883,609.04
Calculated Recovery Principal Amount	960.37
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	960.37
Modification Loss Amount	2,472.15
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	168148
Period Reference Pool Removal Loan Count	1844
Period Ending Loan Count	166304
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	38,551,919,181.83
Period PIF Loan Count Current	1843
PIF Loan Count Cumulative	19982
Period PIF Loan UPB Current	444,128,457.54
PIF Loan UPB Cumulative	4,755,506,061.49
Period Partial Prepayment Amount	24,692,366.60
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	235
Repurchase Prior Credit Event UPB Curr	308,316.52
Repurchase Prior Credit Event UPB Cum	53,275,965.72
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	252,898.71
Total Active Modified Loan Count	106
Total Active Modified Loan UPB	23,528,309.55
Libor Rate	2.404380%
Structural Reporting	

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.516383%
Subordinate Percentage	4.483617%
Minimum Credit Enhancement Test Pass?	NO
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	4.000000%	4.480000%	4.540000%
1M-1	0.00	0.00	3.100000%	3.560000%	3.610000%
1M-1H	0.00	0.00	3.100000%	3.560000%	3.610000%
1M-2	0.00	0.00	1.100000%	1.260000%	1.280000%
1M-2H	0.00	0.00	1.100000%	1.260000%	1.280000%
1B-1	0.00	0.00	0.500000%	0.570000%	0.580000%
1B-1H	0.00	0.00	0.500000%	0.570000%	0.580000%
1B-2H	0.00	960.37	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	891	195,375,452.01	0.535766%	0.506785%
60 Days	172	36,576,455.37	0.103425%	0.094876%
90 Days	83	19,625,956.27	0.049909%	0.050908%
120 Days	44	8,799,721.10	0.026458%	0.022826%
150 Days	44	9,802,744.54	0.026458%	0.025427%
180+ Days	122	27,500,224.77	0.073360%	0.071333%
	1356	297,680,554.06	0.815374%	0.772155%

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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	0.002%
12 Month Average	0.002%

CDR

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
17	4,883,744.74	2,472.15	0.051	4,883,744.74	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90127464	187,486.46	1.93	0.001	1.93	0.00
90003965	147,631.20	31.85	0.022	31.85	0.00
90028338	199,282.60	29.57	0.015	29.57	0.00
90030268	292,365.09	103.75	0.035	103.75	0.00
90059245	345,034.41	161.02	0.047	161.02	0.00
90076707	290,571.61	312.54	0.108	312.54	0.00
90079962	303,750.00	127.24	0.042	127.24	0.00
90001691	436,583.41	344.47	0.079	344.47	0.00
90119417	267,768.82	27.89	0.01	27.89	0.00
90214018	302,833.62	151.26	0.05	151.26	0.00
90139958	178,895.36	91.68	0.051	91.68	0.00
90140832	247,058.16	122.03	0.049	122.03	0.00
90161593	140,102.88	9.68	0.007	9.68	0.00
90161937	368,842.49	248.15	0.067	248.15	0.00
90188313	310,149.31	215.53	0.069	215.53	0.00
90195313	610,114.02	325.85	0.053	325.85	0.00
90097826	255,275.30	167.71	0.066	167.71	0.00

CONNECTICUT AVENUE SECURITIES

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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
2	78,827.36	(960.37)	32,653.19

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
90128491	41,869.07	(968.57)	5,959.64
90160326	36,958.29	8.20	26,693.55

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	252,898.71	39,079.34	15.453

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90128491	41,869.07	5,959.64	14.234
90095563	71,627.59	1,751.44	2.445
90093378	102,443.76	4,674.71	4.563
90160326	36,958.29	26,693.55	72.226

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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	2	33,614.81	(960.37)	(0.000 %)	0	0.00	0.00	0.000 %	2	33,614.81	(960.37)	(0.000 %)

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090128491	42,000.00	4.875 %	MI	80.00	360	6,928.21	05/31/2019	(968.57)	5,959.64
Summary	0090160326	37,000.00	5.125 %	TN	65.00	360	26,686.60	04/30/2019	8.20	26,693.55

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

* This data is currently not provided for reporting.

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

**Connecticut Avenue Securities
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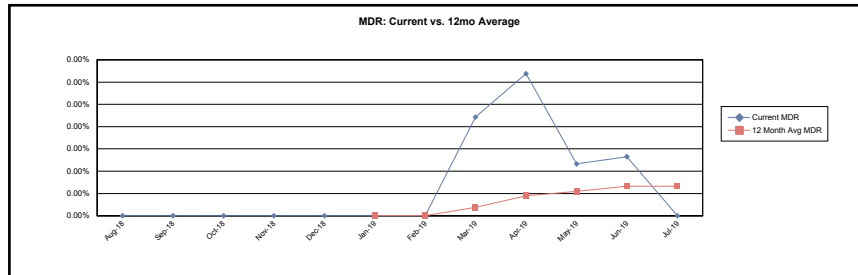
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Realized Loss Report - Collateral

Summary

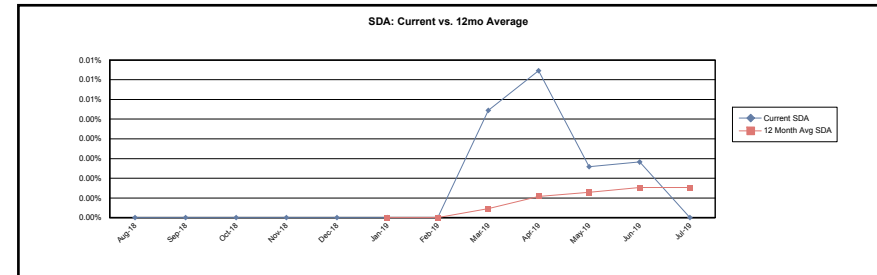
MDR

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



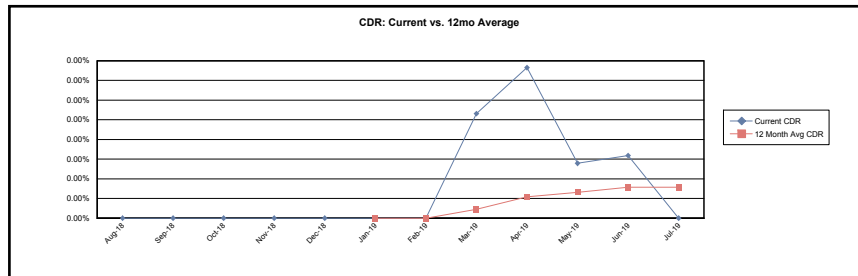
SDA

Current Month 0.000 %
3 Month Average 0.002 %
12 Month Average 0.002 %



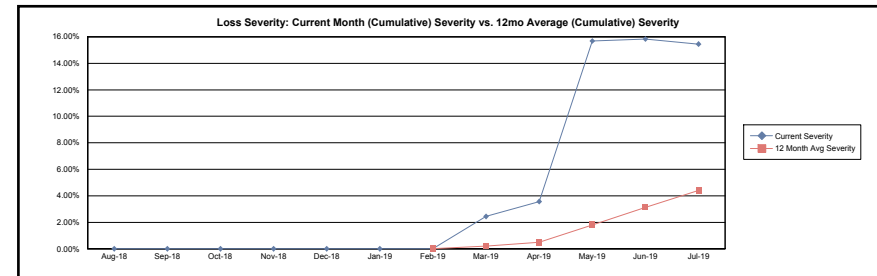
CDR

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



Loss Severity

Current Month (Cumulative) 15.453 %
3 Month Average (Cumulative) 15.659 %
12 Month Average (Cumulative) 4.416 %



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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www.ctslink.com
Telephone: 1-866-846-4526

Prepayment Rates

Summary

SMM

Current Month	1.200 %
3 Month Average	0.949 %
12 Month Average	0.703 %

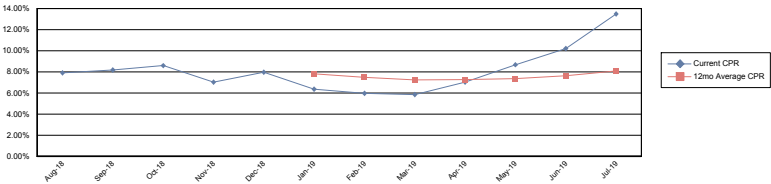
CPR

Current Month	13.482 %
3 Month Average	10.787 %
12 Month Average	8.097 %

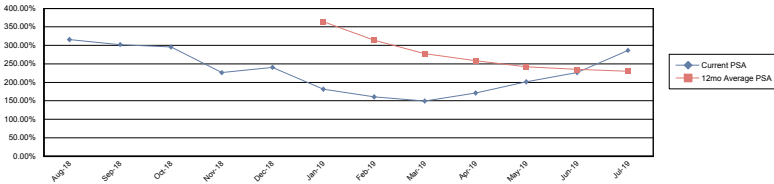
PSA

Current Month	286.699 %
3 Month Average	238.306 %
12 Month Average	229.853 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
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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
0090211625	308,316.52	0.00	0.000%	308,316.52
Totals	308,316.52	0.00		

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

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Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2018-C01), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Accrual Period

Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Record Date

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