

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

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

10-Dec-2019 03:14:21 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		11/29/2019	0.00000 %	34,141,786,837.86	0.00	903,064,443.88	0.00	33,238,722,394.00	903,064,443.88	0.00
1M-1	30711XYS7	12/24/2019	2.30800 %	218,640,171.02	434,535.19	40,752,827.92	0.00	177,887,343.10	41,187,363.11	0.00
1M-1H		11/29/2019	0.00000 %	11,507,847.05	0.00	2,144,973.21	0.00	9,362,873.83	2,144,973.21	0.00
1M-2A	30711XYT5	12/24/2019	3.95800 %	281,736,000.00	960,234.55	0.00	0.00	281,736,000.00	960,234.55	0.00
1M-AH		11/29/2019	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2B	30711XYU2	12/24/2019	3.95800 %	281,736,000.00	960,234.55	0.00	0.00	281,736,000.00	960,234.55	0.00
1M-BH		11/29/2019	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	12/24/2019	3.95800 %	290,274,000.00	989,334.42	0.00	0.00	290,274,000.00	989,334.42	0.00
1M-CH		11/29/2019	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	12/24/2019	3.95800 %	853,746,000.00	2,909,803.52	0.00	0.00	853,746,000.00	2,909,803.52	0.00
1M-2H		11/29/2019	0.00000 %	44,936,536.00	0.00	0.00	0.00	44,936,536.00	0.00	0.00
1B-1	30711XYW8	12/24/2019	5.25800 %	256,124,000.00	1,159,658.33	0.00	0.00	256,124,000.00	1,159,658.33	0.00
1B-1H		11/29/2019	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		11/29/2019	0.00000 %	224,460,549.43	0.00	0.00	19,977.40	224,440,572.03	0.00	230,061.97
1A-I1	30711XYY4	12/24/2019	1.80000 %	0.00	436,690.80	0.00	0.00	0.00	436,690.80	0.00
1A-I2	30711XYZ1	12/24/2019	1.40000 %	0.00	339,648.40	0.00	0.00	0.00	339,648.40	0.00
1A-I3	30711XZA5	12/24/2019	1.00000 %	0.00	242,606.00	0.00	0.00	0.00	242,606.00	0.00
1A-I4	30711XZB3	12/24/2019	0.60000 %	0.00	145,563.60	0.00	0.00	0.00	145,563.60	0.00
1B-I1	30711XZG2	12/24/2019	1.80000 %	0.00	436,690.80	0.00	0.00	0.00	436,690.80	0.00
1B-I2	30711XZH0	12/24/2019	1.40000 %	0.00	339,648.40	0.00	0.00	0.00	339,648.40	0.00
1B-I3	30711XZJ6	12/24/2019	1.00000 %	0.00	242,606.00	0.00	0.00	0.00	242,606.00	0.00
1B-I4	30711XZK3	12/24/2019	0.60000 %	0.00	145,563.60	0.00	0.00	0.00	145,563.60	0.00
1C-I1	30711XZQ0	12/24/2019	1.80000 %	0.00	449,924.70	0.00	0.00	0.00	449,924.70	0.00
1C-I2	30711XZR8	12/24/2019	1.40000 %	0.00	349,941.43	0.00	0.00	0.00	349,941.43	0.00
1C-I3	30711XZS6	12/24/2019	1.00000 %	0.00	249,958.17	0.00	0.00	0.00	249,958.17	0.00
1C-I4	30711XZT4	12/24/2019	0.60000 %	0.00	149,974.90	0.00	0.00	0.00	149,974.90	0.00
1E-A1	30711XZC1	12/24/2019	2.15800 %	281,736,000.00	523,543.75	0.00	0.00	281,736,000.00	523,543.75	0.00
1E-A2	30711XZD9	12/24/2019	2.55800 %	281,736,000.00	620,586.15	0.00	0.00	281,736,000.00	620,586.15	0.00
1E-A3	30711XZE7	12/24/2019	2.95800 %	281,736,000.00	717,628.55	0.00	0.00	281,736,000.00	717,628.55	0.00
1E-A4	30711XZF4	12/24/2019	3.35800 %	281,736,000.00	814,670.95	0.00	0.00	281,736,000.00	814,670.95	0.00
1E-B1	30711XZL1	12/24/2019	2.15800 %	281,736,000.00	523,543.75	0.00	0.00	281,736,000.00	523,543.75	0.00
1E-B2	30711XZM9	12/24/2019	2.55800 %	281,736,000.00	620,586.15	0.00	0.00	281,736,000.00	620,586.15	0.00
1E-B3	30711XZN7	12/24/2019	2.95800 %	281,736,000.00	717,628.55	0.00	0.00	281,736,000.00	717,628.55	0.00
1E-B4	30711XZP2	12/24/2019	3.35800 %	281,736,000.00	814,670.95	0.00	0.00	281,736,000.00	814,670.95	0.00
1E-C1	30711XZU1	12/24/2019	2.15800 %	290,274,000.00	539,409.72	0.00	0.00	290,274,000.00	539,409.72	0.00
1E-C2	30711XZV9	12/24/2019	2.55800 %	290,274,000.00	639,392.99	0.00	0.00	290,274,000.00	639,392.99	0.00
1E-C3	30711XZW7	12/24/2019	2.95800 %	290,274,000.00	739,376.26	0.00	0.00	290,274,000.00	739,376.26	0.00
1E-C4	30711XZX5	12/24/2019	3.35800 %	290,274,000.00	839,359.52	0.00	0.00	290,274,000.00	839,359.52	0.00
1E-D1	30711XZY3	12/24/2019	2.15800 %	563,472,000.00	1,047,087.50	0.00	0.00	563,472,000.00	1,047,087.50	0.00
1E-D2	30711XZZ0	12/24/2019	2.55800 %	563,472,000.00	1,241,172.30	0.00	0.00	563,472,000.00	1,241,172.30	0.00
1E-D3	30711XA20	12/24/2019	2.95800 %	563,472,000.00	1,435,257.10	0.00	0.00	563,472,000.00	1,435,257.10	0.00
1E-D4	30711XA38	12/24/2019	3.35800 %	563,472,000.00	1,629,341.90	0.00	0.00	563,472,000.00	1,629,341.90	0.00
1E-D5	30711XA46	12/24/2019	3.95800 %	563,472,000.00	1,920,469.10	0.00	0.00	563,472,000.00	1,920,469.10	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Dec-2019

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

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

10-Dec-2019 03:14:21 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XA53	12/24/2019	2.15800 %	572,010,000.00	1,062,953.47	0.00	0.00	572,010,000.00	1,062,953.47	0.00
1E-F2	30711XA61	12/24/2019	2.55800 %	572,010,000.00	1,259,979.14	0.00	0.00	572,010,000.00	1,259,979.14	0.00
1E-F3	30711XA79	12/24/2019	2.95800 %	572,010,000.00	1,457,004.80	0.00	0.00	572,010,000.00	1,457,004.80	0.00
1E-F4	30711XA87	12/24/2019	3.35800 %	572,010,000.00	1,654,030.47	0.00	0.00	572,010,000.00	1,654,030.47	0.00
1E-F5	30711XA95	12/24/2019	3.95800 %	572,010,000.00	1,949,568.97	0.00	0.00	572,010,000.00	1,949,568.97	0.00
1X-1	30711XB29	12/24/2019	1.80000 %	0.00	873,381.60	0.00	0.00	0.00	873,381.60	0.00
1X-2	30711XB37	12/24/2019	1.40000 %	0.00	679,296.80	0.00	0.00	0.00	679,296.80	0.00
1X-3	30711XB45	12/24/2019	1.00000 %	0.00	485,212.00	0.00	0.00	0.00	485,212.00	0.00
1X-4	30711XB52	12/24/2019	0.60000 %	0.00	291,127.20	0.00	0.00	0.00	291,127.20	0.00
1Y-1	30711XB60	12/24/2019	1.80000 %	0.00	886,615.50	0.00	0.00	0.00	886,615.50	0.00
1Y-2	30711XB78	12/24/2019	1.40000 %	0.00	689,589.83	0.00	0.00	0.00	689,589.83	0.00
1Y-3	30711XB86	12/24/2019	1.00000 %	0.00	492,564.17	0.00	0.00	0.00	492,564.17	0.00
1Y-4	30711XB94	12/24/2019	0.60000 %	0.00	295,538.50	0.00	0.00	0.00	295,538.50	0.00
Totals				45,755,759,238.36	38,403,205.00	945,962,245.01	19,977.40	44,809,777,015.96	984,365,450.01	230,061.97

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

All Record Dates are based upon the governing documents and logic set forth as of closing.

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

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

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

10-Dec-2019 03:14:21 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	34,141,786,837.86	56,236,494.75	846,827,949.13	0.00	0.00	903,064,443.88	33,238,722,394.00	0.77054283	903,064,443.88
1M-1	384,186,000.00	218,640,171.02	2,539,483.35	38,213,344.57	0.00	0.00	40,752,827.92	177,887,343.10	0.46302401	40,752,827.92
1M-1H	20,221,141.00	11,507,847.05	133,662.47	2,011,310.74	0.00	0.00	2,144,973.21	9,362,873.83	0.46302401	2,144,973.21
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	224,460,549.43	0.00	0.00	0.00	19,977.40	19,977.40	224,440,572.03	0.99897600	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A4	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B4	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-C1	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C2	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C3	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C4	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-D1	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D2	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D3	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D4	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D5	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-F1	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00

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

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

10-Dec-2019 03:14:21 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F3	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F4	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F5	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	54,925,203,367.00	45,755,759,238.36	58,909,640.57	887,052,604.44	0.00	19,977.40	945,982,222.41	44,809,777,015.96	0.81583270	945,962,245.01

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

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

10-Dec-2019 03:14:21 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	791.47774301	1.30367910	19.63123597	0.00000000	0.00000000	20.93491507	770.54282794	0.77054283	20.93491507
1M-1	384,186,000.00	569.09978765	6.61003615	99.46573943	0.00000000	0.00000000	106.07577559	463.02401207	0.46302401	106.07577559
1M-1H	20,221,141.00	569.09978769	6.61003600	99.46573935	0.00000000	0.00000000	106.07577535	463.02401185	0.46302401	106.07577535
1M-2A	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	14,829,237.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	14,829,237.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	15,278,062.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	853,746,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	44,936,536.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	256,124,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	13,480,761.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	999.06492199	0.00000000	0.00000000	0.00000000	0.08891861	0.08891861	998.97600338	0.99897600	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

Principal Distribution Factors Statement

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

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

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

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

10-Dec-2019 03:14:21 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	34,141,786,837.86	0.00	0.00	0.00	0.00	0.00	0.00	33,238,722,394.00
1M-1	11/25/19 - 12/25/19	31	2.30800 %	218,640,171.02	434,535.19	0.00	0.00	0.00	434,535.19	0.00	177,887,343.10
1M-1H	N/A	N/A	0.00000 %	11,507,847.05	0.00	0.00	0.00	0.00	0.00	0.00	9,362,873.83
1M-2A	11/25/19 - 12/25/19	31	3.95800 %	281,736,000.00	960,234.55	0.00	0.00	0.00	960,234.55	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	11/25/19 - 12/25/19	31	3.95800 %	281,736,000.00	960,234.55	0.00	0.00	0.00	960,234.55	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	11/25/19 - 12/25/19	31	3.95800 %	290,274,000.00	989,334.42	0.00	0.00	0.00	989,334.42	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	11/25/19 - 12/25/19	31	3.95800 %	853,746,000.00	2,909,803.52	0.00	0.00	0.00	2,909,803.52	0.00	853,746,000.00
1M-2H	N/A	N/A	0.00000 %	44,936,536.00	0.00	0.00	0.00	0.00	0.00	0.00	44,936,536.00
1B-1	11/25/19 - 12/25/19	31	5.25800 %	256,124,000.00	1,159,658.33	0.00	0.00	0.00	1,159,658.33	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 %	224,460,549.43	0.00	0.00	0.00	0.00	0.00	0.00	224,440,572.03
1A-I1	11/25/19 - 12/25/19	31	1.80000 %	281,736,000.00	436,690.80	0.00	0.00	0.00	436,690.80	0.00	281,736,000.00
1A-I2	11/25/19 - 12/25/19	31	1.40000 %	281,736,000.00	339,648.40	0.00	0.00	0.00	339,648.40	0.00	281,736,000.00
1A-I3	11/25/19 - 12/25/19	31	1.00000 %	281,736,000.00	242,606.00	0.00	0.00	0.00	242,606.00	0.00	281,736,000.00
1A-I4	11/25/19 - 12/25/19	31	0.60000 %	281,736,000.00	145,563.60	0.00	0.00	0.00	145,563.60	0.00	281,736,000.00
1B-I1	11/25/19 - 12/25/19	31	1.80000 %	281,736,000.00	436,690.80	0.00	0.00	0.00	436,690.80	0.00	281,736,000.00
1B-I2	11/25/19 - 12/25/19	31	1.40000 %	281,736,000.00	339,648.40	0.00	0.00	0.00	339,648.40	0.00	281,736,000.00
1B-I3	11/25/19 - 12/25/19	31	1.00000 %	281,736,000.00	242,606.00	0.00	0.00	0.00	242,606.00	0.00	281,736,000.00
1B-I4	11/25/19 - 12/25/19	31	0.60000 %	281,736,000.00	145,563.60	0.00	0.00	0.00	145,563.60	0.00	281,736,000.00
1C-I1	11/25/19 - 12/25/19	31	1.80000 %	290,274,000.00	449,924.70	0.00	0.00	0.00	449,924.70	0.00	290,274,000.00
1C-I2	11/25/19 - 12/25/19	31	1.40000 %	290,274,000.00	349,941.43	0.00	0.00	0.00	349,941.43	0.00	290,274,000.00
1C-I3	11/25/19 - 12/25/19	31	1.00000 %	290,274,000.00	249,958.17	0.00	0.00	0.00	249,958.17	0.00	290,274,000.00
1C-I4	11/25/19 - 12/25/19	31	0.60000 %	290,274,000.00	149,974.90	0.00	0.00	0.00	149,974.90	0.00	290,274,000.00
1E-A1	11/25/19 - 12/25/19	31	2.15800 %	281,736,000.00	523,543.75	0.00	0.00	0.00	523,543.75	0.00	281,736,000.00
1E-A2	11/25/19 - 12/25/19	31	2.55800 %	281,736,000.00	620,586.15	0.00	0.00	0.00	620,586.15	0.00	281,736,000.00
1E-A3	11/25/19 - 12/25/19	31	2.95800 %	281,736,000.00	717,628.55	0.00	0.00	0.00	717,628.55	0.00	281,736,000.00
1E-A4	11/25/19 - 12/25/19	31	3.35800 %	281,736,000.00	814,670.95	0.00	0.00	0.00	814,670.95	0.00	281,736,000.00
1E-B1	11/25/19 - 12/25/19	31	2.15800 %	281,736,000.00	523,543.75	0.00	0.00	0.00	523,543.75	0.00	281,736,000.00
1E-B2	11/25/19 - 12/25/19	31	2.55800 %	281,736,000.00	620,586.15	0.00	0.00	0.00	620,586.15	0.00	281,736,000.00
1E-B3	11/25/19 - 12/25/19	31	2.95800 %	281,736,000.00	717,628.55	0.00	0.00	0.00	717,628.55	0.00	281,736,000.00
1E-B4	11/25/19 - 12/25/19	31	3.35800 %	281,736,000.00	814,670.95	0.00	0.00	0.00	814,670.95	0.00	281,736,000.00
1E-C1	11/25/19 - 12/25/19	31	2.15800 %	290,274,000.00	539,409.72	0.00	0.00	0.00	539,409.72	0.00	290,274,000.00
1E-C2	11/25/19 - 12/25/19	31	2.55800 %	290,274,000.00	639,392.99	0.00	0.00	0.00	639,392.99	0.00	290,274,000.00
1E-C3	11/25/19 - 12/25/19	31	2.95800 %	290,274,000.00	739,376.26	0.00	0.00	0.00	739,376.26	0.00	290,274,000.00
1E-C4	11/25/19 - 12/25/19	31	3.35800 %	290,274,000.00	839,359.52	0.00	0.00	0.00	839,359.52	0.00	290,274,000.00
1E-D1	11/25/19 - 12/25/19	31	2.15800 %	563,472,000.00	1,047,087.50	0.00	0.00	0.00	1,047,087.50	0.00	563,472,000.00
1E-D2	11/25/19 - 12/25/19	31	2.55800 %	563,472,000.00	1,241,172.30	0.00	0.00	0.00	1,241,172.30	0.00	563,472,000.00
1E-D3	11/25/19 - 12/25/19	31	2.95800 %	563,472,000.00	1,435,257.10	0.00	0.00	0.00	1,435,257.10	0.00	563,472,000.00
1E-D4	11/25/19 - 12/25/19	31	3.35800 %	563,472,000.00	1,629,341.90	0.00	0.00	0.00	1,629,341.90	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

10-Dec-2019 03:14:21 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	11/25/19 - 12/25/19	31	3.95800 %	563,472,000.00	1,920,469.10	0.00	0.00	0.00	1,920,469.10	0.00	563,472,000.00
1E-F1	11/25/19 - 12/25/19	31	2.15800 %	572,010,000.00	1,062,953.47	0.00	0.00	0.00	1,062,953.47	0.00	572,010,000.00
1E-F2	11/25/19 - 12/25/19	31	2.55800 %	572,010,000.00	1,259,979.14	0.00	0.00	0.00	1,259,979.14	0.00	572,010,000.00
1E-F3	11/25/19 - 12/25/19	31	2.95800 %	572,010,000.00	1,457,004.80	0.00	0.00	0.00	1,457,004.80	0.00	572,010,000.00
1E-F4	11/25/19 - 12/25/19	31	3.35800 %	572,010,000.00	1,654,030.47	0.00	0.00	0.00	1,654,030.47	0.00	572,010,000.00
1E-F5	11/25/19 - 12/25/19	31	3.95800 %	572,010,000.00	1,949,568.97	0.00	0.00	0.00	1,949,568.97	0.00	572,010,000.00
1X-1	11/25/19 - 12/25/19	31	1.80000 %	563,472,000.00	873,381.60	0.00	0.00	0.00	873,381.60	0.00	563,472,000.00
1X-2	11/25/19 - 12/25/19	31	1.40000 %	563,472,000.00	679,296.80	0.00	0.00	0.00	679,296.80	0.00	563,472,000.00
1X-3	11/25/19 - 12/25/19	31	1.00000 %	563,472,000.00	485,212.00	0.00	0.00	0.00	485,212.00	0.00	563,472,000.00
1X-4	11/25/19 - 12/25/19	31	0.60000 %	563,472,000.00	291,127.20	0.00	0.00	0.00	291,127.20	0.00	563,472,000.00
1Y-1	11/25/19 - 12/25/19	31	1.80000 %	572,010,000.00	886,615.50	0.00	0.00	0.00	886,615.50	0.00	572,010,000.00
1Y-2	11/25/19 - 12/25/19	31	1.40000 %	572,010,000.00	689,589.83	0.00	0.00	0.00	689,589.83	0.00	572,010,000.00
1Y-3	11/25/19 - 12/25/19	31	1.00000 %	572,010,000.00	492,564.17	0.00	0.00	0.00	492,564.17	0.00	572,010,000.00
1Y-4	11/25/19 - 12/25/19	31	0.60000 %	572,010,000.00	295,538.50	0.00	0.00	0.00	295,538.50	0.00	572,010,000.00
Totals					38,403,205.00	0.00	0.00	0.00	38,403,205.00	0.00	

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

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

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

10-Dec-2019 03:14:21 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	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 %	791.47774301	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	770.54282794
1M-1	384,186,000.00	2.30800 %	569.09978765	1.13105420	0.00000000	0.00000000	0.00000000	1.13105420	0.00000000	463.02401207
1M-1H	20,221,141.00	0.00000 %	569.09978769	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	463.02401185
1M-2A	281,736,000.00	3.95800 %	1000.00000000	3.40827778	0.00000000	0.00000000	0.00000000	3.40827778	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	3.95800 %	1000.00000000	3.40827778	0.00000000	0.00000000	0.00000000	3.40827778	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	3.95800 %	1000.00000000	3.40827777	0.00000000	0.00000000	0.00000000	3.40827777	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	3.95800 %	1000.00000000	3.40827778	0.00000000	0.00000000	0.00000000	3.40827778	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	5.25800 %	1000.00000000	4.52772224	0.00000000	0.00000000	0.00000000	4.52772224	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 %	999.06492199	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.97600338
1A-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
1E-A1	281,736,000.00	2.15800 %	1000.00000000	1.85827778	0.00000000	0.00000000	0.00000000	1.85827778	0.00000000	1000.00000000
1E-A2	281,736,000.00	2.55800 %	1000.00000000	2.20272223	0.00000000	0.00000000	0.00000000	2.20272223	0.00000000	1000.00000000
1E-A3	281,736,000.00	2.95800 %	1000.00000000	2.54716667	0.00000000	0.00000000	0.00000000	2.54716667	0.00000000	1000.00000000
1E-A4	281,736,000.00	3.35800 %	1000.00000000	2.89161112	0.00000000	0.00000000	0.00000000	2.89161112	0.00000000	1000.00000000
1E-B1	281,736,000.00	2.15800 %	1000.00000000	1.85827778	0.00000000	0.00000000	0.00000000	1.85827778	0.00000000	1000.00000000
1E-B2	281,736,000.00	2.55800 %	1000.00000000	2.20272223	0.00000000	0.00000000	0.00000000	2.20272223	0.00000000	1000.00000000
1E-B3	281,736,000.00	2.95800 %	1000.00000000	2.54716667	0.00000000	0.00000000	0.00000000	2.54716667	0.00000000	1000.00000000
1E-B4	281,736,000.00	3.35800 %	1000.00000000	2.89161112	0.00000000	0.00000000	0.00000000	2.89161112	0.00000000	1000.00000000
1E-C1	290,274,000.00	2.15800 %	1000.00000000	1.85827777	0.00000000	0.00000000	0.00000000	1.85827777	0.00000000	1000.00000000
1E-C2	290,274,000.00	2.55800 %	1000.00000000	2.20272222	0.00000000	0.00000000	0.00000000	2.20272222	0.00000000	1000.00000000
1E-C3	290,274,000.00	2.95800 %	1000.00000000	2.54716668	0.00000000	0.00000000	0.00000000	2.54716668	0.00000000	1000.00000000
1E-C4	290,274,000.00	3.35800 %	1000.00000000	2.89161110	0.00000000	0.00000000	0.00000000	2.89161110	0.00000000	1000.00000000
1E-D1	563,472,000.00	2.15800 %	1000.00000000	1.85827778	0.00000000	0.00000000	0.00000000	1.85827778	0.00000000	1000.00000000
1E-D2	563,472,000.00	2.55800 %	1000.00000000	2.20272223	0.00000000	0.00000000	0.00000000	2.20272223	0.00000000	1000.00000000
1E-D3	563,472,000.00	2.95800 %	1000.00000000	2.54716667	0.00000000	0.00000000	0.00000000	2.54716667	0.00000000	1000.00000000
1E-D4	563,472,000.00	3.35800 %	1000.00000000	2.89161112	0.00000000	0.00000000	0.00000000	2.89161112	0.00000000	1000.00000000

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

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

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	563,472,000.00	3.95800 %	1000.00000000	3.40827778	0.00000000	0.00000000	0.00000000	3.40827778	0.00000000	1000.00000000
1E-F1	572,010,000.00	2.15800 %	1000.00000000	1.85827777	0.00000000	0.00000000	0.00000000	1.85827777	0.00000000	1000.00000000
1E-F2	572,010,000.00	2.55800 %	1000.00000000	2.20272223	0.00000000	0.00000000	0.00000000	2.20272223	0.00000000	1000.00000000
1E-F3	572,010,000.00	2.95800 %	1000.00000000	2.54716666	0.00000000	0.00000000	0.00000000	2.54716666	0.00000000	1000.00000000
1E-F4	572,010,000.00	3.35800 %	1000.00000000	2.89161111	0.00000000	0.00000000	0.00000000	2.89161111	0.00000000	1000.00000000
1E-F5	572,010,000.00	3.95800 %	1000.00000000	3.40827777	0.00000000	0.00000000	0.00000000	3.40827777	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000

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

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

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

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

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	45,295,969.02
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(19,977.40)
Total Deposits	<u>45,275,991.62</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	45,256,824.96
Total Withdrawals (Pool Distribution Amount)	<u>45,275,991.62</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

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

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	945,982,222.41
Total Principal Reduction Cumulative	10,115,426,351.07
Scheduled Principal Current	58,909,640.57
Scheduled Principal Cumulative	1,425,982,788.08
Unscheduled Principal Current	887,052,604.44
Unscheduled Principal Cumulative	8,689,213,501.02
Senior Reduction Amount	903,064,443.88
Subordinate Reduction Amount	42,897,801.13
Calculated Recovery Principal Amount	598,911.06
Calculated Tranche Write-down Amount	19,977.40
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	4,173.53
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	2,588.31
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	156783
Period Reference Pool Removal Loan Count	3249
Period Ending Loan Count	153535
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	34,818,700,481.11
Period PIF Loan Count Current	3245
PIF Loan Count Cumulative	32735
Period PIF Loan UPB Current	867,637,826.93
PIF Loan UPB Cumulative	8,087,733,981.59
Period Partial Prepayment Amount	20,851,966.79
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	242
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	55,674,082.99
Credit Event Amount Current	618,888.46
Credit Event Amount Cumulative	1,791,050.09
Total Active Modified Loan Count	185
Total Active Modified Loan UPB	44,117,108.36
Libor Rate	1.708000%
Structural Reporting	

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Dec-2019

10-Dec-2019 03:14:21 PM

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

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

Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.462295%
Subordinate Percentage	4.537705%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2019

12/10/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Additional Reporting - Deal Level

Reference Tranche Performance					
Tranche			Credit Support		
Class	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	4.000000%	4.540000%	4.540000%
1M-1	0.00	0.00	3.100000%	3.890000%	4.000000%
1M-1H	0.00	0.00	3.100000%	3.890000%	4.000000%
1M-2	0.00	0.00	1.100000%	1.380000%	1.420000%
1M-2H	0.00	0.00	1.100000%	1.380000%	1.420000%
1B-1	0.00	0.00	0.500000%	0.630000%	0.640000%
1B-1H	0.00	0.00	0.500000%	0.630000%	0.640000%
1B-2H	19,977.40	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2019

12/10/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2019

12/10/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1102	239,301,200.17	0.717752%	0.687278%
60 Days	214	45,786,873.65	0.139382%	0.131501%
90 Days	122	25,473,670.05	0.079461%	0.073161%
120 Days	73	16,791,048.61	0.047546%	0.048224%
150 Days	48	10,978,064.32	0.031263%	0.031529%
180+ Days	160	36,375,673.26	0.104211%	0.104472%
	1719	374,706,530.06	1.119614%	1.076165%

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Realized Loss Report - Collateral

Summary

MDR

Current Month	0.002%
3 Month Average	0.001%
12 Month Average	0.000%

SDA

Current Month	0.036%
3 Month Average	0.019%
12 Month Average	0.009%

CDR

Current Month	0.021%
3 Month Average	0.011%
12 Month Average	0.005%

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: 26-Dec-2019

12/10/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
30	8,238,313.67	4,173.53	0.051	8,238,313.67	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90097826	254,797.43	167.71	0.066	167.71	0.00
90003965	147,153.99	31.85	0.022	31.85	0.00
90028338	198,711.82	29.57	0.015	29.57	0.00
90030268	291,332.83	103.75	0.036	103.75	0.00
90030954	161,307.07	176.26	0.109	176.26	0.00
90040149	513,839.13	142.21	0.028	142.21	0.00
90040721	259,702.25	196.95	0.076	196.95	0.00
90053762	295,136.60	87.66	0.03	87.66	0.00
90059245	341,026.13	159.15	0.047	159.15	0.00
90069846	658,639.71	358.47	0.054	358.47	0.00
90076707	289,663.73	312.54	0.108	312.54	0.00
90078647	93,467.46	82.73	0.089	82.73	0.00
90079962	303,083.78	126.96	0.042	126.96	0.00
90001691	435,612.55	344.47	0.079	344.47	0.00
90096194	167,250.48	16.54	0.01	16.54	0.00
90214018	301,611.77	150.88	0.05	150.88	0.00
90108464	242,848.47	126.48	0.052	126.48	0.00
90119417	266,581.17	27.77	0.01	27.77	0.00
90134733	207,237.98	70.32	0.034	70.32	0.00
90137712	97,725.97	52.13	0.053	52.13	0.00
90138974	210,880.64	43.93	0.021	43.93	0.00
90139064	170,789.91	126.25	0.074	126.25	0.00
90139958	177,586.41	91.01	0.051	91.01	0.00
90140832	246,214.25	121.85	0.049	121.85	0.00
90161593	139,793.93	65.74	0.047	65.74	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2019

12/10/2019

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90161937	367,261.97	247.33	0.067	247.33	0.00
90183402	270,877.11	151.31	0.056	151.31	0.00
90188313	309,336.59	215.53	0.07	215.53	0.00
90195313	607,844.80	325.85	0.054	325.85	0.00
90094841	210,997.74	20.33	0.01	20.33	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2019

12/10/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	618,888.46	19,977.40	3.228

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
90033570	174,228.35	(165.78)	(0.095)
90209656	158,107.35	(973.56)	(0.616)
90056813	144,946.59	18,386.69	12.685
90121815	141,606.17	2,730.05	1.928

Realized Loss Detail

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2019

12/10/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
13	1,791,050.09	230,061.97	12.845

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90033570	174,228.35	(165.78)	(0.095)
90056813	144,946.59	18,386.69	12.685
90091529	98,955.00	55,418.62	56.004
90093378	102,443.76	4,676.41	4.565
90095563	71,627.59	1,751.44	2.445
90097472	355,225.37	57,301.68	16.131
90100745	67,513.66	18,530.13	27.446
90104427	311,606.28	30,735.94	9.864
90121815	141,606.17	2,730.05	1.928
90128491	41,869.07	5,969.30	14.257
90160326	36,958.29	26,695.53	72.232
90172890	85,962.61	9,005.52	10.476
90209656	158,107.35	(973.56)	(0.616)

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

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

10-Dec-2019 03:14:21 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	4	19,977.40	19,977.40	0.000 %	0	0.00	0.00	0.000 %	4	19,977.40	19,977.40	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	0090033570	177,000.00	4.250 %	NJ	74.00	360	(165.78)	11/30/2019	(165.78)	(165.78)
Summary	0090056813	146,000.00	4.750 %	GA	75.00	360	18,386.69	11/30/2019	18,386.69	18,386.69
Summary	0090121815	143,000.00	4.250 %	FL	76.00	360	2,730.05	11/30/2019	2,730.05	2,730.05
Summary	0090209656	160,000.00	4.875 %	FL	80.00	360	(973.56)	11/30/2019	(973.56)	(973.56)

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

* This data is currently not provided for reporting.

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

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

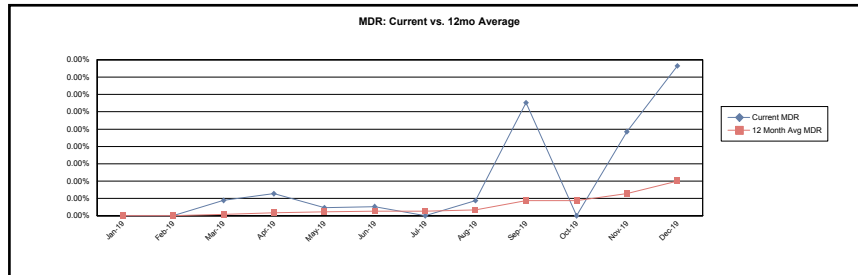
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

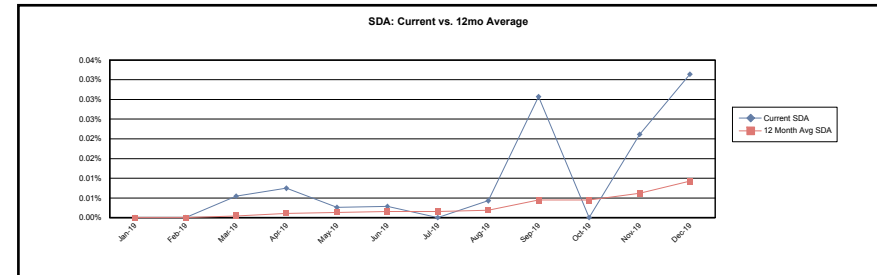
MDR

Current Month 0.002 %
3 Month Average 0.001 %
12 Month Average 0.000 %



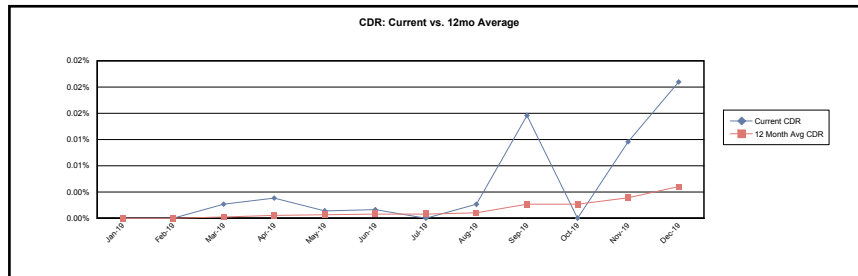
SDA

Current Month 0.036 %
3 Month Average 0.019 %
12 Month Average 0.009 %



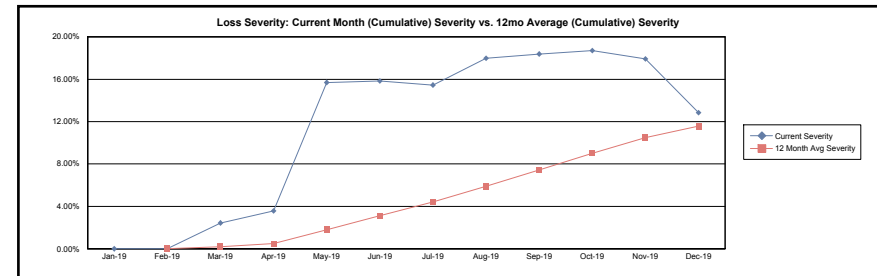
CDR

Current Month 0.021 %
3 Month Average 0.011 %
12 Month Average 0.005 %



Loss Severity

Current Month (Cumulative) 12.845 %
3 Month Average (Cumulative) 16.490 %
12 Month Average (Cumulative) 11.569 %



Calculation Methodology:

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

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

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

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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

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

Prepayment Rates

Summary

SMM

Current Month	2.484 %
3 Month Average	2.169 %
12 Month Average	1.192 %

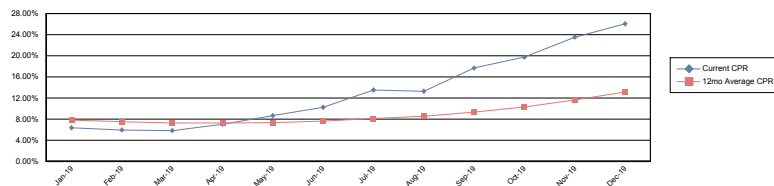
CPR

Current Month	26.058 %
3 Month Average	23.096 %
12 Month Average	13.145 %

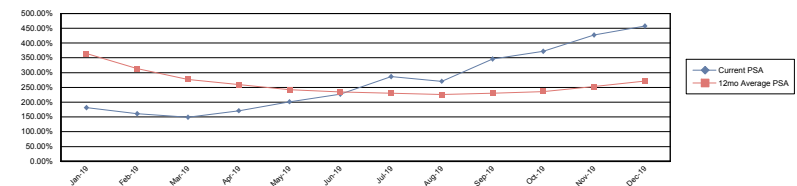
PSA

Current Month	457.055 %
3 Month Average	418.764 %
12 Month Average	270.899 %

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: 26-Dec-2019

10-Dec-2019 03:14:21 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

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

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

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

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

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

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: 26-Dec-2019

10-Dec-2019 03:14:21 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

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.