

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jun-2020
05-Jun-2020 2:49:23 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		05/29/2020	0.00000 %	29,704,552,612.34	0.00	1,287,370,168.17	0.00	28,417,182,444.19	1,287,370,168.17	0.00
1M-1	30711XYS7	06/24/2020	0.76825 %	18,337,563.50	11,739.86	18,337,563.50	0.00	0.00	18,349,303.36	0.00
1M-1H		05/29/2020	0.00000 %	965,174.31	0.00	965,174.31	0.00	0.00	965,174.31	0.00
1M-2A	30711XYT5	06/24/2020	2.41825 %	281,736,000.00	567,756.74	39,770,645.95	0.00	241,965,354.05	40,338,402.69	0.00
1M-AH		05/29/2020	0.00000 %	14,829,237.00	0.00	2,093,336.79	0.00	12,735,900.21	2,093,336.79	0.00
1M-2B	30711XYU2	06/24/2020	2.41825 %	281,736,000.00	567,756.74	0.00	0.00	281,736,000.00	567,756.74	0.00
1M-BH		05/29/2020	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	06/24/2020	2.41825 %	290,274,000.00	584,962.58	0.00	0.00	290,274,000.00	584,962.58	0.00
1M-CH		05/29/2020	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	06/24/2020	2.41825 %	853,746,000.00	1,720,476.05	39,770,645.95	0.00	813,975,354.05	41,491,122.00	0.00
1M-2H		05/29/2020	0.00000 %	44,936,536.00	0.00	2,093,336.79	0.00	42,843,199.21	2,093,336.79	0.00
1B-1	30711XYW8	06/24/2020	3.71825 %	256,124,000.00	793,610.89	0.00	0.00	256,124,000.00	793,610.89	0.00
1B-1H		05/29/2020	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		05/29/2020	0.00000 %	224,311,721.37	0.00	0.00	77,101.59	224,234,619.78	0.00	436,014.22
1A-I1	30711XYY4	06/24/2020	1.80000 %	0.00	422,604.00	0.00	0.00	0.00	422,604.00	0.00
1A-I2	30711XYZ1	06/24/2020	1.40000 %	0.00	328,692.00	0.00	0.00	0.00	328,692.00	0.00
1A-I3	30711XZA5	06/24/2020	1.00000 %	0.00	234,780.00	0.00	0.00	0.00	234,780.00	0.00
1A-I4	30711XZB3	06/24/2020	0.60000 %	0.00	140,868.00	0.00	0.00	0.00	140,868.00	0.00
1B-I1	30711XZG2	06/24/2020	1.80000 %	0.00	422,604.00	0.00	0.00	0.00	422,604.00	0.00
1B-I2	30711XZH0	06/24/2020	1.40000 %	0.00	328,692.00	0.00	0.00	0.00	328,692.00	0.00
1B-I3	30711XZJ6	06/24/2020	1.00000 %	0.00	234,780.00	0.00	0.00	0.00	234,780.00	0.00
1B-I4	30711XZK3	06/24/2020	0.60000 %	0.00	140,868.00	0.00	0.00	0.00	140,868.00	0.00
1C-I1	30711XZQ0	06/24/2020	1.80000 %	0.00	435,411.00	0.00	0.00	0.00	435,411.00	0.00
1C-I2	30711XZR8	06/24/2020	1.40000 %	0.00	338,653.00	0.00	0.00	0.00	338,653.00	0.00
1C-I3	30711XZS6	06/24/2020	1.00000 %	0.00	241,895.00	0.00	0.00	0.00	241,895.00	0.00
1C-I4	30711XZT4	06/24/2020	0.60000 %	0.00	145,137.00	0.00	0.00	0.00	145,137.00	0.00
1E-A1	30711XZC1	06/24/2020	0.61825 %	281,736,000.00	145,152.74	39,770,645.95	0.00	241,965,354.05	39,915,798.69	0.00
1E-A2	30711XZD9	06/24/2020	1.01825 %	281,736,000.00	239,064.73	39,770,645.95	0.00	241,965,354.05	40,009,710.68	0.00
1E-A3	30711XZE7	06/24/2020	1.41825 %	281,736,000.00	332,976.74	39,770,645.95	0.00	241,965,354.05	40,103,622.69	0.00
1E-A4	30711XZF4	06/24/2020	1.81825 %	281,736,000.00	426,888.74	39,770,645.95	0.00	241,965,354.05	40,197,534.69	0.00
1E-B1	30711XZL1	06/24/2020	0.61825 %	281,736,000.00	145,152.74	0.00	0.00	281,736,000.00	145,152.74	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jun-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	06/24/2020	1.01825 %	281,736,000.00	239,064.73	0.00	0.00	281,736,000.00	239,064.73	0.00
1E-B3	30711XZN7	06/24/2020	1.41825 %	281,736,000.00	332,976.74	0.00	0.00	281,736,000.00	332,976.74	0.00
1E-B4	30711XZP2	06/24/2020	1.81825 %	281,736,000.00	426,888.74	0.00	0.00	281,736,000.00	426,888.74	0.00
1E-C1	30711XZU1	06/24/2020	0.61825 %	290,274,000.00	149,551.58	0.00	0.00	290,274,000.00	149,551.58	0.00
1E-C2	30711XZV9	06/24/2020	1.01825 %	290,274,000.00	246,309.58	0.00	0.00	290,274,000.00	246,309.58	0.00
1E-C3	30711XZW7	06/24/2020	1.41825 %	290,274,000.00	343,067.58	0.00	0.00	290,274,000.00	343,067.58	0.00
1E-C4	30711XZX5	06/24/2020	1.81825 %	290,274,000.00	439,825.58	0.00	0.00	290,274,000.00	439,825.58	0.00
1E-D1	30711XZY3	06/24/2020	0.61825 %	563,472,000.00	290,305.47	39,770,645.95	0.00	523,701,354.05	40,060,951.42	0.00
1E-D2	30711XZZ0	06/24/2020	1.01825 %	563,472,000.00	478,129.47	39,770,645.95	0.00	523,701,354.05	40,248,775.42	0.00
1E-D3	30711XA20	06/24/2020	1.41825 %	563,472,000.00	665,953.47	39,770,645.95	0.00	523,701,354.05	40,436,599.42	0.00
1E-D4	30711XA38	06/24/2020	1.81825 %	563,472,000.00	853,777.47	39,770,645.95	0.00	523,701,354.05	40,624,423.42	0.00
1E-D5	30711XA46	06/24/2020	2.41825 %	563,472,000.00	1,135,513.47	39,770,645.95	0.00	523,701,354.05	40,906,159.42	0.00
1E-F1	30711XA53	06/24/2020	0.61825 %	572,010,000.00	294,704.32	0.00	0.00	572,010,000.00	294,704.32	0.00
1E-F2	30711XA61	06/24/2020	1.01825 %	572,010,000.00	485,374.32	0.00	0.00	572,010,000.00	485,374.32	0.00
1E-F3	30711XA79	06/24/2020	1.41825 %	572,010,000.00	676,044.32	0.00	0.00	572,010,000.00	676,044.32	0.00
1E-F4	30711XA87	06/24/2020	1.81825 %	572,010,000.00	866,714.32	0.00	0.00	572,010,000.00	866,714.32	0.00
1E-F5	30711XA95	06/24/2020	2.41825 %	572,010,000.00	1,152,719.32	0.00	0.00	572,010,000.00	1,152,719.32	0.00
1X-1	30711XB29	06/24/2020	1.80000 %	0.00	845,208.00	0.00	0.00	0.00	845,208.00	0.00
1X-2	30711XB37	06/24/2020	1.40000 %	0.00	657,384.00	0.00	0.00	0.00	657,384.00	0.00
1X-3	30711XB45	06/24/2020	1.00000 %	0.00	469,560.00	0.00	0.00	0.00	469,560.00	0.00
1X-4	30711XB52	06/24/2020	0.60000 %	0.00	281,736.00	0.00	0.00	0.00	281,736.00	0.00
1Y-1	30711XB60	06/24/2020	1.80000 %	0.00	858,015.00	0.00	0.00	0.00	858,015.00	0.00
1Y-2	30711XB78	06/24/2020	1.40000 %	0.00	667,345.00	0.00	0.00	0.00	667,345.00	0.00
1Y-3	30711XB86	06/24/2020	1.00000 %	0.00	476,675.00	0.00	0.00	0.00	476,675.00	0.00
1Y-4	30711XB94	06/24/2020	0.60000 %	0.00	286,005.00	0.00	0.00	0.00	286,005.00	0.00
Totals				41,107,530,904.52	22,569,371.03	1,748,336,685.01	77,101.59	39,359,117,117.94	1,770,906,056.04	436,014.22

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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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jun-2020
05-Jun-2020 2:49:23 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	29,704,552,612.34	48,485,297.82	1,238,884,870.35	0.00	0.00	1,287,370,168.17	28,417,182,444.19	0.65876949	1,287,370,168.17
1M-1	384,186,000.00	18,337,563.50	690,904.41	17,646,659.09	0.00	0.00	18,337,563.50	0.00	0.00000000	18,337,563.50
1M-1H	20,221,141.00	965,174.31	36,364.87	928,809.44	0.00	0.00	965,174.31	0.00	0.00000000	965,174.31
1M-2A	281,736,000.00	281,736,000.00	1,498,438.69	38,272,207.26	0.00	0.00	39,770,645.95	241,965,354.05	0.85883719	39,770,645.95
1M-AH	14,829,237.00	14,829,237.00	78,870.65	2,014,466.14	0.00	0.00	2,093,336.79	12,735,900.21	0.85883719	2,093,336.79
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	1,498,438.69	38,272,207.26	0.00	0.00	39,770,645.95	813,975,354.05	0.95341630	39,770,645.95
1M-2H	44,936,536.00	44,936,536.00	78,870.65	2,014,466.14	0.00	0.00	2,093,336.79	42,843,199.21	0.95341571	2,093,336.79
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	224,311,721.37	0.00	0.00	0.00	77,101.59	77,101.59	224,234,619.78	0.99805932	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	1,498,438.69	38,272,207.26	0.00	0.00	39,770,645.95	241,965,354.05	0.85883719	39,770,645.95
1E-A2	281,736,000.00	281,736,000.00	1,498,438.69	38,272,207.26	0.00	0.00	39,770,645.95	241,965,354.05	0.85883719	39,770,645.95
1E-A3	281,736,000.00	281,736,000.00	1,498,438.69	38,272,207.26	0.00	0.00	39,770,645.95	241,965,354.05	0.85883719	39,770,645.95
1E-A4	281,736,000.00	281,736,000.00	1,498,438.69	38,272,207.26	0.00	0.00	39,770,645.95	241,965,354.05	0.85883719	39,770,645.95
1E-B1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00

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Distribution Date: 25-Jun-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-C1	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C2	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C3	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C4	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-D1	563,472,000.00	563,472,000.00	1,498,438.69	38,272,207.26	0.00	0.00	39,770,645.95	523,701,354.05	0.92941859	39,770,645.95
1E-D2	563,472,000.00	563,472,000.00	1,498,438.69	38,272,207.26	0.00	0.00	39,770,645.95	523,701,354.05	0.92941859	39,770,645.95
1E-D3	563,472,000.00	563,472,000.00	1,498,438.69	38,272,207.26	0.00	0.00	39,770,645.95	523,701,354.05	0.92941859	39,770,645.95
1E-D4	563,472,000.00	563,472,000.00	1,498,438.69	38,272,207.26	0.00	0.00	39,770,645.95	523,701,354.05	0.92941859	39,770,645.95
1E-D5	563,472,000.00	563,472,000.00	1,498,438.69	38,272,207.26	0.00	0.00	39,770,645.95	523,701,354.05	0.92941859	39,770,645.95
1E-F1	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F2	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F3	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F4	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F5	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	54,925,203,367.00	41,107,530,904.52	65,853,133.99	1,682,483,551.02	0.00	77,101.59	1,748,413,786.60	39,359,117,117.94	0.71659484	1,748,336,685.01

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Distribution Date: 25-Jun-2020
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	688.61341003	1.12399021	28.71993214	0.00000000	0.00000000	29.84392235	658.76948768	0.65876949	29.84392235
1M-1	384,186,000.00	47.73095193	1.79835915	45.93259278	0.00000000	0.00000000	47.73095193	0.00000000	0.00000000	47.73095193
1M-1H	20,221,141.00	47.73095198	1.79835896	45.93259302	0.00000000	0.00000000	47.73095198	0.00000000	0.00000000	47.73095198
1M-2A	281,736,000.00	1000.00000000	5.31859148	135.84422033	0.00000000	0.00000000	141.16281182	858.83718818	0.85883719	141.16281182
1M-AH	14,829,237.00	1000.00000000	5.31859124	135.84422044	0.00000000	0.00000000	141.16281168	858.83718832	0.85883719	141.16281168
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	1.75513407	44.82856407	0.00000000	0.00000000	46.58369814	953.41630186	0.95341630	46.58369814
1M-2H	44,936,536.00	1000.00000000	1.75515643	44.82913725	0.00000000	0.00000000	46.58429368	953.41570632	0.95341571	46.58429368
1B-1	256,124,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	13,480,761.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	998.40249425	0.00000000	0.00000000	0.00000000	0.34317609	0.34317609	998.05931816	0.99805932	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	5.31859148	135.84422033	0.00000000	0.00000000	141.16281182	858.83718818	0.85883719	141.16281182
1E-A2	281,736,000.00	1000.00000000	5.31859148	135.84422033	0.00000000	0.00000000	141.16281182	858.83718818	0.85883719	141.16281182
1E-A3	281,736,000.00	1000.00000000	5.31859148	135.84422033	0.00000000	0.00000000	141.16281182	858.83718818	0.85883719	141.16281182
1E-A4	281,736,000.00	1000.00000000	5.31859148	135.84422033	0.00000000	0.00000000	141.16281182	858.83718818	0.85883719	141.16281182
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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jun-2020
05-Jun-2020 2:49:23 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	563,472,000.00	1000.00000000	2.65929574	67.92211017	0.00000000	0.00000000	70.58140591	929.41859409	0.92941859	70.58140591
1E-D2	563,472,000.00	1000.00000000	2.65929574	67.92211017	0.00000000	0.00000000	70.58140591	929.41859409	0.92941859	70.58140591
1E-D3	563,472,000.00	1000.00000000	2.65929574	67.92211017	0.00000000	0.00000000	70.58140591	929.41859409	0.92941859	70.58140591
1E-D4	563,472,000.00	1000.00000000	2.65929574	67.92211017	0.00000000	0.00000000	70.58140591	929.41859409	0.92941859	70.58140591
1E-D5	563,472,000.00	1000.00000000	2.65929574	67.92211017	0.00000000	0.00000000	70.58140591	929.41859409	0.92941859	70.58140591
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.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01

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Distribution Date: 25-Jun-2020
05-Jun-2020 2:49:23 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	29,704,552,612.34	0.00	0.00	0.00	0.00	0.00	0.00	0.00	28,417,182,444.19
1M-1	05/26/20 - 06/24/20	30	0.76825 %	18,337,563.50	11,739.86	0.00	0.00	0.00	0.00	11,739.86	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	965,174.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	05/26/20 - 06/24/20	30	2.41825 %	281,736,000.00	567,756.74	0.00	0.00	0.00	0.00	567,756.74	0.00	241,965,354.05
1M-AH	N/A	N/A	0.00000 %	14,829,237.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,735,900.21
1M-2B	05/26/20 - 06/24/20	30	2.41825 %	281,736,000.00	567,756.74	0.00	0.00	0.00	0.00	567,756.74	0.00	281,736,000.00
1M-BH	N/A	N/A	0.00000 %	14,829,237.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,829,237.00
1M-2C	05/26/20 - 06/24/20	30	2.41825 %	290,274,000.00	584,962.58	0.00	0.00	0.00	0.00	584,962.58	0.00	290,274,000.00
1M-CH	N/A	N/A	0.00000 %	15,278,062.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,278,062.00
1M-2	05/26/20 - 06/24/20	30	2.41825 %	853,746,000.00	1,720,476.05	0.00	0.00	0.00	0.00	1,720,476.05	0.00	813,975,354.05
1M-2H	N/A	N/A	0.00000 %	44,936,536.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	42,843,199.21
1B-1	05/26/20 - 06/24/20	30	3.71825 %	256,124,000.00	793,610.89	0.00	0.00	0.00	0.00	793,610.89	0.00	256,124,000.00
1B-1H	N/A	N/A	0.00000 %	13,480,761.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00
1B-2H	N/A	N/A	0.00000 %	224,311,721.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	224,234,619.78
1A-I1	05/26/20 - 06/24/20	30	1.80000 %	281,736,000.00	422,604.00	0.00	0.00	0.00	0.00	422,604.00	0.00	241,965,354.05
1A-I2	05/26/20 - 06/24/20	30	1.40000 %	281,736,000.00	328,692.00	0.00	0.00	0.00	0.00	328,692.00	0.00	241,965,354.05
1A-I3	05/26/20 - 06/24/20	30	1.00000 %	281,736,000.00	234,780.00	0.00	0.00	0.00	0.00	234,780.00	0.00	241,965,354.05
1A-I4	05/26/20 - 06/24/20	30	0.60000 %	281,736,000.00	140,868.00	0.00	0.00	0.00	0.00	140,868.00	0.00	241,965,354.05
1B-I1	05/26/20 - 06/24/20	30	1.80000 %	281,736,000.00	422,604.00	0.00	0.00	0.00	0.00	422,604.00	0.00	281,736,000.00
1B-I2	05/26/20 - 06/24/20	30	1.40000 %	281,736,000.00	328,692.00	0.00	0.00	0.00	0.00	328,692.00	0.00	281,736,000.00
1B-I3	05/26/20 - 06/24/20	30	1.00000 %	281,736,000.00	234,780.00	0.00	0.00	0.00	0.00	234,780.00	0.00	281,736,000.00
1B-I4	05/26/20 - 06/24/20	30	0.60000 %	281,736,000.00	140,868.00	0.00	0.00	0.00	0.00	140,868.00	0.00	281,736,000.00
1C-I1	05/26/20 - 06/24/20	30	1.80000 %	290,274,000.00	435,411.00	0.00	0.00	0.00	0.00	435,411.00	0.00	290,274,000.00
1C-I2	05/26/20 - 06/24/20	30	1.40000 %	290,274,000.00	338,653.00	0.00	0.00	0.00	0.00	338,653.00	0.00	290,274,000.00
1C-I3	05/26/20 - 06/24/20	30	1.00000 %	290,274,000.00	241,895.00	0.00	0.00	0.00	0.00	241,895.00	0.00	290,274,000.00
1C-I4	05/26/20 - 06/24/20	30	0.60000 %	290,274,000.00	145,137.00	0.00	0.00	0.00	0.00	145,137.00	0.00	290,274,000.00
1E-A1	05/26/20 - 06/24/20	30	0.61825 %	281,736,000.00	145,152.74	0.00	0.00	0.00	0.00	145,152.74	0.00	241,965,354.05
1E-A2	05/26/20 - 06/24/20	30	1.01825 %	281,736,000.00	239,064.73	0.00	0.00	0.00	0.00	239,064.73	0.00	241,965,354.05
1E-A3	05/26/20 - 06/24/20	30	1.41825 %	281,736,000.00	332,976.74	0.00	0.00	0.00	0.00	332,976.74	0.00	241,965,354.05
1E-A4	05/26/20 - 06/24/20	30	1.81825 %	281,736,000.00	426,888.74	0.00	0.00	0.00	0.00	426,888.74	0.00	241,965,354.05
1E-B1	05/26/20 - 06/24/20	30	0.61825 %	281,736,000.00	145,152.74	0.00	0.00	0.00	0.00	145,152.74	0.00	281,736,000.00
1E-B2	05/26/20 - 06/24/20	30	1.01825 %	281,736,000.00	239,064.73	0.00	0.00	0.00	0.00	239,064.73	0.00	281,736,000.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01

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Distribution Date: 25-Jun-2020
05-Jun-2020 2:49:23 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	05/26/20 - 06/24/20	30	1.41825 %	281,736,000.00	332,976.74	0.00	0.00	0.00	0.00	332,976.74	0.00	281,736,000.00
1E-B4	05/26/20 - 06/24/20	30	1.81825 %	281,736,000.00	426,888.74	0.00	0.00	0.00	0.00	426,888.74	0.00	281,736,000.00
1E-C1	05/26/20 - 06/24/20	30	0.61825 %	290,274,000.00	149,551.58	0.00	0.00	0.00	0.00	149,551.58	0.00	290,274,000.00
1E-C2	05/26/20 - 06/24/20	30	1.01825 %	290,274,000.00	246,309.58	0.00	0.00	0.00	0.00	246,309.58	0.00	290,274,000.00
1E-C3	05/26/20 - 06/24/20	30	1.41825 %	290,274,000.00	343,067.58	0.00	0.00	0.00	0.00	343,067.58	0.00	290,274,000.00
1E-C4	05/26/20 - 06/24/20	30	1.81825 %	290,274,000.00	439,825.58	0.00	0.00	0.00	0.00	439,825.58	0.00	290,274,000.00
1E-D1	05/26/20 - 06/24/20	30	0.61825 %	563,472,000.00	290,305.47	0.00	0.00	0.00	0.00	290,305.47	0.00	523,701,354.05
1E-D2	05/26/20 - 06/24/20	30	1.01825 %	563,472,000.00	478,129.47	0.00	0.00	0.00	0.00	478,129.47	0.00	523,701,354.05
1E-D3	05/26/20 - 06/24/20	30	1.41825 %	563,472,000.00	665,953.47	0.00	0.00	0.00	0.00	665,953.47	0.00	523,701,354.05
1E-D4	05/26/20 - 06/24/20	30	1.81825 %	563,472,000.00	853,777.47	0.00	0.00	0.00	0.00	853,777.47	0.00	523,701,354.05
1E-D5	05/26/20 - 06/24/20	30	2.41825 %	563,472,000.00	1,135,513.47	0.00	0.00	0.00	0.00	1,135,513.47	0.00	523,701,354.05
1E-F1	05/26/20 - 06/24/20	30	0.61825 %	572,010,000.00	294,704.32	0.00	0.00	0.00	0.00	294,704.32	0.00	572,010,000.00
1E-F2	05/26/20 - 06/24/20	30	1.01825 %	572,010,000.00	485,374.32	0.00	0.00	0.00	0.00	485,374.32	0.00	572,010,000.00
1E-F3	05/26/20 - 06/24/20	30	1.41825 %	572,010,000.00	676,044.32	0.00	0.00	0.00	0.00	676,044.32	0.00	572,010,000.00
1E-F4	05/26/20 - 06/24/20	30	1.81825 %	572,010,000.00	866,714.32	0.00	0.00	0.00	0.00	866,714.32	0.00	572,010,000.00
1E-F5	05/26/20 - 06/24/20	30	2.41825 %	572,010,000.00	1,152,719.32	0.00	0.00	0.00	0.00	1,152,719.32	0.00	572,010,000.00
1X-1	05/26/20 - 06/24/20	30	1.80000 %	563,472,000.00	845,208.00	0.00	0.00	0.00	0.00	845,208.00	0.00	523,701,354.05
1X-2	05/26/20 - 06/24/20	30	1.40000 %	563,472,000.00	657,384.00	0.00	0.00	0.00	0.00	657,384.00	0.00	523,701,354.05
1X-3	05/26/20 - 06/24/20	30	1.00000 %	563,472,000.00	469,560.00	0.00	0.00	0.00	0.00	469,560.00	0.00	523,701,354.05
1X-4	05/26/20 - 06/24/20	30	0.60000 %	563,472,000.00	281,736.00	0.00	0.00	0.00	0.00	281,736.00	0.00	523,701,354.05
1Y-1	05/26/20 - 06/24/20	30	1.80000 %	572,010,000.00	858,015.00	0.00	0.00	0.00	0.00	858,015.00	0.00	572,010,000.00
1Y-2	05/26/20 - 06/24/20	30	1.40000 %	572,010,000.00	667,345.00	0.00	0.00	0.00	0.00	667,345.00	0.00	572,010,000.00
1Y-3	05/26/20 - 06/24/20	30	1.00000 %	572,010,000.00	476,675.00	0.00	0.00	0.00	0.00	476,675.00	0.00	572,010,000.00
1Y-4	05/26/20 - 06/24/20	30	0.60000 %	572,010,000.00	286,005.00	0.00	0.00	0.00	0.00	286,005.00	0.00	572,010,000.00
Totals					22,569,371.03	0.00	0.00	0.00	0.00	22,569,371.03	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01

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Distribution Date: 25-Jun-2020
05-Jun-2020 2:49:24 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	43,136,761,759.00	0.00000 %	688.61341003	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	658.76948768
1M-1	384,186,000.00	0.76825 %	47.73095193	0.03055775	0.00000000	0.00000000	0.00000000	0.00000000	0.03055775	0.00000000	0.00000000
1M-1H	20,221,141.00	0.00000 %	47.73095198	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	281,736,000.00	2.41825 %	1000.00000000	2.01520835	0.00000000	0.00000000	0.00000000	0.00000000	2.01520835	0.00000000	858.83718818
1M-AH	14,829,237.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	858.83718832
1M-2B	281,736,000.00	2.41825 %	1000.00000000	2.01520835	0.00000000	0.00000000	0.00000000	0.00000000	2.01520835	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	0.00000000	1000.00000000
1M-2C	290,274,000.00	2.41825 %	1000.00000000	2.01520832	0.00000000	0.00000000	0.00000000	0.00000000	2.01520832	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	0.00000000	1000.00000000
1M-2	853,746,000.00	2.41825 %	1000.00000000	2.01520833	0.00000000	0.00000000	0.00000000	0.00000000	2.01520833	0.00000000	953.41630186
1M-2H	44,936,536.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	953.41570632
1B-1	256,124,000.00	3.71825 %	1000.00000000	3.09854168	0.00000000	0.00000000	0.00000000	0.00000000	3.09854168	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	0.00000000	1000.00000000
1B-2H	224,670,634.00	0.00000 %	998.40249425	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.05931816
1A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	858.83718818
1A-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	858.83718818
1A-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	858.83718818
1A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	858.83718818
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	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	0.00000000	1.16666667	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	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	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	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	0.00000000	0.83333333	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	281,736,000.00	0.61825 %	1000.00000000	0.51520835	0.00000000	0.00000000	0.00000000	0.00000000	0.51520835	0.00000000	858.83718818
1E-A2	281,736,000.00	1.01825 %	1000.00000000	0.84854165	0.00000000	0.00000000	0.00000000	0.00000000	0.84854165	0.00000000	858.83718818
1E-A3	281,736,000.00	1.41825 %	1000.00000000	1.18187502	0.00000000	0.00000000	0.00000000	0.00000000	1.18187502	0.00000000	858.83718818

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Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	281,736,000.00	1.81825 %	1000.00000000	1.51520835	0.00000000	0.00000000	0.00000000	0.00000000	1.51520835	0.00000000	858.83718818
1E-B1	281,736,000.00	0.61825 %	1000.00000000	0.51520835	0.00000000	0.00000000	0.00000000	0.00000000	0.51520835	0.00000000	1000.00000000
1E-B2	281,736,000.00	1.01825 %	1000.00000000	0.84854165	0.00000000	0.00000000	0.00000000	0.00000000	0.84854165	0.00000000	1000.00000000
1E-B3	281,736,000.00	1.41825 %	1000.00000000	1.18187502	0.00000000	0.00000000	0.00000000	0.00000000	1.18187502	0.00000000	1000.00000000
1E-B4	281,736,000.00	1.81825 %	1000.00000000	1.51520835	0.00000000	0.00000000	0.00000000	0.00000000	1.51520835	0.00000000	1000.00000000
1E-C1	290,274,000.00	0.61825 %	1000.00000000	0.51520832	0.00000000	0.00000000	0.00000000	0.00000000	0.51520832	0.00000000	1000.00000000
1E-C2	290,274,000.00	1.01825 %	1000.00000000	0.84854165	0.00000000	0.00000000	0.00000000	0.00000000	0.84854165	0.00000000	1000.00000000
1E-C3	290,274,000.00	1.41825 %	1000.00000000	1.18187499	0.00000000	0.00000000	0.00000000	0.00000000	1.18187499	0.00000000	1000.00000000
1E-C4	290,274,000.00	1.81825 %	1000.00000000	1.51520832	0.00000000	0.00000000	0.00000000	0.00000000	1.51520832	0.00000000	1000.00000000
1E-D1	563,472,000.00	0.61825 %	1000.00000000	0.51520833	0.00000000	0.00000000	0.00000000	0.00000000	0.51520833	0.00000000	929.41859409
1E-D2	563,472,000.00	1.01825 %	1000.00000000	0.84854167	0.00000000	0.00000000	0.00000000	0.00000000	0.84854167	0.00000000	929.41859409
1E-D3	563,472,000.00	1.41825 %	1000.00000000	1.18187500	0.00000000	0.00000000	0.00000000	0.00000000	1.18187500	0.00000000	929.41859409
1E-D4	563,472,000.00	1.81825 %	1000.00000000	1.51520833	0.00000000	0.00000000	0.00000000	0.00000000	1.51520833	0.00000000	929.41859409
1E-D5	563,472,000.00	2.41825 %	1000.00000000	2.01520833	0.00000000	0.00000000	0.00000000	0.00000000	2.01520833	0.00000000	929.41859409
1E-F1	572,010,000.00	0.61825 %	1000.00000000	0.51520834	0.00000000	0.00000000	0.00000000	0.00000000	0.51520834	0.00000000	1000.00000000
1E-F2	572,010,000.00	1.01825 %	1000.00000000	0.84854167	0.00000000	0.00000000	0.00000000	0.00000000	0.84854167	0.00000000	1000.00000000
1E-F3	572,010,000.00	1.41825 %	1000.00000000	1.18187500	0.00000000	0.00000000	0.00000000	0.00000000	1.18187500	0.00000000	1000.00000000
1E-F4	572,010,000.00	1.81825 %	1000.00000000	1.51520834	0.00000000	0.00000000	0.00000000	0.00000000	1.51520834	0.00000000	1000.00000000
1E-F5	572,010,000.00	2.41825 %	1000.00000000	2.01520834	0.00000000	0.00000000	0.00000000	0.00000000	2.01520834	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	929.41859409
1X-2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	929.41859409
1X-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	929.41859409
1X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	929.41859409
1Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	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	0.00000000	1.16666667	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	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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 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	60,730,304.50
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(77,101.59)
Total Deposits	60,653,202.91
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	60,634,036.25
Total Withdrawals (Pool Distribution Amount)	60,653,202.91
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	1,348,613,990.31
Total Principal Reduction Cumulative	15,166,286,452.79
Scheduled Principal Current	50,789,876.45
Scheduled Principal Cumulative	1,756,156,267.18
Unscheduled Principal Current	1,297,747,012.27
Unscheduled Principal Cumulative	13,409,694,171.39
Senior Reduction Amount	1,287,370,168.17
Subordinate Reduction Amount	61,166,720.55
Calculated Recovery Principal Amount	502,962.78
Calculated Tranche Write-down Amount	77,101.59
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	6,560.12
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	140785
Period Reference Pool Removal Loan Count	4819
Period Ending Loan Count	135966
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	29,767,840,379.39
Period PIF Loan Count Current	4815
PIF Loan Count Cumulative	50284
Period PIF Loan UPB Current	1,285,665,357.07
PIF Loan UPB Cumulative	12,699,426,523.56
Period Partial Prepayment Amount	14,602,055.06
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	246
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	56,914,782.45
Credit Event Amount Current	580,064.37
Credit Event Amount Cumulative	3,346,188.58
Total Active Modified Loan Count	306
Total Active Modified Loan UPB	73,807,460.35
Libor Rate	0.168250%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.462524%
Subordinate Percentage	4.537476%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	4.540000 %	4.540000 %
1M-1	0.00	0.00	3.100000 %	4.480000 %	4.540000 %
1M-1H	0.00	0.00	3.100000 %	4.480000 %	4.540000 %
1M-2A	0.00	0.00	2.440000 %	3.520000 %	3.680000 %
1M-2B	0.00	0.00	1.780000 %	2.570000 %	2.690000 %
1M-2C	0.00	0.00	1.100000 %	1.590000 %	1.660000 %
1M-2	0.00	0.00	1.100000 %	1.590000 %	1.660000 %
1M-2H	0.00	0.00	1.100000 %	1.590000 %	1.660000 %
1B-1	0.00	0.00	0.500000 %	0.720000 %	0.750000 %
1B-1H	0.00	0.00	0.500000 %	0.720000 %	0.750000 %
1B-2H	77,101.59	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	5034	1,263,940,863.79	3.702396 %	4.245994 %
60 Days	439	107,331,013.72	0.322875 %	0.360560 %
90 Days	119	26,617,248.22	0.087522 %	0.089416 %
120 Days	61	12,864,998.37	0.044864 %	0.043218 %
150 Days	70	15,666,324.70	0.051483 %	0.052628 %
180+ Days	234	53,781,158.96	0.172102 %	0.180669 %
Totals	5957	1,480,201,607.76	4.381242 %	4.972486 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	42	11,544,558.32	6,560.12	0.056824

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090001691	434,377.20	344.47	0.079302
Summary	0090003586	183,666.22	39.64	0.021583
Summary	0090003965	146,568.42	31.85	0.021730
Summary	0090024159	251,495.11	248.84	0.098944
Summary	0090024221	102,034.36	106.29	0.104171
Summary	0090028338	197,843.70	29.57	0.014946
Summary	0090030268	290,230.50	103.75	0.035747
Summary	0090030954	160,257.53	175.28	0.109374
Summary	0090040149	511,675.42	142.21	0.027793
Summary	0090048099	345,983.13	432.48	0.125000
Summary	0090053762	294,288.57	87.66	0.029787
Summary	0090066429	488,456.04	305.29	0.062501
Summary	0090067354	296,877.77	216.47	0.072916
Summary	0090069846	655,749.87	357.56	0.054527
Summary	0090076707	288,734.65	312.54	0.108245
Summary	0090078647	93,063.83	82.48	0.088627
Summary	0090079962	302,859.99	126.87	0.041891
Summary	0090081096	465,243.91	432.49	0.092960
Summary	0090094841	209,677.51	20.33	0.009696
Summary	0090096194	166,597.52	152.00	0.091238
Summary	0090097826	254,797.43	167.71	0.065821
Summary	0090102909	144,387.83	23.88	0.016539
Summary	0090108464	241,897.25	125.99	0.052084
Summary	0090119417	265,774.04	27.68	0.010415
Summary	0090134733	206,209.68	70.32	0.034101

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090138974	210,716.15	43.90	0.020834
Summary	0090139064	170,789.91	126.25	0.073921
Summary	0090139958	175,883.56	90.14	0.051250
Summary	0090140832	244,934.77	121.59	0.049642
Summary	0090155571	388,066.51	2.74	0.000706
Summary	0090158391	471,560.93	30.46	0.006459
Summary	0090161593	139,165.51	65.48	0.047052
Summary	0090161937	365,916.73	246.63	0.067401
Summary	0090178216	157,475.88	293.02	0.186073
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090188313	308,337.63	215.53	0.069901
Summary	0090189596	177,939.02	89.66	0.050388
Summary	0090195313	605,071.43	325.85	0.053853
Summary	0090206460	103,562.01	206.29	0.199195
Summary	0090211385	357,862.70	167.81	0.046892
Summary	0090214018	300,117.62	150.41	0.050117

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	580,064.37	69,780.60	12.030

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090010811	121,658.59	42,346.40	34.808
0090088563	109,025.30	1,733.27	1.590
0090099162	183,133.99	(212.25)	(0.116)
0090125632	166,246.49	25,913.18	15.587

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	138,623.78	7,320.99	9,728.96	7.018

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090069978	28,719.24	(8.96)	8,016.75	27.914
0090087228	109,904.54	7,329.95	1,712.21	1.558

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
29	3,346,188.58	436,014.22	13.030

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090010811	121,658.59	42,346.40	34.808
0090024331	260,662.67	5,732.82	2.199
0090033570	174,228.35	10,641.61	6.108
0090056813	144,946.59	18,386.69	12.685
0090064772	103,066.15	15,006.28	14.560
0090069978	28,719.24	8,016.75	27.914
0090087228	109,904.54	1,712.21	1.558
0090088563	109,025.30	1,733.27	1.590
0090091529	98,955.00	55,418.62	56.004
0090093378	102,443.76	4,676.41	4.565
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090097472	355,225.37	57,301.68	16.131
0090099162	183,133.99	(212.25)	(0.116)
0090100745	67,513.66	18,530.13	27.446
0090104427	311,606.28	30,735.94	9.864
0090113028	83,070.29	3,263.02	3.928
0090117036	39,145.60	15,457.51	39.487
0090121815	141,606.17	2,731.73	1.929
0090125632	166,246.49	25,913.18	15.587
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090132202	13,944.55	5,987.89	42.941
0090152473	91,855.34	2,496.47	2.718
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090172890	85,962.61	9,005.52	10.476
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,416.67	35.989

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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	6	72,188.57	77,101.59	0.000 %	0	0.00	0.00	0.000 %	6	72,188.57	77,101.59	0.000 %

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

Group	Loan Number	Original Securitized 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	0090010811	124,000.00	5.125 %	MN	75.00	360	42,346.40	05/31/2020	42,346.40	42,346.40
Summary	0090069978	29,000.00	5.125 %	IN	75.00	360	8,025.71	04/30/2020	(8.96)	8,016.75
Summary	0090087228	113,000.00	4.500 %	KY	75.00	360	(5,617.74)	04/30/2020	7,329.95	1,712.21
Summary	0090088563	112,000.00	4.500 %	IN	80.00	360	1,733.27	05/31/2020	1,733.27	1,733.27
Summary	0090099162	188,000.00	4.500 %	OK	80.00	360	(212.25)	05/31/2020	(212.25)	(212.25)
Summary	0090125632	168,000.00	4.625 %	MD	80.00	360	25,913.18	05/31/2020	25,913.18	25,913.18

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

* This data is currently not provided for reporting.

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

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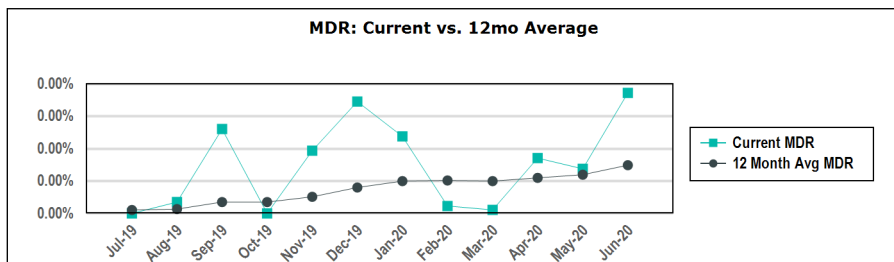
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Realized Loss Report - Collateral

Summary

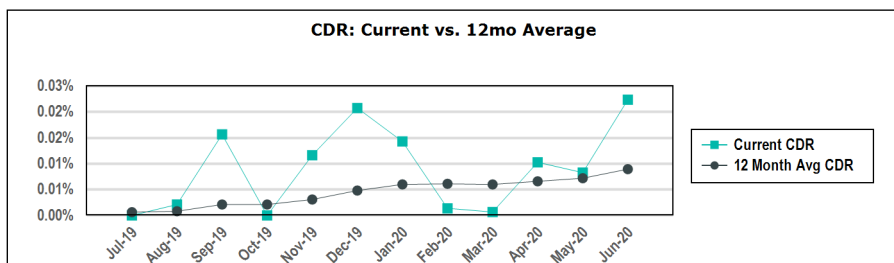
MDR

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



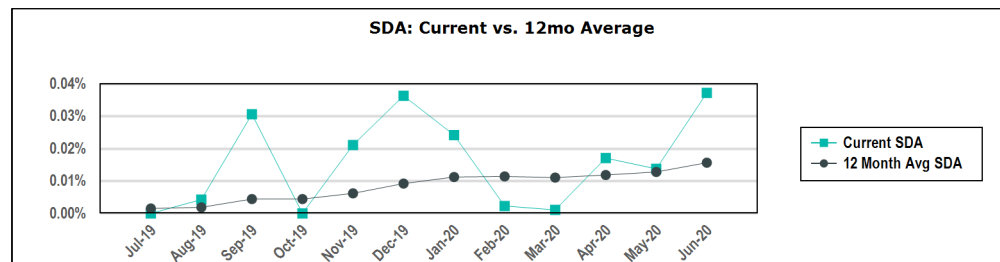
CDR

Current Month 0.022 %
3 Month Average 0.014 %
12 Month Average 0.009 %



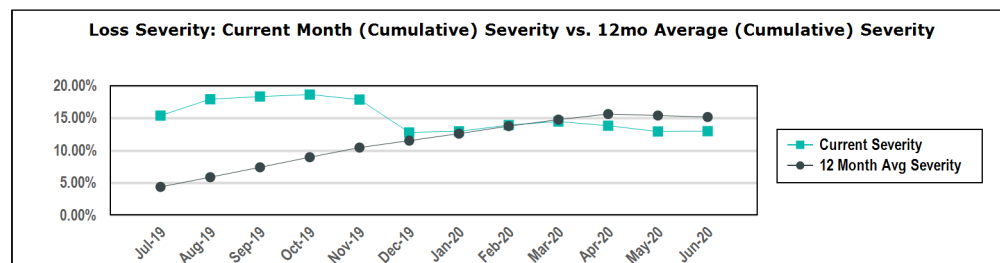
SDA

Current Month 0.037 %
3 Month Average 0.023 %
12 Month Average 0.016 %



Loss Severity

Current Month (Cumulative) 13.030 %
3 Month Average (Cumulative) 13.296 %
12 Month Average (Cumulative) 15.225 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

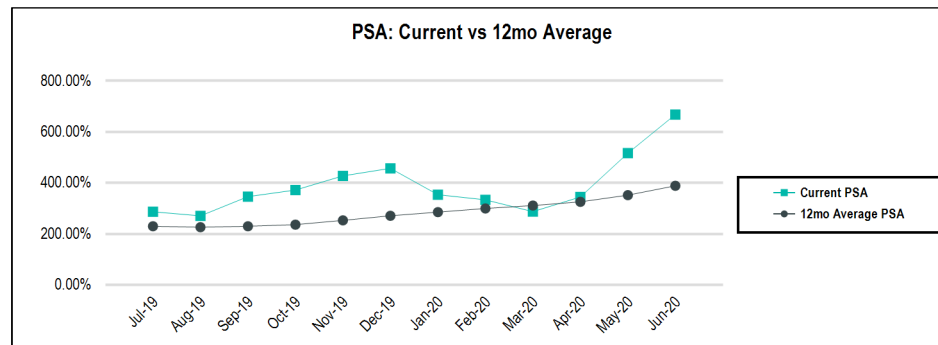
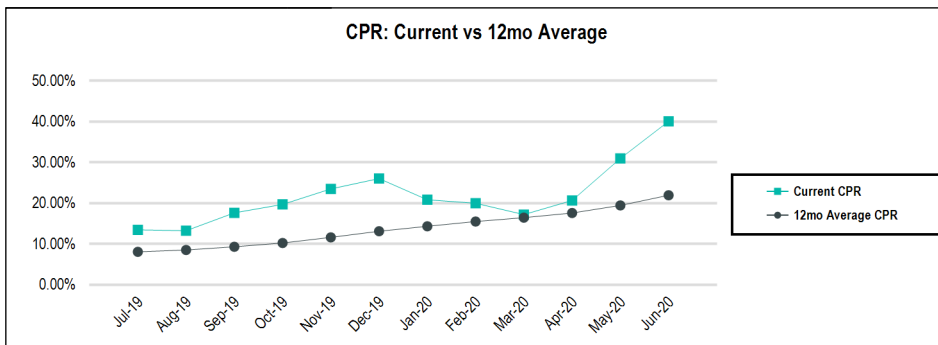
Current Month	4.178 %
3 Month Average	3.044 %
12 Month Average	2.080 %

CPR

Current Month	40.076 %
3 Month Average	30.581 %
12 Month Average	21.960 %

PSA

Current Month	667.935 %
3 Month Average	509.681 %
12 Month Average	388.554 %



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

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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.