

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		10/31/2019	0.00000 %	34,967,861,850.54	0.00	826,075,012.67	0.00	34,141,786,837.86	826,075,012.67	0.00
1M-1	30711XYS7	11/22/2019	2.42275 %	255,930,953.81	533,937.73	37,290,782.79	0.00	218,640,171.02	37,824,720.52	0.00
1M-1H		10/31/2019	0.00000 %	13,470,599.93	0.00	1,962,752.88	0.00	11,507,847.05	1,962,752.88	0.00
1M-2A	30711XYT5	11/22/2019	4.07275 %	281,736,000.00	988,073.59	0.00	0.00	281,736,000.00	988,073.59	0.00
1M-AH		10/31/2019	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2B	30711XYU2	11/22/2019	4.07275 %	281,736,000.00	988,073.59	0.00	0.00	281,736,000.00	988,073.59	0.00
1M-BH		10/31/2019	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	11/22/2019	4.07275 %	290,274,000.00	1,018,017.12	0.00	0.00	290,274,000.00	1,018,017.12	0.00
1M-CH		10/31/2019	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	11/22/2019	4.07275 %	853,746,000.00	2,994,164.30	0.00	0.00	853,746,000.00	2,994,164.30	0.00
1M-2H		10/31/2019	0.00000 %	44,936,536.00	0.00	0.00	0.00	44,936,536.00	0.00	0.00
1B-1	30711XYW8	11/22/2019	5.37275 %	256,124,000.00	1,184,966.58	0.00	0.00	256,124,000.00	1,184,966.58	0.00
1B-1H		10/31/2019	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		10/31/2019	0.00000 %	224,517,851.11	0.00	0.00	57,301.68	224,460,549.43	0.00	210,084.57
1A-I1	30711XYY4	11/22/2019	1.80000 %	0.00	436,690.80	0.00	0.00	0.00	436,690.80	0.00
1A-I2	30711XYZ1	11/22/2019	1.40000 %	0.00	339,648.40	0.00	0.00	0.00	339,648.40	0.00
1A-I3	30711XZA5	11/22/2019	1.00000 %	0.00	242,606.00	0.00	0.00	0.00	242,606.00	0.00
1A-I4	30711XZB3	11/22/2019	0.60000 %	0.00	145,563.60	0.00	0.00	0.00	145,563.60	0.00
1B-I1	30711XZG2	11/22/2019	1.80000 %	0.00	436,690.80	0.00	0.00	0.00	436,690.80	0.00
1B-I2	30711XZH0	11/22/2019	1.40000 %	0.00	339,648.40	0.00	0.00	0.00	339,648.40	0.00
1B-I3	30711XZJ6	11/22/2019	1.00000 %	0.00	242,606.00	0.00	0.00	0.00	242,606.00	0.00
1B-I4	30711XZK3	11/22/2019	0.60000 %	0.00	145,563.60	0.00	0.00	0.00	145,563.60	0.00
1C-I1	30711XZQ0	11/22/2019	1.80000 %	0.00	449,924.70	0.00	0.00	0.00	449,924.70	0.00
1C-I2	30711XZR8	11/22/2019	1.40000 %	0.00	349,941.43	0.00	0.00	0.00	349,941.43	0.00
1C-I3	30711XZS6	11/22/2019	1.00000 %	0.00	249,958.17	0.00	0.00	0.00	249,958.17	0.00
1C-I4	30711XZT4	11/22/2019	0.60000 %	0.00	149,974.90	0.00	0.00	0.00	149,974.90	0.00
1E-A1	30711XZC1	11/22/2019	2.27275 %	281,736,000.00	551,382.79	0.00	0.00	281,736,000.00	551,382.79	0.00
1E-A2	30711XZD9	11/22/2019	2.67275 %	281,736,000.00	648,425.19	0.00	0.00	281,736,000.00	648,425.19	0.00
1E-A3	30711XZE7	11/22/2019	3.07275 %	281,736,000.00	745,467.59	0.00	0.00	281,736,000.00	745,467.59	0.00
1E-A4	30711XZF4	11/22/2019	3.47275 %	281,736,000.00	842,509.99	0.00	0.00	281,736,000.00	842,509.99	0.00
1E-B1	30711XZL1	11/22/2019	2.27275 %	281,736,000.00	551,382.79	0.00	0.00	281,736,000.00	551,382.79	0.00
1E-B2	30711XZM9	11/22/2019	2.67275 %	281,736,000.00	648,425.19	0.00	0.00	281,736,000.00	648,425.19	0.00
1E-B3	30711XZN7	11/22/2019	3.07275 %	281,736,000.00	745,467.59	0.00	0.00	281,736,000.00	745,467.59	0.00
1E-B4	30711XZP2	11/22/2019	3.47275 %	281,736,000.00	842,509.99	0.00	0.00	281,736,000.00	842,509.99	0.00
1E-C1	30711XZU1	11/22/2019	2.27275 %	290,274,000.00	568,092.42	0.00	0.00	290,274,000.00	568,092.42	0.00
1E-C2	30711XZV9	11/22/2019	2.67275 %	290,274,000.00	668,075.69	0.00	0.00	290,274,000.00	668,075.69	0.00
1E-C3	30711XZW7	11/22/2019	3.07275 %	290,274,000.00	768,058.96	0.00	0.00	290,274,000.00	768,058.96	0.00
1E-C4	30711XZX5	11/22/2019	3.47275 %	290,274,000.00	868,042.22	0.00	0.00	290,274,000.00	868,042.22	0.00
1E-D1	30711XZY3	11/22/2019	2.27275 %	563,472,000.00	1,102,765.57	0.00	0.00	563,472,000.00	1,102,765.57	0.00
1E-D2	30711XZZ0	11/22/2019	2.67275 %	563,472,000.00	1,296,850.37	0.00	0.00	563,472,000.00	1,296,850.37	0.00
1E-D3	30711XA20	11/22/2019	3.07275 %	563,472,000.00	1,490,935.17	0.00	0.00	563,472,000.00	1,490,935.17	0.00
1E-D4	30711XA38	11/22/2019	3.47275 %	563,472,000.00	1,685,019.97	0.00	0.00	563,472,000.00	1,685,019.97	0.00
1E-D5	30711XA46	11/22/2019	4.07275 %	563,472,000.00	1,976,147.17	0.00	0.00	563,472,000.00	1,976,147.17	0.00

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

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Series 2018-C01**

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XA53	11/22/2019	2.27275 %	572,010,000.00	1,119,475.21	0.00	0.00	572,010,000.00	1,119,475.21	0.00
1E-F2	30711XA61	11/22/2019	2.67275 %	572,010,000.00	1,316,500.88	0.00	0.00	572,010,000.00	1,316,500.88	0.00
1E-F3	30711XA79	11/22/2019	3.07275 %	572,010,000.00	1,513,526.54	0.00	0.00	572,010,000.00	1,513,526.54	0.00
1E-F4	30711XA87	11/22/2019	3.47275 %	572,010,000.00	1,710,552.21	0.00	0.00	572,010,000.00	1,710,552.21	0.00
1E-F5	30711XA95	11/22/2019	4.07275 %	572,010,000.00	2,006,090.71	0.00	0.00	572,010,000.00	2,006,090.71	0.00
1X-1	30711XB29	11/22/2019	1.80000 %	0.00	873,381.60	0.00	0.00	0.00	873,381.60	0.00
1X-2	30711XB37	11/22/2019	1.40000 %	0.00	679,296.80	0.00	0.00	0.00	679,296.80	0.00
1X-3	30711XB45	11/22/2019	1.00000 %	0.00	485,212.00	0.00	0.00	0.00	485,212.00	0.00
1X-4	30711XB52	11/22/2019	0.60000 %	0.00	291,127.20	0.00	0.00	0.00	291,127.20	0.00
1Y-1	30711XB60	11/22/2019	1.80000 %	0.00	886,615.50	0.00	0.00	0.00	886,615.50	0.00
1Y-2	30711XB78	11/22/2019	1.40000 %	0.00	689,589.83	0.00	0.00	0.00	689,589.83	0.00
1Y-3	30711XB86	11/22/2019	1.00000 %	0.00	492,564.17	0.00	0.00	0.00	492,564.17	0.00
1Y-4	30711XB94	11/22/2019	0.60000 %	0.00	295,538.50	0.00	0.00	0.00	295,538.50	0.00
Totals				46,621,145,088.39	39,595,079.52	865,328,548.34	57,301.68	45,755,759,238.36	904,923,627.86	210,084.57

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

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

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

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Series 2018-C01**

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Telephone: 1-866-846-4526

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	34,967,861,850.54	54,766,254.89	771,308,757.78	0.00	0.00	826,075,012.67	34,141,786,837.86	0.79147774	826,075,012.67
1M-1	384,186,000.00	255,930,953.81	2,473,157.15	34,817,625.64	0.00	0.00	37,290,782.79	218,640,171.02	0.56909979	37,290,782.79
1M-1H	20,221,141.00	13,470,599.93	130,171.48	1,832,581.40	0.00	0.00	1,962,752.88	11,507,847.05	0.56909979	1,962,752.88
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	224,517,851.11	0.00	0.00	0.00	57,301.68	57,301.68	224,460,549.43	0.99906492	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A4	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B4	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-C1	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C2	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C3	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C4	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-D1	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D2	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D3	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D4	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D5	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-F1	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F3	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F4	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F5	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	54,925,203,367.00	46,621,145,088.39	57,369,583.52	807,958,964.82	0.00	57,301.68	865,385,850.02	45,755,759,238.36	0.83305580	865,328,548.34

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	810.62788268	1.26959588	17.88054379	0.00000000	0.00000000	19.15013967	791.47774301	0.79147774	19.15013967
1M-1	384,186,000.00	666.16418560	6.43739530	90.62700265	0.00000000	0.00000000	97.06439795	569.09978765	0.56909979	97.06439795
1M-1H	20,221,141.00	666.16418579	6.43739540	90.62700270	0.00000000	0.00000000	97.06439810	569.09978769	0.56909979	97.06439810
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	999.31996947	0.00000000	0.00000000	0.00000000	0.25504748	0.25504748	999.06492199	0.99906492	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**

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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.

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	34,967,861,850.54	0.00	0.00	0.00	0.00	0.00	0.00	34,141,786,837.86
1M-1	10/25/19 - 11/24/19	31	2.42275 %	255,930,953.81	533,937.73	0.00	0.00	0.00	533,937.73	0.00	218,640,171.02
1M-1H	N/A	N/A	0.00000 %	13,470,599.93	0.00	0.00	0.00	0.00	0.00	0.00	11,507,847.05
1M-2A	10/25/19 - 11/24/19	31	4.07275 %	281,736,000.00	988,073.59	0.00	0.00	0.00	988,073.59	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	10/25/19 - 11/24/19	31	4.07275 %	281,736,000.00	988,073.59	0.00	0.00	0.00	988,073.59	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	10/25/19 - 11/24/19	31	4.07275 %	290,274,000.00	1,018,017.12	0.00	0.00	0.00	1,018,017.12	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	10/25/19 - 11/24/19	31	4.07275 %	853,746,000.00	2,994,164.30	0.00	0.00	0.00	2,994,164.30	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	10/25/19 - 11/24/19	31	5.37275 %	256,124,000.00	1,184,966.58	0.00	0.00	0.00	1,184,966.58	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 %	224,517,851.11	0.00	0.00	0.00	0.00	0.00	0.00	224,460,549.43
1A-I1	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	31	2.27275 %	281,736,000.00	551,382.79	0.00	0.00	0.00	551,382.79	0.00	281,736,000.00
1E-A2	10/25/19 - 11/24/19	31	2.67275 %	281,736,000.00	648,425.19	0.00	0.00	0.00	648,425.19	0.00	281,736,000.00
1E-A3	10/25/19 - 11/24/19	31	3.07275 %	281,736,000.00	745,467.59	0.00	0.00	0.00	745,467.59	0.00	281,736,000.00
1E-A4	10/25/19 - 11/24/19	31	3.47275 %	281,736,000.00	842,509.99	0.00	0.00	0.00	842,509.99	0.00	281,736,000.00
1E-B1	10/25/19 - 11/24/19	31	2.27275 %	281,736,000.00	551,382.79	0.00	0.00	0.00	551,382.79	0.00	281,736,000.00
1E-B2	10/25/19 - 11/24/19	31	2.67275 %	281,736,000.00	648,425.19	0.00	0.00	0.00	648,425.19	0.00	281,736,000.00
1E-B3	10/25/19 - 11/24/19	31	3.07275 %	281,736,000.00	745,467.59	0.00	0.00	0.00	745,467.59	0.00	281,736,000.00
1E-B4	10/25/19 - 11/24/19	31	3.47275 %	281,736,000.00	842,509.99	0.00	0.00	0.00	842,509.99	0.00	281,736,000.00
1E-C1	10/25/19 - 11/24/19	31	2.27275 %	290,274,000.00	568,092.42	0.00	0.00	0.00	568,092.42	0.00	290,274,000.00
1E-C2	10/25/19 - 11/24/19	31	2.67275 %	290,274,000.00	668,075.69	0.00	0.00	0.00	668,075.69	0.00	290,274,000.00
1E-C3	10/25/19 - 11/24/19	31	3.07275 %	290,274,000.00	768,058.96	0.00	0.00	0.00	768,058.96	0.00	290,274,000.00
1E-C4	10/25/19 - 11/24/19	31	3.47275 %	290,274,000.00	868,042.22	0.00	0.00	0.00	868,042.22	0.00	290,274,000.00
1E-D1	10/25/19 - 11/24/19	31	2.27275 %	563,472,000.00	1,102,765.57	0.00	0.00	0.00	1,102,765.57	0.00	563,472,000.00
1E-D2	10/25/19 - 11/24/19	31	2.67275 %	563,472,000.00	1,296,850.37	0.00	0.00	0.00	1,296,850.37	0.00	563,472,000.00
1E-D3	10/25/19 - 11/24/19	31	3.07275 %	563,472,000.00	1,490,935.17	0.00	0.00	0.00	1,490,935.17	0.00	563,472,000.00
1E-D4	10/25/19 - 11/24/19	31	3.47275 %	563,472,000.00	1,685,019.97	0.00	0.00	0.00	1,685,019.97	0.00	563,472,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	10/25/19 - 11/24/19	31	4.07275 %	563,472,000.00	1,976,147.17	0.00	0.00	0.00	1,976,147.17	0.00	563,472,000.00
1E-F1	10/25/19 - 11/24/19	31	2.27275 %	572,010,000.00	1,119,475.21	0.00	0.00	0.00	1,119,475.21	0.00	572,010,000.00
1E-F2	10/25/19 - 11/24/19	31	2.67275 %	572,010,000.00	1,316,500.88	0.00	0.00	0.00	1,316,500.88	0.00	572,010,000.00
1E-F3	10/25/19 - 11/24/19	31	3.07275 %	572,010,000.00	1,513,526.54	0.00	0.00	0.00	1,513,526.54	0.00	572,010,000.00
1E-F4	10/25/19 - 11/24/19	31	3.47275 %	572,010,000.00	1,710,552.21	0.00	0.00	0.00	1,710,552.21	0.00	572,010,000.00
1E-F5	10/25/19 - 11/24/19	31	4.07275 %	572,010,000.00	2,006,090.71	0.00	0.00	0.00	2,006,090.71	0.00	572,010,000.00
1X-1	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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	10/25/19 - 11/24/19	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					39,595,079.52	0.00	0.00	0.00	39,595,079.52	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	43,136,761,759.00	0.00000 %	810.62788268	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	791.47774301
1M-1	384,186,000.00	2.42275 %	666.16418560	1.38978966	0.00000000	0.00000000	0.00000000	1.38978966	0.00000000	569.09978765
1M-1H	20,221,141.00	0.00000 %	666.16418579	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	569.09978769
1M-2A	281,736,000.00	4.07275 %	1000.00000000	3.50709029	0.00000000	0.00000000	0.00000000	3.50709029	0.00000000	1000.00000000
1M-AH	14,829,237.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2B	281,736,000.00	4.07275 %	1000.00000000	3.50709029	0.00000000	0.00000000	0.00000000	3.50709029	0.00000000	1000.00000000
1M-BH	14,829,237.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	290,274,000.00	4.07275 %	1000.00000000	3.50709027	0.00000000	0.00000000	0.00000000	3.50709027	0.00000000	1000.00000000
1M-CH	15,278,062.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	853,746,000.00	4.07275 %	1000.00000000	3.50709028	0.00000000	0.00000000	0.00000000	3.50709028	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	5.37275 %	1000.00000000	4.62653473	0.00000000	0.00000000	0.00000000	4.62653473	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 %	999.31996947	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.06492199
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	2.27275 %	1000.00000000	1.95709029	0.00000000	0.00000000	0.00000000	1.95709029	0.00000000	1000.00000000
1E-A2	281,736,000.00	2.67275 %	1000.00000000	2.30153473	0.00000000	0.00000000	0.00000000	2.30153473	0.00000000	1000.00000000
1E-A3	281,736,000.00	3.07275 %	1000.00000000	2.64597918	0.00000000	0.00000000	0.00000000	2.64597918	0.00000000	1000.00000000
1E-A4	281,736,000.00	3.47275 %	1000.00000000	2.99042362	0.00000000	0.00000000	0.00000000	2.99042362	0.00000000	1000.00000000
1E-B1	281,736,000.00	2.27275 %	1000.00000000	1.95709029	0.00000000	0.00000000	0.00000000	1.95709029	0.00000000	1000.00000000
1E-B2	281,736,000.00	2.67275 %	1000.00000000	2.30153473	0.00000000	0.00000000	0.00000000	2.30153473	0.00000000	1000.00000000
1E-B3	281,736,000.00	3.07275 %	1000.00000000	2.64597918	0.00000000	0.00000000	0.00000000	2.64597918	0.00000000	1000.00000000
1E-B4	281,736,000.00	3.47275 %	1000.00000000	2.99042362	0.00000000	0.00000000	0.00000000	2.99042362	0.00000000	1000.00000000
1E-C1	290,274,000.00	2.27275 %	1000.00000000	1.95709027	0.00000000	0.00000000	0.00000000	1.95709027	0.00000000	1000.00000000
1E-C2	290,274,000.00	2.67275 %	1000.00000000	2.30153472	0.00000000	0.00000000	0.00000000	2.30153472	0.00000000	1000.00000000
1E-C3	290,274,000.00	3.07275 %	1000.00000000	2.64597918	0.00000000	0.00000000	0.00000000	2.64597918	0.00000000	1000.00000000
1E-C4	290,274,000.00	3.47275 %	1000.00000000	2.99042360	0.00000000	0.00000000	0.00000000	2.99042360	0.00000000	1000.00000000
1E-D1	563,472,000.00	2.27275 %	1000.00000000	1.95709027	0.00000000	0.00000000	0.00000000	1.95709027	0.00000000	1000.00000000
1E-D2	563,472,000.00	2.67275 %	1000.00000000	2.30153472	0.00000000	0.00000000	0.00000000	2.30153472	0.00000000	1000.00000000
1E-D3	563,472,000.00	3.07275 %	1000.00000000	2.64597916	0.00000000	0.00000000	0.00000000	2.64597916	0.00000000	1000.00000000
1E-D4	563,472,000.00	3.47275 %	1000.00000000	2.99042361	0.00000000	0.00000000	0.00000000	2.99042361	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	563,472,000.00	4.07275 %	1000.00000000	3.50709027	0.00000000	0.00000000	0.00000000	3.50709027	0.00000000	1000.00000000
1E-F1	572,010,000.00	2.27275 %	1000.00000000	1.95709028	0.00000000	0.00000000	0.00000000	1.95709028	0.00000000	1000.00000000
1E-F2	572,010,000.00	2.67275 %	1000.00000000	2.30153473	0.00000000	0.00000000	0.00000000	2.30153473	0.00000000	1000.00000000
1E-F3	572,010,000.00	3.07275 %	1000.00000000	2.64597916	0.00000000	0.00000000	0.00000000	2.64597916	0.00000000	1000.00000000
1E-F4	572,010,000.00	3.47275 %	1000.00000000	2.99042361	0.00000000	0.00000000	0.00000000	2.99042361	0.00000000	1000.00000000
1E-F5	572,010,000.00	4.07275 %	1000.00000000	3.50709028	0.00000000	0.00000000	0.00000000	3.50709028	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.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	42,026,051.93
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	54,267.81
Gains & Subsequent Recoveries (Realized Losses)	(57,301.68)
Total Deposits	<u>42,023,018.06</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	42,003,851.40
Total Withdrawals (Pool Distribution Amount)	<u>42,023,018.06</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	865,385,850.02
Total Principal Reduction Cumulative	9,169,444,128.66
Scheduled Principal Current	57,369,583.52
Scheduled Principal Cumulative	1,367,073,147.51
Unscheduled Principal Current	807,958,964.82
Unscheduled Principal Cumulative	7,802,160,896.58
Senior Reduction Amount	826,075,012.67
Subordinate Reduction Amount	39,253,535.67
Calculated Recovery Principal Amount	297,923.69
Calculated Tranche Write-down Amount	57,301.68
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	4,075.51
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	159688
Period Reference Pool Removal Loan Count	2906
Period Ending Loan Count	156783
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	35,764,682,703.52
Period PIF Loan Count Current	2904
PIF Loan Count Cumulative	29491
Period PIF Loan UPB Current	788,789,190.65
PIF Loan UPB Cumulative	7,220,258,756.51
Period Partial Prepayment Amount	20,597,755.40
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	242
Repurchase Prior Credit Event UPB Curr	54,267.81
Repurchase Prior Credit Event UPB Cum	55,674,082.99
Credit Event Amount Current	355,225.37
Credit Event Amount Cumulative	1,172,161.63
Total Active Modified Loan Count	169
Total Active Modified Loan UPB	40,159,195.47
Libor Rate	1.822750%
Structural Reporting	

Connecticut Avenue Securities
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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.462180%
Subordinate Percentage	4.537820%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	4.000000%	4.540000%	4.540000%
1M-1	0.00	0.00	3.100000%	3.800000%	3.890000%
1M-1H	0.00	0.00	3.100000%	3.800000%	3.890000%
1M-2	0.00	0.00	1.100000%	1.350000%	1.380000%
1M-2H	0.00	0.00	1.100000%	1.350000%	1.380000%
1B-1	0.00	0.00	0.500000%	0.610000%	0.630000%
1B-1H	0.00	0.00	0.500000%	0.610000%	0.630000%
1B-2H	57,301.68	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1120	246,243,635.19	0.714363%	0.688511%
60 Days	229	48,444,692.83	0.146062%	0.135454%
90 Days	104	22,465,481.38	0.066334%	0.062815%
120 Days	63	13,410,530.67	0.040183%	0.037497%
150 Days	48	11,991,901.65	0.030616%	0.033530%
180+ Days	153	34,259,322.36	0.097587%	0.095791%
	1717	376,815,564.08	1.095144%	1.053597%

CONNECTICUT AVENUE SECURITIES

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.021%
3 Month Average	0.017%
12 Month Average	0.006%

CDR

Current Month	0.012%
3 Month Average	0.009%
12 Month Average	0.003%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
28	7,983,075.06	4,075.51	0.051	7,983,075.06	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90108464	243,049.03	126.59	0.052	126.59	0.00
90003965	147,250.21	31.85	0.022	31.85	0.00
90028338	198,711.82	29.57	0.015	29.57	0.00
90030268	291,540.83	103.75	0.036	103.75	0.00
90030954	161,307.07	176.26	0.109	176.26	0.00
90040149	514,195.05	142.21	0.028	142.21	0.00
90040721	259,702.25	196.95	0.076	196.95	0.00
90053762	295,346.63	87.66	0.03	87.66	0.00
90059245	341,583.34	159.41	0.047	159.41	0.00
90069846	659,115.82	358.62	0.054	358.62	0.00
90076707	289,816.50	312.54	0.108	312.54	0.00
90079962	303,306.71	127.05	0.042	127.05	0.00
90001691	435,612.55	344.47	0.079	344.47	0.00
90097826	254,797.43	167.71	0.066	167.71	0.00
90214018	301,857.82	150.96	0.05	150.96	0.00
90119417	266,781.02	27.79	0.01	27.79	0.00
90134733	207,382.75	70.32	0.034	70.32	0.00
90137712	97,725.97	52.13	0.053	52.13	0.00
90138974	211,044.54	43.97	0.021	43.97	0.00
90139064	171,086.58	126.25	0.074	126.25	0.00
90139958	177,850.11	91.15	0.051	91.15	0.00
90140832	246,426.45	121.90	0.049	121.90	0.00
90161593	139,897.30	65.78	0.047	65.78	0.00
90161937	367,792.87	247.60	0.067	247.60	0.00
90183402	270,877.11	151.31	0.056	151.31	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90188313	309,500.56	215.53	0.07	215.53	0.00
90195313	608,301.67	325.85	0.054	325.85	0.00
90094841	211,215.07	20.33	0.01	20.33	0.00

CONNECTICUT AVENUE SECURITIES

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	355,225.37	57,301.68	16.131

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
90097472	355,225.37	57,301.68	16.131

Realized Loss Detail

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
9	1,172,161.63	210,084.57	17.923

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90104427	311,606.28	30,735.94	9.864
90100745	67,513.66	18,530.13	27.446
90093378	102,443.76	4,676.41	4.565
90160326	36,958.29	26,695.53	72.232
90172890	85,962.61	9,005.52	10.476
90128491	41,869.07	5,969.30	14.257
90097472	355,225.37	57,301.68	16.131
90091529	98,955.00	55,418.62	56.004
90095563	71,627.59	1,751.44	2.445

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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	1	57,301.68	57,301.68	0.000 %	0	0.00	0.00	0.000 %	1	57,301.68	57,301.68	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	0090097472	364,000.00	4.250 %	GA	80.00	360	57,301.68	10/31/2019	57,301.68	57,301.68

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

* This data is currently not provided for reporting.

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

**Connecticut Avenue Securities
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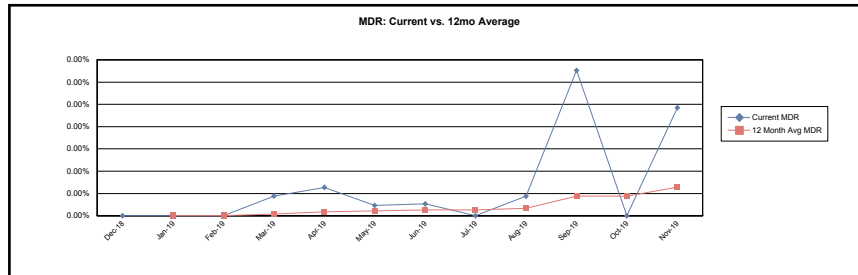
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Realized Loss Report - Collateral

Summary

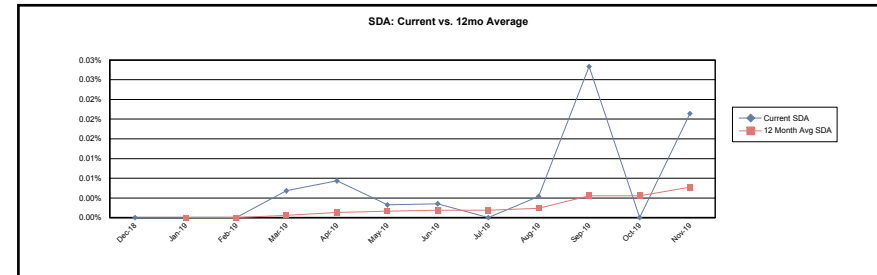
MDR

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



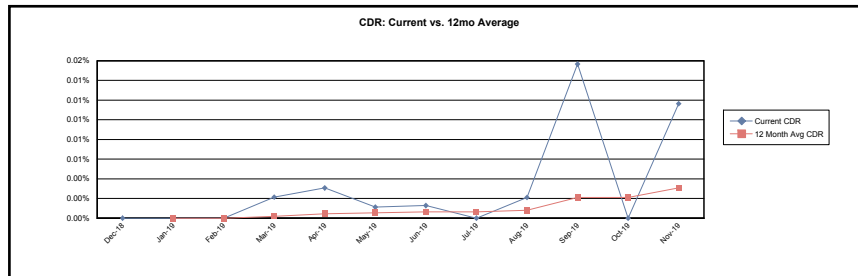
SDA

Current Month	0.021 %
3 Month Average	0.017 %
12 Month Average	0.006 %



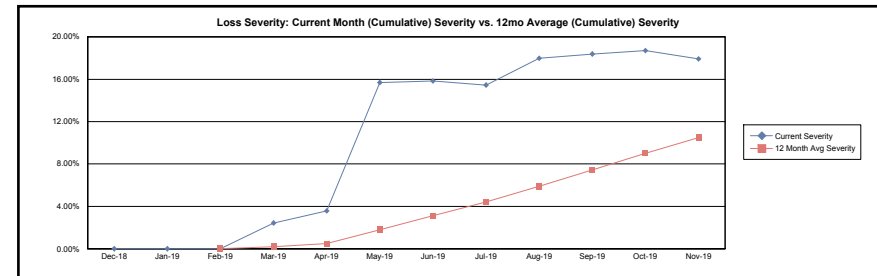
CDR

Current Month	0.012 %
3 Month Average	0.009 %
12 Month Average	0.003 %



Loss Severity

Current Month (Cumulative)	17.923 %
3 Month Average (Cumulative)	18.337 %
12 Month Average (Cumulative)	10.498 %



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

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Prepayment Rates

Summary

SMM

Current Month 2.209 %
3 Month Average 1.876 %
12 Month Average 1.042 %

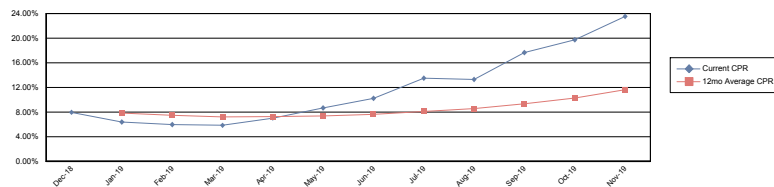
CPR

Current Month 23.516 %
3 Month Average 20.294 %
12 Month Average 11.636 %

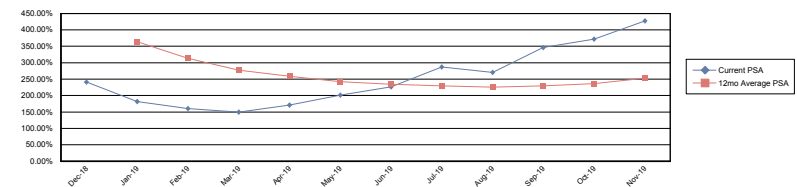
PSA

Current Month 427.450 %
3 Month Average 381.744 %
12 Month Average 252.880 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0090213271	54,267.81	0.00	0.000%	54,267.81
Totals	54,267.81	0.00		

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

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Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

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

Accrual Period

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

Record Date

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