

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: 26-Oct-2020
11-Oct-2020 6:11:51 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		09/30/2020	0.00000 %	24,290,083,168.14	0.00	1,331,299,331.79	0.00	22,958,783,836.36	1,331,299,331.79	0.00
1M-1	30711XYS7	10/23/2020	0.74813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		09/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	10/23/2020	2.39813 %	55,653,284.47	114,927.17	1,745,395.78	0.00	53,907,888.69	1,860,322.95	0.00
1M-AH		09/30/2020	0.00000 %	2,929,323.00	0.00	91,869.30	0.00	2,837,453.71	91,869.30	0.00
1M-2B	30711XYU2	10/23/2020	2.39813 %	281,736,000.00	581,800.73	0.00	0.00	281,736,000.00	581,800.73	0.00
1M-BH		09/30/2020	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	10/23/2020	2.39813 %	290,274,000.00	599,432.18	0.00	0.00	290,274,000.00	599,432.18	0.00
1M-CH		09/30/2020	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	10/23/2020	2.39813 %	627,663,284.47	1,296,160.08	1,745,395.78	0.00	625,917,888.69	3,041,555.86	0.00
1M-2H		09/30/2020	0.00000 %	33,036,622.00	0.00	91,869.30	0.00	32,944,752.71	91,869.30	0.00
1B-1	30711XYW8	10/23/2020	3.69813 %	256,124,000.00	815,627.09	0.00	0.00	256,124,000.00	815,627.09	0.00
1B-1H		09/30/2020	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		09/30/2020	0.00000 %	224,241,230.72	0.00	0.00	0.00	224,241,230.72	0.00	429,403.28
1A-I1	30711XYY4	10/23/2020	1.80000 %	0.00	86,262.59	0.00	0.00	0.00	86,262.59	0.00
1A-I2	30711XYZ1	10/23/2020	1.40000 %	0.00	67,093.13	0.00	0.00	0.00	67,093.13	0.00
1A-I3	30711XZA5	10/23/2020	1.00000 %	0.00	47,923.66	0.00	0.00	0.00	47,923.66	0.00
1A-I4	30711XZB3	10/23/2020	0.60000 %	0.00	28,754.20	0.00	0.00	0.00	28,754.20	0.00
1B-I1	30711XZG2	10/23/2020	1.80000 %	0.00	436,690.80	0.00	0.00	0.00	436,690.80	0.00
1B-I2	30711XZH0	10/23/2020	1.40000 %	0.00	339,648.40	0.00	0.00	0.00	339,648.40	0.00
1B-I3	30711XZJ6	10/23/2020	1.00000 %	0.00	242,606.00	0.00	0.00	0.00	242,606.00	0.00
1B-I4	30711XZK3	10/23/2020	0.60000 %	0.00	145,563.60	0.00	0.00	0.00	145,563.60	0.00
1C-I1	30711XZQ0	10/23/2020	1.80000 %	0.00	449,924.70	0.00	0.00	0.00	449,924.70	0.00
1C-I2	30711XZR8	10/23/2020	1.40000 %	0.00	349,941.43	0.00	0.00	0.00	349,941.43	0.00
1C-I3	30711XZS6	10/23/2020	1.00000 %	0.00	249,958.17	0.00	0.00	0.00	249,958.17	0.00
1C-I4	30711XZT4	10/23/2020	0.60000 %	0.00	149,974.90	0.00	0.00	0.00	149,974.90	0.00
1E-A1	30711XZC1	10/23/2020	0.59813 %	55,653,284.47	28,664.58	1,745,395.78	0.00	53,907,888.69	1,774,060.36	0.00
1E-A2	30711XZD9	10/23/2020	0.99813 %	55,653,284.47	47,834.04	1,745,395.78	0.00	53,907,888.69	1,793,229.82	0.00
1E-A3	30711XZE7	10/23/2020	1.39813 %	55,653,284.47	67,003.51	1,745,395.78	0.00	53,907,888.69	1,812,399.29	0.00
1E-A4	30711XZF4	10/23/2020	1.79813 %	55,653,284.47	86,172.97	1,745,395.78	0.00	53,907,888.69	1,831,568.75	0.00
1E-B1	30711XZL1	10/23/2020	0.59813 %	281,736,000.00	145,109.93	0.00	0.00	281,736,000.00	145,109.93	0.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Oct-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	10/23/2020	0.99813 %	281,736,000.00	242,152.33	0.00	0.00	281,736,000.00	242,152.33	0.00
1E-B3	30711XZN7	10/23/2020	1.39813 %	281,736,000.00	339,194.73	0.00	0.00	281,736,000.00	339,194.73	0.00
1E-B4	30711XZP2	10/23/2020	1.79813 %	281,736,000.00	436,237.13	0.00	0.00	281,736,000.00	436,237.13	0.00
1E-C1	30711XZU1	10/23/2020	0.59813 %	290,274,000.00	149,507.48	0.00	0.00	290,274,000.00	149,507.48	0.00
1E-C2	30711XZV9	10/23/2020	0.99813 %	290,274,000.00	249,490.74	0.00	0.00	290,274,000.00	249,490.74	0.00
1E-C3	30711XZW7	10/23/2020	1.39813 %	290,274,000.00	349,474.01	0.00	0.00	290,274,000.00	349,474.01	0.00
1E-C4	30711XZX5	10/23/2020	1.79813 %	290,274,000.00	449,457.28	0.00	0.00	290,274,000.00	449,457.28	0.00
1E-D1	30711XZY3	10/23/2020	0.59813 %	337,389,284.47	173,774.51	1,745,395.78	0.00	335,643,888.69	1,919,170.29	0.00
1E-D2	30711XZZ0	10/23/2020	0.99813 %	337,389,284.47	289,986.37	1,745,395.78	0.00	335,643,888.69	2,035,382.15	0.00
1E-D3	30711XA20	10/23/2020	1.39813 %	337,389,284.47	406,198.24	1,745,395.78	0.00	335,643,888.69	2,151,594.02	0.00
1E-D4	30711XA38	10/23/2020	1.79813 %	337,389,284.47	522,410.10	1,745,395.78	0.00	335,643,888.69	2,267,805.88	0.00
1E-D5	30711XA46	10/23/2020	2.39813 %	337,389,284.47	696,727.90	1,745,395.78	0.00	335,643,888.69	2,442,123.68	0.00
1E-F1	30711XA53	10/23/2020	0.59813 %	572,010,000.00	294,617.41	0.00	0.00	572,010,000.00	294,617.41	0.00
1E-F2	30711XA61	10/23/2020	0.99813 %	572,010,000.00	491,643.07	0.00	0.00	572,010,000.00	491,643.07	0.00
1E-F3	30711XA79	10/23/2020	1.39813 %	572,010,000.00	688,668.74	0.00	0.00	572,010,000.00	688,668.74	0.00
1E-F4	30711XA87	10/23/2020	1.79813 %	572,010,000.00	885,694.41	0.00	0.00	572,010,000.00	885,694.41	0.00
1E-F5	30711XA95	10/23/2020	2.39813 %	572,010,000.00	1,181,232.91	0.00	0.00	572,010,000.00	1,181,232.91	0.00
1X-1	30711XB29	10/23/2020	1.80000 %	0.00	522,953.39	0.00	0.00	0.00	522,953.39	0.00
1X-2	30711XB37	10/23/2020	1.40000 %	0.00	406,741.53	0.00	0.00	0.00	406,741.53	0.00
1X-3	30711XB45	10/23/2020	1.00000 %	0.00	290,529.66	0.00	0.00	0.00	290,529.66	0.00
1X-4	30711XB52	10/23/2020	0.60000 %	0.00	174,317.80	0.00	0.00	0.00	174,317.80	0.00
1Y-1	30711XB60	10/23/2020	1.80000 %	0.00	886,615.50	0.00	0.00	0.00	886,615.50	0.00
1Y-2	30711XB78	10/23/2020	1.40000 %	0.00	689,589.83	0.00	0.00	0.00	689,589.83	0.00
1Y-3	30711XB86	10/23/2020	1.00000 %	0.00	492,564.17	0.00	0.00	0.00	492,564.17	0.00
1Y-4	30711XB94	10/23/2020	0.60000 %	0.00	295,538.50	0.00	0.00	0.00	295,538.50	0.00
Totals				33,162,978,533.03	17,982,391.60	1,350,682,423.97	0.00	31,812,296,109.09	1,368,664,815.57	429,403.28

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Oct-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
1A-H	43,136,761,759.00	24,290,083,168.14	38,653,570.68	1,292,645,761.11	0.00	0.00	1,331,299,331.79	22,958,783,836.36	0.53223244	1,331,299,331.79
1M-1	384,186,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	20,221,141.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	281,736,000.00	55,653,284.47	1,745,395.78	0.00	0.00	0.00	1,745,395.78	53,907,888.69	0.19134185	1,745,395.78
1M-AH	14,829,237.00	2,929,323.00	91,869.30	0.00	0.00	0.00	91,869.30	2,837,453.71	0.19134185	91,869.30
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	627,663,284.47	1,745,395.78	0.00	0.00	0.00	1,745,395.78	625,917,888.69	0.73314298	1,745,395.78
1M-2H	44,936,536.00	33,036,622.00	91,869.30	0.00	0.00	0.00	91,869.30	32,944,752.71	0.73313957	91,869.30
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	224,241,230.72	0.00	0.00	0.00	0.00	0.00	224,241,230.72	0.99808874	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	55,653,284.47	1,745,395.78	0.00	0.00	0.00	1,745,395.78	53,907,888.69	0.19134185	1,745,395.78
1E-A2	281,736,000.00	55,653,284.47	1,745,395.78	0.00	0.00	0.00	1,745,395.78	53,907,888.69	0.19134185	1,745,395.78
1E-A3	281,736,000.00	55,653,284.47	1,745,395.78	0.00	0.00	0.00	1,745,395.78	53,907,888.69	0.19134185	1,745,395.78
1E-A4	281,736,000.00	55,653,284.47	1,745,395.78	0.00	0.00	0.00	1,745,395.78	53,907,888.69	0.19134185	1,745,395.78
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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Series 2018-C01



Distribution Date: 26-Oct-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	337,389,284.47	1,745,395.78	0.00	0.00	0.00	1,745,395.78	335,643,888.69	0.59567093	1,745,395.78
1E-D2	563,472,000.00	337,389,284.47	1,745,395.78	0.00	0.00	0.00	1,745,395.78	335,643,888.69	0.59567093	1,745,395.78
1E-D3	563,472,000.00	337,389,284.47	1,745,395.78	0.00	0.00	0.00	1,745,395.78	335,643,888.69	0.59567093	1,745,395.78
1E-D4	563,472,000.00	337,389,284.47	1,745,395.78	0.00	0.00	0.00	1,745,395.78	335,643,888.69	0.59567093	1,745,395.78
1E-D5	563,472,000.00	337,389,284.47	1,745,395.78	0.00	0.00	0.00	1,745,395.78	335,643,888.69	0.59567093	1,745,395.78
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	33,162,978,533.03	58,036,662.86	1,292,645,761.11	0.00	0.00	1,350,682,423.97	31,812,296,109.09	0.57919305	1,350,682,423.97

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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	563.09472890	0.89607029	29.96622158	0.00000000	0.00000000	30.86229187	532.23243703	0.53223244	30.86229187
1M-1	384,186,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,221,141.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	281,736,000.00	197.53700084	6.19514645	0.00000000	0.00000000	0.00000000	6.19514645	191.34185440	0.19134185	6.19514645
1M-AH	14,829,237.00	197.53700072	6.19514679	0.00000000	0.00000000	0.00000000	6.19514679	191.34185461	0.19134185	6.19514679
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	735.18737947	2.04439702	0.00000000	0.00000000	0.00000000	2.04439702	733.14298244	0.73314298	2.04439702
1M-2H	44,936,536.00	735.18399371	2.04442327	0.00000000	0.00000000	0.00000000	2.04442327	733.13957066	0.73313957	2.04442327
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	998.08874319	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.08874319	0.99808874	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	197.53700084	6.19514645	0.00000000	0.00000000	0.00000000	6.19514645	191.34185440	0.19134185	6.19514645
1E-A2	281,736,000.00	197.53700084	6.19514645	0.00000000	0.00000000	0.00000000	6.19514645	191.34185440	0.19134185	6.19514645
1E-A3	281,736,000.00	197.53700084	6.19514645	0.00000000	0.00000000	0.00000000	6.19514645	191.34185440	0.19134185	6.19514645
1E-A4	281,736,000.00	197.53700084	6.19514645	0.00000000	0.00000000	0.00000000	6.19514645	191.34185440	0.19134185	6.19514645
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: 26-Oct-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
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	598.76850042	3.09757322	0.00000000	0.00000000	0.00000000	3.09757322	595.67092720	0.59567093	3.09757322
1E-D2	563,472,000.00	598.76850042	3.09757322	0.00000000	0.00000000	0.00000000	3.09757322	595.67092720	0.59567093	3.09757322
1E-D3	563,472,000.00	598.76850042	3.09757322	0.00000000	0.00000000	0.00000000	3.09757322	595.67092720	0.59567093	3.09757322
1E-D4	563,472,000.00	598.76850042	3.09757322	0.00000000	0.00000000	0.00000000	3.09757322	595.67092720	0.59567093	3.09757322
1E-D5	563,472,000.00	598.76850042	3.09757322	0.00000000	0.00000000	0.00000000	3.09757322	595.67092720	0.59567093	3.09757322
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



Distribution Date: 26-Oct-2020
11-Oct-2020 6:11:52 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 %	24,290,083,168.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,958,783,836.36
1M-1	N/A	N/A	0.74813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	09/25/20 - 10/25/20	31	2.39813 %	55,653,284.47	114,927.17	0.00	0.00	0.00	0.00	114,927.17	0.00	53,907,888.69
1M-AH	N/A	N/A	0.00000 %	2,929,323.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,837,453.71
1M-2B	09/25/20 - 10/25/20	31	2.39813 %	281,736,000.00	581,800.73	0.00	0.00	0.00	0.00	581,800.73	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	09/25/20 - 10/25/20	31	2.39813 %	290,274,000.00	599,432.18	0.00	0.00	0.00	0.00	599,432.18	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	09/25/20 - 10/25/20	31	2.39813 %	627,663,284.47	1,296,160.08	0.00	0.00	0.00	0.00	1,296,160.08	0.00	625,917,888.69
1M-2H	N/A	N/A	0.00000 %	33,036,622.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	32,944,752.71
1B-1	09/25/20 - 10/25/20	31	3.69813 %	256,124,000.00	815,627.09	0.00	0.00	0.00	0.00	815,627.09	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 %	224,241,230.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	224,241,230.72
1A-I1	09/25/20 - 10/25/20	31	1.80000 %	55,653,284.47	86,262.59	0.00	0.00	0.00	0.00	86,262.59	0.00	53,907,888.69
1A-I2	09/25/20 - 10/25/20	31	1.40000 %	55,653,284.47	67,093.13	0.00	0.00	0.00	0.00	67,093.13	0.00	53,907,888.69
1A-I3	09/25/20 - 10/25/20	31	1.00000 %	55,653,284.47	47,923.66	0.00	0.00	0.00	0.00	47,923.66	0.00	53,907,888.69
1A-I4	09/25/20 - 10/25/20	31	0.60000 %	55,653,284.47	28,754.20	0.00	0.00	0.00	0.00	28,754.20	0.00	53,907,888.69
1B-I1	09/25/20 - 10/25/20	31	1.80000 %	281,736,000.00	436,690.80	0.00	0.00	0.00	0.00	436,690.80	0.00	281,736,000.00
1B-I2	09/25/20 - 10/25/20	31	1.40000 %	281,736,000.00	339,648.40	0.00	0.00	0.00	0.00	339,648.40	0.00	281,736,000.00
1B-I3	09/25/20 - 10/25/20	31	1.00000 %	281,736,000.00	242,606.00	0.00	0.00	0.00	0.00	242,606.00	0.00	281,736,000.00
1B-I4	09/25/20 - 10/25/20	31	0.60000 %	281,736,000.00	145,563.60	0.00	0.00	0.00	0.00	145,563.60	0.00	281,736,000.00
1C-I1	09/25/20 - 10/25/20	31	1.80000 %	290,274,000.00	449,924.70	0.00	0.00	0.00	0.00	449,924.70	0.00	290,274,000.00
1C-I2	09/25/20 - 10/25/20	31	1.40000 %	290,274,000.00	349,941.43	0.00	0.00	0.00	0.00	349,941.43	0.00	290,274,000.00
1C-I3	09/25/20 - 10/25/20	31	1.00000 %	290,274,000.00	249,958.17	0.00	0.00	0.00	0.00	249,958.17	0.00	290,274,000.00
1C-I4	09/25/20 - 10/25/20	31	0.60000 %	290,274,000.00	149,974.90	0.00	0.00	0.00	0.00	149,974.90	0.00	290,274,000.00
1E-A1	09/25/20 - 10/25/20	31	0.59813 %	55,653,284.47	28,664.58	0.00	0.00	0.00	0.00	28,664.58	0.00	53,907,888.69
1E-A2	09/25/20 - 10/25/20	31	0.99813 %	55,653,284.47	47,834.04	0.00	0.00	0.00	0.00	47,834.04	0.00	53,907,888.69
1E-A3	09/25/20 - 10/25/20	31	1.39813 %	55,653,284.47	67,003.51	0.00	0.00	0.00	0.00	67,003.51	0.00	53,907,888.69
1E-A4	09/25/20 - 10/25/20	31	1.79813 %	55,653,284.47	86,172.97	0.00	0.00	0.00	0.00	86,172.97	0.00	53,907,888.69
1E-B1	09/25/20 - 10/25/20	31	0.59813 %	281,736,000.00	145,109.93	0.00	0.00	0.00	0.00	145,109.93	0.00	281,736,000.00
1E-B2	09/25/20 - 10/25/20	31	0.99813 %	281,736,000.00	242,152.33	0.00	0.00	0.00	0.00	242,152.33	0.00	281,736,000.00

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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: 26-Oct-2020
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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)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	09/25/20 - 10/25/20	31	1.39813 %	281,736,000.00	339,194.73	0.00	0.00	0.00	0.00	339,194.73	0.00	281,736,000.00
1E-B4	09/25/20 - 10/25/20	31	1.79813 %	281,736,000.00	436,237.13	0.00	0.00	0.00	0.00	436,237.13	0.00	281,736,000.00
1E-C1	09/25/20 - 10/25/20	31	0.59813 %	290,274,000.00	149,507.48	0.00	0.00	0.00	0.00	149,507.48	0.00	290,274,000.00
1E-C2	09/25/20 - 10/25/20	31	0.99813 %	290,274,000.00	249,490.74	0.00	0.00	0.00	0.00	249,490.74	0.00	290,274,000.00
1E-C3	09/25/20 - 10/25/20	31	1.39813 %	290,274,000.00	349,474.01	0.00	0.00	0.00	0.00	349,474.01	0.00	290,274,000.00
1E-C4	09/25/20 - 10/25/20	31	1.79813 %	290,274,000.00	449,457.28	0.00	0.00	0.00	0.00	449,457.28	0.00	290,274,000.00
1E-D1	09/25/20 - 10/25/20	31	0.59813 %	337,389,284.47	173,774.51	0.00	0.00	0.00	0.00	173,774.51	0.00	335,643,888.69
1E-D2	09/25/20 - 10/25/20	31	0.99813 %	337,389,284.47	289,986.37	0.00	0.00	0.00	0.00	289,986.37	0.00	335,643,888.69
1E-D3	09/25/20 - 10/25/20	31	1.39813 %	337,389,284.47	406,198.24	0.00	0.00	0.00	0.00	406,198.24	0.00	335,643,888.69
1E-D4	09/25/20 - 10/25/20	31	1.79813 %	337,389,284.47	522,410.10	0.00	0.00	0.00	0.00	522,410.10	0.00	335,643,888.69
1E-D5	09/25/20 - 10/25/20	31	2.39813 %	337,389,284.47	696,727.90	0.00	0.00	0.00	0.00	696,727.90	0.00	335,643,888.69
1E-F1	09/25/20 - 10/25/20	31	0.59813 %	572,010,000.00	294,617.41	0.00	0.00	0.00	0.00	294,617.41	0.00	572,010,000.00
1E-F2	09/25/20 - 10/25/20	31	0.99813 %	572,010,000.00	491,643.07	0.00	0.00	0.00	0.00	491,643.07	0.00	572,010,000.00
1E-F3	09/25/20 - 10/25/20	31	1.39813 %	572,010,000.00	688,668.74	0.00	0.00	0.00	0.00	688,668.74	0.00	572,010,000.00
1E-F4	09/25/20 - 10/25/20	31	1.79813 %	572,010,000.00	885,694.41	0.00	0.00	0.00	0.00	885,694.41	0.00	572,010,000.00
1E-F5	09/25/20 - 10/25/20	31	2.39813 %	572,010,000.00	1,181,232.91	0.00	0.00	0.00	0.00	1,181,232.91	0.00	572,010,000.00
1X-1	09/25/20 - 10/25/20	31	1.80000 %	337,389,284.47	522,953.39	0.00	0.00	0.00	0.00	522,953.39	0.00	335,643,888.69
1X-2	09/25/20 - 10/25/20	31	1.40000 %	337,389,284.47	406,741.53	0.00	0.00	0.00	0.00	406,741.53	0.00	335,643,888.69
1X-3	09/25/20 - 10/25/20	31	1.00000 %	337,389,284.47	290,529.66	0.00	0.00	0.00	0.00	290,529.66	0.00	335,643,888.69
1X-4	09/25/20 - 10/25/20	31	0.60000 %	337,389,284.47	174,317.80	0.00	0.00	0.00	0.00	174,317.80	0.00	335,643,888.69
1Y-1	09/25/20 - 10/25/20	31	1.80000 %	572,010,000.00	886,615.50	0.00	0.00	0.00	0.00	886,615.50	0.00	572,010,000.00
1Y-2	09/25/20 - 10/25/20	31	1.40000 %	572,010,000.00	689,589.83	0.00	0.00	0.00	0.00	689,589.83	0.00	572,010,000.00
1Y-3	09/25/20 - 10/25/20	31	1.00000 %	572,010,000.00	492,564.17	0.00	0.00	0.00	0.00	492,564.17	0.00	572,010,000.00
1Y-4	09/25/20 - 10/25/20	31	0.60000 %	572,010,000.00	295,538.50	0.00	0.00	0.00	0.00	295,538.50	0.00	572,010,000.00
Totals					17,982,391.60	0.00	0.00	0.00	0.00	17,982,391.60	0.00	

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

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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Oct-2020
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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
1A-H	43,136,761,759.00	0.00000 %	563.09472890	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	532.23243703
1M-1	384,186,000.00	0.74813 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,221,141.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	281,736,000.00	2.39813 %	197.53700084	0.40792504	0.00000000	0.00000000	0.00000000	0.00000000	0.40792504	0.00000000	191.34185440
1M-AH	14,829,237.00	0.00000 %	197.53700072	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	191.34185461
1M-2B	281,736,000.00	2.39813 %	1000.00000000	2.06505640	0.00000000	0.00000000	0.00000000	0.00000000	2.06505640	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	2.39813 %	1000.00000000	2.06505639	0.00000000	0.00000000	0.00000000	0.00000000	2.06505639	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	2.39813 %	735.18737947	1.51820340	0.00000000	0.00000000	0.00000000	0.00000000	1.51820340	0.00000000	733.14298244
1M-2H	44,936,536.00	0.00000 %	735.18399371	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	733.13957066
1B-1	256,124,000.00	3.69813 %	1000.00000000	3.18450083	0.00000000	0.00000000	0.00000000	0.00000000	3.18450083	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 %	998.08874319	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.08874319
1A-I1	0.00	1.80000 %	197.53700084	0.30618235	0.00000000	0.00000000	0.00000000	0.00000000	0.30618235	0.00000000	191.34185440
1A-I2	0.00	1.40000 %	197.53700084	0.23814184	0.00000000	0.00000000	0.00000000	0.00000000	0.23814184	0.00000000	191.34185440
1A-I3	0.00	1.00000 %	197.53700084	0.17010130	0.00000000	0.00000000	0.00000000	0.00000000	0.17010130	0.00000000	191.34185440
1A-I4	0.00	0.60000 %	197.53700084	0.10206079	0.00000000	0.00000000	0.00000000	0.00000000	0.10206079	0.00000000	191.34185440
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	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	0.00000000	1.20555556	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	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	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	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	0.00000000	0.86111112	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
1E-A1	281,736,000.00	0.59813 %	197.53700084	0.10174270	0.00000000	0.00000000	0.00000000	0.00000000	0.10174270	0.00000000	191.34185440
1E-A2	281,736,000.00	0.99813 %	197.53700084	0.16978320	0.00000000	0.00000000	0.00000000	0.00000000	0.16978320	0.00000000	191.34185440
1E-A3	281,736,000.00	1.39813 %	197.53700084	0.23782374	0.00000000	0.00000000	0.00000000	0.00000000	0.23782374	0.00000000	191.34185440

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Wells Fargo Bank, N.A.
8480 Stagecoach Circle
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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	1.79813 %	197.53700084	0.30586425	0.00000000	0.00000000	0.00000000	0.00000000	0.30586425	0.00000000	191.34185440
1E-B1	281,736,000.00	0.59813 %	1000.00000000	0.51505640	0.00000000	0.00000000	0.00000000	0.00000000	0.51505640	0.00000000	1000.00000000
1E-B2	281,736,000.00	0.99813 %	1000.00000000	0.85950084	0.00000000	0.00000000	0.00000000	0.00000000	0.85950084	0.00000000	1000.00000000
1E-B3	281,736,000.00	1.39813 %	1000.00000000	1.20394529	0.00000000	0.00000000	0.00000000	0.00000000	1.20394529	0.00000000	1000.00000000
1E-B4	281,736,000.00	1.79813 %	1000.00000000	1.54838973	0.00000000	0.00000000	0.00000000	0.00000000	1.54838973	0.00000000	1000.00000000
1E-C1	290,274,000.00	0.59813 %	1000.00000000	0.51505639	0.00000000	0.00000000	0.00000000	0.00000000	0.51505639	0.00000000	1000.00000000
1E-C2	290,274,000.00	0.99813 %	1000.00000000	0.85950082	0.00000000	0.00000000	0.00000000	0.00000000	0.85950082	0.00000000	1000.00000000
1E-C3	290,274,000.00	1.39813 %	1000.00000000	1.20394527	0.00000000	0.00000000	0.00000000	0.00000000	1.20394527	0.00000000	1000.00000000
1E-C4	290,274,000.00	1.79813 %	1000.00000000	1.54838973	0.00000000	0.00000000	0.00000000	0.00000000	1.54838973	0.00000000	1000.00000000
1E-D1	563,472,000.00	0.59813 %	598.76850042	0.30839955	0.00000000	0.00000000	0.00000000	0.00000000	0.30839955	0.00000000	595.67092720
1E-D2	563,472,000.00	0.99813 %	598.76850042	0.51464202	0.00000000	0.00000000	0.00000000	0.00000000	0.51464202	0.00000000	595.67092720
1E-D3	563,472,000.00	1.39813 %	598.76850042	0.72088452	0.00000000	0.00000000	0.00000000	0.00000000	0.72088452	0.00000000	595.67092720
1E-D4	563,472,000.00	1.79813 %	598.76850042	0.92712699	0.00000000	0.00000000	0.00000000	0.00000000	0.92712699	0.00000000	595.67092720
1E-D5	563,472,000.00	2.39813 %	598.76850042	1.23649072	0.00000000	0.00000000	0.00000000	0.00000000	1.23649072	0.00000000	595.67092720
1E-F1	572,010,000.00	0.59813 %	1000.00000000	0.51505640	0.00000000	0.00000000	0.00000000	0.00000000	0.51505640	0.00000000	1000.00000000
1E-F2	572,010,000.00	0.99813 %	1000.00000000	0.85950083	0.00000000	0.00000000	0.00000000	0.00000000	0.85950083	0.00000000	1000.00000000
1E-F3	572,010,000.00	1.39813 %	1000.00000000	1.20394528	0.00000000	0.00000000	0.00000000	0.00000000	1.20394528	0.00000000	1000.00000000
1E-F4	572,010,000.00	1.79813 %	1000.00000000	1.54838973	0.00000000	0.00000000	0.00000000	0.00000000	1.54838973	0.00000000	1000.00000000
1E-F5	572,010,000.00	2.39813 %	1000.00000000	2.06505640	0.00000000	0.00000000	0.00000000	0.00000000	2.06505640	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	598.76850042	0.92809117	0.00000000	0.00000000	0.00000000	0.00000000	0.92809117	0.00000000	595.67092720
1X-2	0.00	1.40000 %	598.76850042	0.72184870	0.00000000	0.00000000	0.00000000	0.00000000	0.72184870	0.00000000	595.67092720
1X-3	0.00	1.00000 %	598.76850042	0.51560621	0.00000000	0.00000000	0.00000000	0.00000000	0.51560621	0.00000000	595.67092720
1X-4	0.00	0.60000 %	598.76850042	0.30936373	0.00000000	0.00000000	0.00000000	0.00000000	0.30936373	0.00000000	595.67092720
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	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	0.00000000	1.20555555	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	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.

Contact:
 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	3,876,349.61
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	3,876,349.61
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,857,182.95
Total Withdrawals (Pool Distribution Amount)	3,876,349.61
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	1,333,136,596.87
Total Principal Reduction Cumulative	20,822,634,361.56
Scheduled Principal Current	40,490,835.76
Scheduled Principal Cumulative	1,938,565,553.31
Unscheduled Principal Current	1,292,645,761.11
Unscheduled Principal Cumulative	18,883,639,404.97
Senior Reduction Amount	1,331,299,331.79
Subordinate Reduction Amount	1,837,265.08
Calculated Recovery Principal Amount	0.00
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	11,209.85
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	120045
Period Reference Pool Removal Loan Count	5047
Period Ending Loan Count	114998
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	24,111,492,470.62
Period PIF Loan Count Current	5047
PIF Loan Count Cumulative	71128
Period PIF Loan UPB Current	1,276,445,689.37
PIF Loan UPB Cumulative	18,095,775,955.98
Period Partial Prepayment Amount	19,332,980.77
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	365
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	72,085,843.86
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	4,210,542.79
Total Active Modified Loan Count	377
Total Active Modified Loan UPB	92,205,440.54
Libor Rate	0.148130%

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8480 Stagecoach Circle
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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.462516%
Subordinate Percentage	4.537484%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
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 %	4.780000 %
1M-1	0.00	0.00	3.100000 %	4.540000 %	4.780000 %
1M-1H	0.00	0.00	3.100000 %	4.540000 %	4.780000 %
1M-2A	0.00	0.00	2.440000 %	4.310000 %	4.550000 %
1M-2B	0.00	0.00	1.780000 %	3.140000 %	3.320000 %
1M-2C	0.00	0.00	1.100000 %	1.940000 %	2.050000 %
1M-2	0.00	0.00	1.100000 %	1.940000 %	2.050000 %
1M-2H	0.00	0.00	1.100000 %	1.940000 %	2.050000 %
1B-1	0.00	0.00	0.500000 %	0.880000 %	0.930000 %
1B-1H	0.00	0.00	0.500000 %	0.880000 %	0.930000 %
1B-2H	0.00	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	1225	272,121,882.00	1.065236 %	1.128598 %
60 Days	681	157,443,018.93	0.592184 %	0.652979 %
90 Days	829	194,537,549.03	0.720882 %	0.806825 %
120 Days	1445	364,180,565.10	1.256544 %	1.510402 %
150 Days	1869	491,646,019.43	1.625246 %	2.039053 %
180+ Days	477	115,485,848.64	0.414790 %	0.478966 %
Totals	6526	1,595,414,883.13	5.674881 %	6.616823 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	55	15,465,549.20	11,209.85	0.072483

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	183,025.92	39.64	0.021658
Summary	0090003965	146,170.05	31.85	0.021790
Summary	0090004191	380,791.89	681.49	0.178967
Summary	0090004842	416,152.58	563.54	0.135417
Summary	0090012109	155,730.60	32.94	0.021152
Summary	0090023153	145,514.10	121.26	0.083332
Summary	0090024159	251,495.11	248.84	0.098944
Summary	0090024221	101,557.84	105.79	0.104167
Summary	0090028338	197,387.79	29.57	0.014981
Summary	0090030268	290,230.50	103.75	0.035747
Summary	0090030954	159,779.61	174.83	0.109419
Summary	0090040149	510,205.11	142.21	0.027873
Summary	0090045885	174,459.71	246.09	0.141058
Summary	0090048099	343,114.66	428.89	0.124999
Summary	0090053762	293,644.16	87.66	0.029852
Summary	0090066429	484,563.82	302.85	0.062500
Summary	0090067354	295,552.23	215.51	0.072918
Summary	0090069846	653,285.22	356.79	0.054615
Summary	0090076707	288,261.41	312.54	0.108422
Summary	0090078647	92,789.81	82.31	0.088706
Summary	0090079962	302,635.34	126.77	0.041889
Summary	0090081096	465,243.91	432.49	0.092960
Summary	0090093824	416,139.42	433.48	0.104167
Summary	0090094841	208,179.38	20.33	0.009766

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090096194	166,597.52	152.00	0.091238
Summary	0090097826	252,832.92	167.71	0.066332
Summary	0090100346	386,317.37	12.15	0.003145
Summary	0090102094	89,592.80	121.32	0.135413
Summary	0090102909	144,017.92	52.25	0.036280
Summary	0090105361	160,095.06	9.37	0.005853
Summary	0090108232	414,940.83	872.05	0.210162
Summary	0090108464	241,897.25	125.99	0.052084
Summary	0090115410	443,177.53	820.66	0.185176
Summary	0090119417	264,954.38	27.60	0.010417
Summary	0090134733	205,760.90	70.32	0.034176
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090139064	169,981.85	126.25	0.074273
Summary	0090139958	174,794.14	89.58	0.051249
Summary	0090140832	244,102.11	121.41	0.049737
Summary	0090155571	386,527.51	2.74	0.000709
Summary	0090158391	471,560.93	30.46	0.006459
Summary	0090160532	367,936.30	25.46	0.006920
Summary	0090161593	138,738.66	65.31	0.047074
Summary	0090161937	365,371.34	246.34	0.067422
Summary	0090178216	157,016.29	292.45	0.186255
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090187163	102,908.53	42.88	0.041668
Summary	0090188313	307,656.97	215.53	0.070055
Summary	0090189596	173,704.75	87.90	0.050603
Summary	0090195313	603,191.50	325.85	0.054021
Summary	0090206460	103,562.01	206.29	0.199195
Summary	0090211385	356,654.44	167.43	0.046945
Summary	0090213832	513,855.26	695.85	0.135418
Summary	0090214018	299,104.28	150.10	0.050183

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

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Connecticut Avenue Securities

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
34	4,210,542.79	429,403.28	10.198

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090010811	121,658.59	42,671.40	35.075
0090024331	260,662.67	5,732.82	2.199
0090033570	174,228.35	10,641.61	6.108
0090046139	84,374.40	6,569.72	7.786
0090055902	258,676.55	(617.37)	(0.239)
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	1,714.41	1.560
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

Contact:
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 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
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021
0090132202	13,944.55	5,987.89	42.941
0090142682	122,413.83	90.06	0.074
0090152473	91,855.34	2,496.47	2.718
0090154197	260,736.53	(13,616.43)	(5.222)
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
0090183777	138,152.90	635.88	0.460
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			
	# 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
No Losses this Period												

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)
No Losses this Period										

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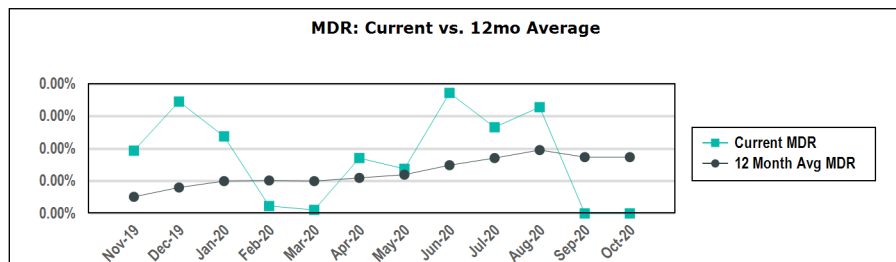
Distribution Date: 26-Oct-2020
11-Oct-2020 6:11:52 PM

Realized Loss Report - Collateral

Summary

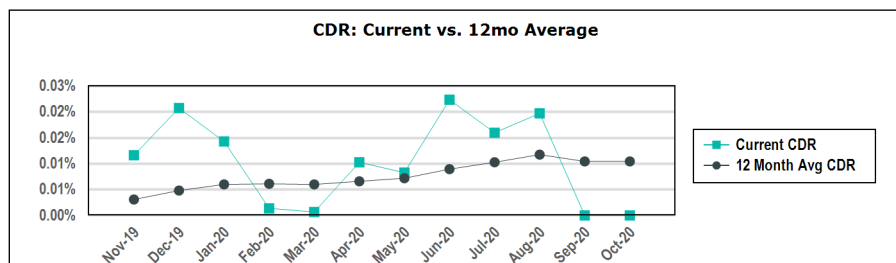
MDR

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



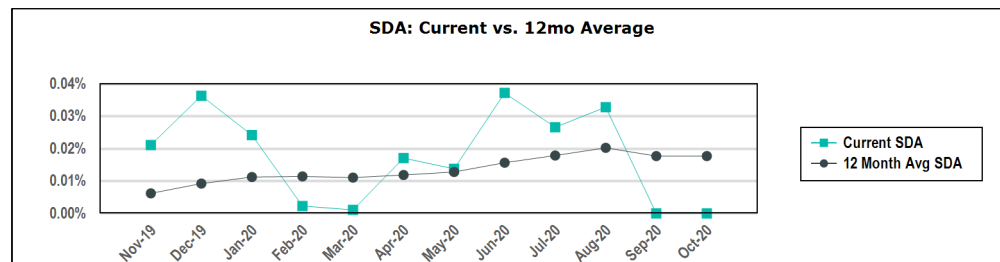
CDR

Current Month 0.000 %
3 Month Average 0.007 %
12 Month Average 0.010 %



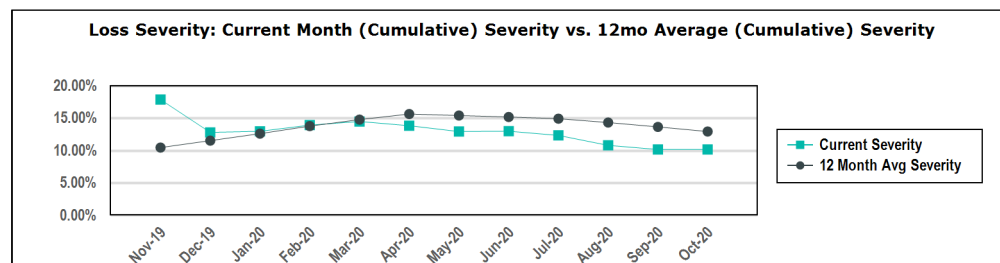
SDA

Current Month 0.000 %
3 Month Average 0.011 %
12 Month Average 0.018 %



Loss Severity

Current Month (Cumulative) 10.198 %
3 Month Average (Cumulative) 10.412 %
12 Month Average (Cumulative) 12.982 %



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

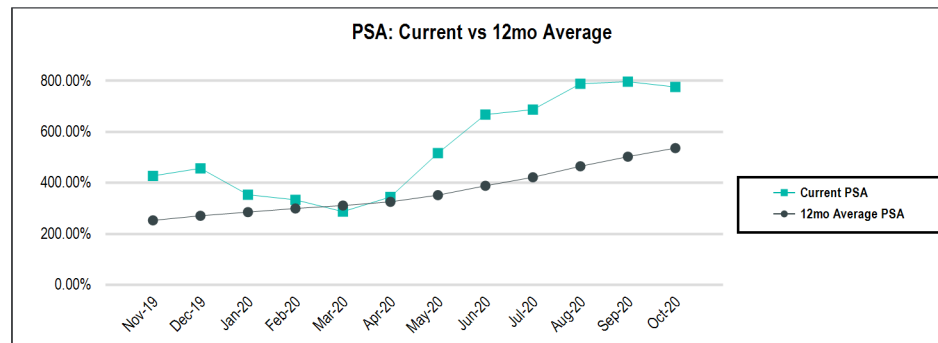
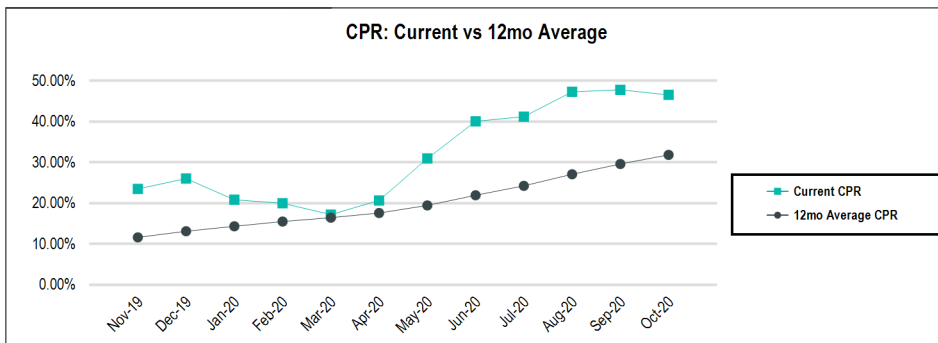
Current Month	5.088 %
3 Month Average	5.188 %
12 Month Average	3.255 %

CPR

Current Month	46.564 %
3 Month Average	47.232 %
12 Month Average	31.862 %

PSA

Current Month	776.063 %
3 Month Average	787.200 %
12 Month Average	536.373 %



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
365	72,085,843.86

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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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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.