

**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		01/31/2018	0.00000 %	43,136,761,759.00	0.00	455,723,930.25	0.00	42,681,037,828.77	455,723,930.25	0.00
1M-1	30711XYS7	02/23/2018	2.18750 %	384,186,000.00	280,135.63	2,463,487.22	0.00	381,722,512.78	2,743,622.85	0.00
1M-1H		01/31/2018	0.00000 %	20,221,141.00	0.00	129,662.51	0.00	20,091,478.49	129,662.51	0.00
1M-2A	30711XYT5	02/23/2018	3.83750 %	281,736,000.00	360,387.30	0.00	0.00	281,736,000.00	360,387.30	0.00
1M-AH		01/31/2018	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2B	30711XYU2	02/23/2018	3.83750 %	281,736,000.00	360,387.30	0.00	0.00	281,736,000.00	360,387.30	0.00
1M-BH		01/31/2018	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	02/23/2018	3.83750 %	290,274,000.00	371,308.83	0.00	0.00	290,274,000.00	371,308.83	0.00
1M-CH		01/31/2018	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	02/23/2018	3.83750 %	853,746,000.00	1,092,083.43	0.00	0.00	853,746,000.00	1,092,083.43	0.00
1M-2H		01/31/2018	0.00000 %	44,936,536.00	0.00	0.00	0.00	44,936,536.00	0.00	0.00
1B-1	30711XYW8	02/23/2018	5.13750 %	256,124,000.00	438,612.35	0.00	0.00	256,124,000.00	438,612.35	0.00
1B-1H		01/31/2018	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		01/31/2018	0.00000 %	224,670,634.00	0.00	0.00	0.00	224,670,634.00	0.00	0.00
1A-I1	30711XYY4	02/23/2018	1.80000 %	0.00	169,041.60	0.00	0.00	0.00	169,041.60	0.00
1A-I2	30711XYZ1	02/23/2018	1.40000 %	0.00	131,476.80	0.00	0.00	0.00	131,476.80	0.00
1A-I3	30711XZA5	02/23/2018	1.00000 %	0.00	93,912.00	0.00	0.00	0.00	93,912.00	0.00
1A-I4	30711XZB3	02/23/2018	0.60000 %	0.00	56,347.20	0.00	0.00	0.00	56,347.20	0.00
1B-I1	30711XZG2	02/23/2018	1.80000 %	0.00	169,041.60	0.00	0.00	0.00	169,041.60	0.00
1B-I2	30711XZH0	02/23/2018	1.40000 %	0.00	131,476.80	0.00	0.00	0.00	131,476.80	0.00
1B-I3	30711XZJ6	02/23/2018	1.00000 %	0.00	93,912.00	0.00	0.00	0.00	93,912.00	0.00
1B-I4	30711XZK3	02/23/2018	0.60000 %	0.00	56,347.20	0.00	0.00	0.00	56,347.20	0.00
1C-I1	30711XZQ0	02/23/2018	1.80000 %	0.00	174,164.40	0.00	0.00	0.00	174,164.40	0.00
1C-I2	30711XZR8	02/23/2018	1.40000 %	0.00	135,461.20	0.00	0.00	0.00	135,461.20	0.00
1C-I3	30711XZS6	02/23/2018	1.00000 %	0.00	96,758.00	0.00	0.00	0.00	96,758.00	0.00
1C-I4	30711XZT4	02/23/2018	0.60000 %	0.00	58,054.80	0.00	0.00	0.00	58,054.80	0.00
1E-A1	30711XZC1	02/23/2018	2.03750 %	281,736,000.00	191,345.70	0.00	0.00	281,736,000.00	191,345.70	0.00
1E-A2	30711XZD9	02/23/2018	2.43750 %	281,736,000.00	228,910.50	0.00	0.00	281,736,000.00	228,910.50	0.00
1E-A3	30711XZE7	02/23/2018	2.83750 %	281,736,000.00	266,475.30	0.00	0.00	281,736,000.00	266,475.30	0.00
1E-A4	30711XZF4	02/23/2018	3.23750 %	281,736,000.00	304,040.10	0.00	0.00	281,736,000.00	304,040.10	0.00
1E-B1	30711XZL1	02/23/2018	2.03750 %	281,736,000.00	191,345.70	0.00	0.00	281,736,000.00	191,345.70	0.00
1E-B2	30711XZM9	02/23/2018	2.43750 %	281,736,000.00	228,910.50	0.00	0.00	281,736,000.00	228,910.50	0.00
1E-B3	30711XZN7	02/23/2018	2.83750 %	281,736,000.00	266,475.30	0.00	0.00	281,736,000.00	266,475.30	0.00
1E-B4	30711XZP2	02/23/2018	3.23750 %	281,736,000.00	304,040.10	0.00	0.00	281,736,000.00	304,040.10	0.00
1E-C1	30711XZU1	02/23/2018	2.03750 %	290,274,000.00	197,144.42	0.00	0.00	290,274,000.00	197,144.42	0.00
1E-C2	30711XZV9	02/23/2018	2.43750 %	290,274,000.00	235,847.63	0.00	0.00	290,274,000.00	235,847.63	0.00
1E-C3	30711XZW7	02/23/2018	2.83750 %	290,274,000.00	274,550.83	0.00	0.00	290,274,000.00	274,550.83	0.00
1E-C4	30711XZX5	02/23/2018	3.23750 %	290,274,000.00	313,254.03	0.00	0.00	290,274,000.00	313,254.03	0.00
1E-D1	30711XZY3	02/23/2018	2.03750 %	563,472,000.00	382,691.40	0.00	0.00	563,472,000.00	382,691.40	0.00
1E-D2	30711XZZ0	02/23/2018	2.43750 %	563,472,000.00	457,821.00	0.00	0.00	563,472,000.00	457,821.00	0.00
1E-D3	30711XA20	02/23/2018	2.83750 %	563,472,000.00	532,950.60	0.00	0.00	563,472,000.00	532,950.60	0.00
1E-D4	30711XA38	02/23/2018	3.23750 %	563,472,000.00	608,080.20	0.00	0.00	563,472,000.00	608,080.20	0.00
1E-D5	30711XA46	02/23/2018	3.83750 %	563,472,000.00	720,774.60	0.00	0.00	563,472,000.00	720,774.60	0.00

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Distribution Date: 14-Feb-2018

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Certificateholder Distribution Summary

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1E-F1	30711XA53	02/23/2018	2.03750 %	572,010,000.00	388,490.13	0.00	0.00	572,010,000.00	388,490.13	0.00
1E-F2	30711XA61	02/23/2018	2.43750 %	572,010,000.00	464,758.13	0.00	0.00	572,010,000.00	464,758.13	0.00
1E-F3	30711XA79	02/23/2018	2.83750 %	572,010,000.00	541,026.13	0.00	0.00	572,010,000.00	541,026.13	0.00
1E-F4	30711XA87	02/23/2018	3.23750 %	572,010,000.00	617,294.13	0.00	0.00	572,010,000.00	617,294.13	0.00
1E-F5	30711XA95	02/23/2018	3.83750 %	572,010,000.00	731,696.13	0.00	0.00	572,010,000.00	731,696.13	0.00
1X-1	30711XB29	02/23/2018	1.80000 %	0.00	338,083.20	0.00	0.00	0.00	338,083.20	0.00
1X-2	30711XB37	02/23/2018	1.40000 %	0.00	262,953.60	0.00	0.00	0.00	262,953.60	0.00
1X-3	30711XB45	02/23/2018	1.00000 %	0.00	187,824.00	0.00	0.00	0.00	187,824.00	0.00
1X-4	30711XB52	02/23/2018	0.60000 %	0.00	112,694.40	0.00	0.00	0.00	112,694.40	0.00
1Y-1	30711XB60	02/23/2018	1.80000 %	0.00	343,206.00	0.00	0.00	0.00	343,206.00	0.00
1Y-2	30711XB78	02/23/2018	1.40000 %	0.00	266,938.00	0.00	0.00	0.00	266,938.00	0.00
1Y-3	30711XB86	02/23/2018	1.00000 %	0.00	190,670.00	0.00	0.00	0.00	190,670.00	0.00
1Y-4	30711XB94	02/23/2018	0.60000 %	0.00	114,402.00	0.00	0.00	0.00	114,402.00	0.00
Totals				54,925,203,367.00	14,533,602.20	458,317,079.98	0.00	54,466,886,287.04	472,850,682.18	0.00

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.

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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	43,136,761,759.00	62,235,593.63	393,488,336.62	0.00	0.00	455,723,930.25	42,681,037,828.77	0.98943537	455,723,930.25
1M-1	384,186,000.00	384,186,000.00	2,463,487.22	0.00	0.00	0.00	2,463,487.22	381,722,512.78	0.99358777	2,463,487.22
1M-1H	20,221,141.00	20,221,141.00	129,662.51	0.00	0.00	0.00	129,662.51	20,091,478.49	0.99358777	129,662.51
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	224,670,634.00	0.00	0.00	0.00	0.00	0.00	224,670,634.00	1.00000000	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

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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	54,925,203,367.00	64,828,743.36	393,488,336.62	0.00	0.00	458,317,079.98	54,466,886,287.04	0.99165561	458,317,079.98

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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	1000.00000000	1.44275071	9.12187936	0.00000000	0.00000000	10.56463007	989.43536993	0.98943537	10.56463007
1M-1	384,186,000.00	1000.00000000	6.41222538	0.00000000	0.00000000	0.00000000	6.41222538	993.58777462	0.99358777	6.41222538
1M-1H	20,221,141.00	1000.00000000	6.41222521	0.00000000	0.00000000	0.00000000	6.41222521	993.58777479	0.99358777	6.41222521
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

Principal Distribution Factors Statement

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

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

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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 %	43,136,761,759.00	0.00	0.00	0.00	0.00	0.00	0.00	42,681,037,828.77
1M-1	02/14/18 - 02/25/18	12	2.18750 %	384,186,000.00	280,135.63	0.00	0.00	0.00	280,135.63	0.00	381,722,512.78
1M-1H	N/A	N/A	0.00000 %	20,221,141.00	0.00	0.00	0.00	0.00	0.00	0.00	20,091,478.49
1M-2A	02/14/18 - 02/25/18	12	3.83750 %	281,736,000.00	360,387.30	0.00	0.00	0.00	360,387.30	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	02/14/18 - 02/25/18	12	3.83750 %	281,736,000.00	360,387.30	0.00	0.00	0.00	360,387.30	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	02/14/18 - 02/25/18	12	3.83750 %	290,274,000.00	371,308.83	0.00	0.00	0.00	371,308.83	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	02/14/18 - 02/25/18	12	3.83750 %	853,746,000.00	1,092,083.43	0.00	0.00	0.00	1,092,083.43	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	02/14/18 - 02/25/18	12	5.13750 %	256,124,000.00	438,612.35	0.00	0.00	0.00	438,612.35	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 %	224,670,634.00	0.00	0.00	0.00	0.00	0.00	0.00	224,670,634.00
1A-I1	02/14/18 - 02/25/18	12	1.80000 %	281,736,000.00	169,041.60	0.00	0.00	0.00	169,041.60	0.00	281,736,000.00
1A-I2	02/14/18 - 02/25/18	12	1.40000 %	281,736,000.00	131,476.80	0.00	0.00	0.00	131,476.80	0.00	281,736,000.00
1A-I3	02/14/18 - 02/25/18	12	1.00000 %	281,736,000.00	93,912.00	0.00	0.00	0.00	93,912.00	0.00	281,736,000.00
1A-I4	02/14/18 - 02/25/18	12	0.60000 %	281,736,000.00	56,347.20	0.00	0.00	0.00	56,347.20	0.00	281,736,000.00
1B-I1	02/14/18 - 02/25/18	12	1.80000 %	281,736,000.00	169,041.60	0.00	0.00	0.00	169,041.60	0.00	281,736,000.00
1B-I2	02/14/18 - 02/25/18	12	1.40000 %	281,736,000.00	131,476.80	0.00	0.00	0.00	131,476.80	0.00	281,736,000.00
1B-I3	02/14/18 - 02/25/18	12	1.00000 %	281,736,000.00	93,912.00	0.00	0.00	0.00	93,912.00	0.00	281,736,000.00
1B-I4	02/14/18 - 02/25/18	12	0.60000 %	281,736,000.00	56,347.20	0.00	0.00	0.00	56,347.20	0.00	281,736,000.00
1C-I1	02/14/18 - 02/25/18	12	1.80000 %	290,274,000.00	174,164.40	0.00	0.00	0.00	174,164.40	0.00	290,274,000.00
1C-I2	02/14/18 - 02/25/18	12	1.40000 %	290,274,000.00	135,461.20	0.00	0.00	0.00	135,461.20	0.00	290,274,000.00
1C-I3	02/14/18 - 02/25/18	12	1.00000 %	290,274,000.00	96,758.00	0.00	0.00	0.00	96,758.00	0.00	290,274,000.00
1C-I4	02/14/18 - 02/25/18	12	0.60000 %	290,274,000.00	58,054.80	0.00	0.00	0.00	58,054.80	0.00	290,274,000.00
1E-A1	02/14/18 - 02/25/18	12	2.03750 %	281,736,000.00	191,345.70	0.00	0.00	0.00	191,345.70	0.00	281,736,000.00
1E-A2	02/14/18 - 02/25/18	12	2.43750 %	281,736,000.00	228,910.50	0.00	0.00	0.00	228,910.50	0.00	281,736,000.00
1E-A3	02/14/18 - 02/25/18	12	2.83750 %	281,736,000.00	266,475.30	0.00	0.00	0.00	266,475.30	0.00	281,736,000.00
1E-A4	02/14/18 - 02/25/18	12	3.23750 %	281,736,000.00	304,040.10	0.00	0.00	0.00	304,040.10	0.00	281,736,000.00
1E-B1	02/14/18 - 02/25/18	12	2.03750 %	281,736,000.00	191,345.70	0.00	0.00	0.00	191,345.70	0.00	281,736,000.00
1E-B2	02/14/18 - 02/25/18	12	2.43750 %	281,736,000.00	228,910.50	0.00	0.00	0.00	228,910.50	0.00	281,736,000.00
1E-B3	02/14/18 - 02/25/18	12	2.83750 %	281,736,000.00	266,475.30	0.00	0.00	0.00	266,475.30	0.00	281,736,000.00
1E-B4	02/14/18 - 02/25/18	12	3.23750 %	281,736,000.00	304,040.10	0.00	0.00	0.00	304,040.10	0.00	281,736,000.00
1E-C1	02/14/18 - 02/25/18	12	2.03750 %	290,274,000.00	197,144.42	0.00	0.00	0.00	197,144.42	0.00	290,274,000.00
1E-C2	02/14/18 - 02/25/18	12	2.43750 %	290,274,000.00	235,847.63	0.00	0.00	0.00	235,847.63	0.00	290,274,000.00
1E-C3	02/14/18 - 02/25/18	12	2.83750 %	290,274,000.00	274,550.83	0.00	0.00	0.00	274,550.83	0.00	290,274,000.00
1E-C4	02/14/18 - 02/25/18	12	3.23750 %	290,274,000.00	313,254.03	0.00	0.00	0.00	313,254.03	0.00	290,274,000.00
1E-D1	02/14/18 - 02/25/18	12	2.03750 %	563,472,000.00	382,691.40	0.00	0.00	0.00	382,691.40	0.00	563,472,000.00
1E-D2	02/14/18 - 02/25/18	12	2.43750 %	563,472,000.00	457,821.00	0.00	0.00	0.00	457,821.00	0.00	563,472,000.00
1E-D3	02/14/18 - 02/25/18	12	2.83750 %	563,472,000.00	532,950.60	0.00	0.00	0.00	532,950.60	0.00	563,472,000.00
1E-D4	02/14/18 - 02/25/18	12	3.23750 %	563,472,000.00	608,080.20	0.00	0.00	0.00	608,080.20	0.00	563,472,000.00

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

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	02/14/18 - 02/25/18	12	3.83750 %	563,472,000.00	720,774.60	0.00	0.00	0.00	720,774.60	0.00	563,472,000.00
1E-F1	02/14/18 - 02/25/18	12	2.03750 %	572,010,000.00	388,490.13	0.00	0.00	0.00	388,490.13	0.00	572,010,000.00
1E-F2	02/14/18 - 02/25/18	12	2.43750 %	572,010,000.00	464,758.13	0.00	0.00	0.00	464,758.13	0.00	572,010,000.00
1E-F3	02/14/18 - 02/25/18	12	2.83750 %	572,010,000.00	541,026.13	0.00	0.00	0.00	541,026.13	0.00	572,010,000.00
1E-F4	02/14/18 - 02/25/18	12	3.23750 %	572,010,000.00	617,294.13	0.00	0.00	0.00	617,294.13	0.00	572,010,000.00
1E-F5	02/14/18 - 02/25/18	12	3.83750 %	572,010,000.00	731,696.13	0.00	0.00	0.00	731,696.13	0.00	572,010,000.00
1X-1	02/14/18 - 02/25/18	12	1.80000 %	563,472,000.00	338,083.20	0.00	0.00	0.00	338,083.20	0.00	563,472,000.00
1X-2	02/14/18 - 02/25/18	12	1.40000 %	563,472,000.00	262,953.60	0.00	0.00	0.00	262,953.60	0.00	563,472,000.00
1X-3	02/14/18 - 02/25/18	12	1.00000 %	563,472,000.00	187,824.00	0.00	0.00	0.00	187,824.00	0.00	563,472,000.00
1X-4	02/14/18 - 02/25/18	12	0.60000 %	563,472,000.00	112,694.40	0.00	0.00	0.00	112,694.40	0.00	563,472,000.00
1Y-1	02/14/18 - 02/25/18	12	1.80000 %	572,010,000.00	343,206.00	0.00	0.00	0.00	343,206.00	0.00	572,010,000.00
1Y-2	02/14/18 - 02/25/18	12	1.40000 %	572,010,000.00	266,938.00	0.00	0.00	0.00	266,938.00	0.00	572,010,000.00
1Y-3	02/14/18 - 02/25/18	12	1.00000 %	572,010,000.00	190,670.00	0.00	0.00	0.00	190,670.00	0.00	572,010,000.00
1Y-4	02/14/18 - 02/25/18	12	0.60000 %	572,010,000.00	114,402.00	0.00	0.00	0.00	114,402.00	0.00	572,010,000.00
Totals					14,533,602.20	0.00	0.00	0.00	14,533,602.20	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 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	989.43536993
1M-1	384,186,000.00	2.18750 %	1000.00000000	0.72916668	0.00000000	0.00000000	0.00000000	0.72916668	0.00000000	993.58777462
1M-1H	20,221,141.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.58777479
1M-2A	281,736,000.00	3.83750 %	1000.00000000	1.27916667	0.00000000	0.00000000	0.00000000	1.27916667	0.00000000	1000.00000000
1M-AH	14,829,237.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2B	281,736,000.00	3.83750 %	1000.00000000	1.27916667	0.00000000	0.00000000	0.00000000	1.27916667	0.00000000	1000.00000000
1M-BH	14,829,237.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	290,274,000.00	3.83750 %	1000.00000000	1.27916668	0.00000000	0.00000000	0.00000000	1.27916668	0.00000000	1000.00000000
1M-CH	15,278,062.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	853,746,000.00	3.83750 %	1000.00000000	1.27916667	0.00000000	0.00000000	0.00000000	1.27916667	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	5.13750 %	1000.00000000	1.71250000	0.00000000	0.00000000	0.00000000	1.71250000	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 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1A-I1	0.00	1.80000 %	1000.00000000	0.60000000	0.00000000	0.00000000	0.00000000	0.60000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.33333333	0.00000000	0.00000000	0.00000000	0.33333333	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.20000000	0.00000000	0.00000000	0.00000000	0.20000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	0.60000000	0.00000000	0.00000000	0.00000000	0.60000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.33333333	0.00000000	0.00000000	0.00000000	0.33333333	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.20000000	0.00000000	0.00000000	0.00000000	0.20000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	0.60000000	0.00000000	0.00000000	0.00000000	0.60000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.33333333	0.00000000	0.00000000	0.00000000	0.33333333	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.20000000	0.00000000	0.00000000	0.00000000	0.20000000	0.00000000	1000.00000000
1E-A1	281,736,000.00	2.03750 %	1000.00000000	0.67916667	0.00000000	0.00000000	0.00000000	0.67916667	0.00000000	1000.00000000
1E-A2	281,736,000.00	2.43750 %	1000.00000000	0.81250000	0.00000000	0.00000000	0.00000000	0.81250000	0.00000000	1000.00000000
1E-A3	281,736,000.00	2.83750 %	1000.00000000	0.94583333	0.00000000	0.00000000	0.00000000	0.94583333	0.00000000	1000.00000000
1E-A4	281,736,000.00	3.23750 %	1000.00000000	1.07916667	0.00000000	0.00000000	0.00000000	1.07916667	0.00000000	1000.00000000
1E-B1	281,736,000.00	2.03750 %	1000.00000000	0.67916667	0.00000000	0.00000000	0.00000000	0.67916667	0.00000000	1000.00000000
1E-B2	281,736,000.00	2.43750 %	1000.00000000	0.81250000	0.00000000	0.00000000	0.00000000	0.81250000	0.00000000	1000.00000000
1E-B3	281,736,000.00	2.83750 %	1000.00000000	0.94583333	0.00000000	0.00000000	0.00000000	0.94583333	0.00000000	1000.00000000
1E-B4	281,736,000.00	3.23750 %	1000.00000000	1.07916667	0.00000000	0.00000000	0.00000000	1.07916667	0.00000000	1000.00000000
1E-C1	290,274,000.00	2.03750 %	1000.00000000	0.67916665	0.00000000	0.00000000	0.00000000	0.67916665	0.00000000	1000.00000000
1E-C2	290,274,000.00	2.43750 %	1000.00000000	0.81250002	0.00000000	0.00000000	0.00000000	0.81250002	0.00000000	1000.00000000
1E-C3	290,274,000.00	2.83750 %	1000.00000000	0.94583335	0.00000000	0.00000000	0.00000000	0.94583335	0.00000000	1000.00000000
1E-C4	290,274,000.00	3.23750 %	1000.00000000	1.07916668	0.00000000	0.00000000	0.00000000	1.07916668	0.00000000	1000.00000000
1E-D1	563,472,000.00	2.03750 %	1000.00000000	0.67916667	0.00000000	0.00000000	0.00000000	0.67916667	0.00000000	1000.00000000
1E-D2	563,472,000.00	2.43750 %	1000.00000000	0.81250000	0.00000000	0.00000000	0.00000000	0.81250000	0.00000000	1000.00000000
1E-D3	563,472,000.00	2.83750 %	1000.00000000	0.94583333	0.00000000	0.00000000	0.00000000	0.94583333	0.00000000	1000.00000000
1E-D4	563,472,000.00	3.23750 %	1000.00000000	1.07916667	0.00000000	0.00000000	0.00000000	1.07916667	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	3.83750 %	1000.00000000	1.27916667	0.00000000	0.00000000	0.00000000	1.27916667	0.00000000	1000.00000000
1E-F1	572,010,000.00	2.03750 %	1000.00000000	0.67916668	0.00000000	0.00000000	0.00000000	0.67916668	0.00000000	1000.00000000
1E-F2	572,010,000.00	2.43750 %	1000.00000000	0.81250001	0.00000000	0.00000000	0.00000000	0.81250001	0.00000000	1000.00000000
1E-F3	572,010,000.00	2.83750 %	1000.00000000	0.94583334	0.00000000	0.00000000	0.00000000	0.94583334	0.00000000	1000.00000000
1E-F4	572,010,000.00	3.23750 %	1000.00000000	1.07916668	0.00000000	0.00000000	0.00000000	1.07916668	0.00000000	1000.00000000
1E-F5	572,010,000.00	3.83750 %	1000.00000000	1.27916668	0.00000000	0.00000000	0.00000000	1.27916668	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	0.60000000	0.00000000	0.00000000	0.00000000	0.60000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.33333333	0.00000000	0.00000000	0.00000000	0.33333333	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.20000000	0.00000000	0.00000000	0.00000000	0.20000000	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	0.60000000	0.00000000	0.00000000	0.00000000	0.60000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.33333333	0.00000000	0.00000000	0.00000000	0.33333333	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.20000000	0.00000000	0.00000000	0.00000000	0.20000000	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	(24,146,373.82)
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	28,439,859.11
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>4,293,485.29</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,274,318.63
Total Withdrawals (Pool Distribution Amount)	<u>4,293,485.29</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	458,317,079.98
Total Principal Reduction Cumulative	458,317,079.98
Scheduled Principal Current	64,828,743.36
Scheduled Principal Cumulative	64,828,743.36
Unscheduled Principal Current	393,488,336.62
Unscheduled Principal Cumulative	393,488,336.62
Senior Reduction Amount	455,723,930.25
Subordinate Reduction Amount	2,593,149.73
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	0.00
Informational Reporting	
At Issuance Count	186525
Period Beginning Loan Count	186525
Period Reference Pool Removal Loan Count	1264
Period Ending Loan Count	185261
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	44,475,809,752.20
Period PIF Loan Count Current	1133
PIF Loan Count Cumulative	1133
Period PIF Loan UPB Current	334,266,105.24
PIF Loan UPB Cumulative	334,266,105.24
Period Partial Prepayment Amount	31,469,047.41
Repurchase Prior CE Loan Count Current	131
Repurchase Prior CE Loan Count Cum	131
Repurchased Prior Credit Event UPB Current	28,439,859.11
Repurchased Prior Credit Event UPB Cum	28,439,859.11
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	0
Total Active Modified Loan UPB	0.00
LIBOR	1.587500%
Structural Reporting	
Senior Percentage	96.000000%
Subordinate Percentage	4.000000%
Minimum Credit Enhancement Test Pass?	NO

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Additional Reporting - Deal Level

Reference Tranche Performance					
Tranche			Credit Support		
Class	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	4.000000%	4.000000%	4.040000%
1M-1	0.00	0.00	3.100000%	3.100000%	3.130000%
1M-1H	0.00	0.00	3.100000%	3.100000%	3.130000%
1M-2	0.00	0.00	1.100000%	1.100000%	1.110000%
1M-2H	0.00	0.00	1.100000%	1.100000%	1.110000%
1B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%

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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

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	701	166,345,945.16	0.378385%	0.374014%
60 Days	2	161,857.43	0.001080%	0.000364%
90 Days	0	0.00	0.000000%	0.000000%
120 Days	0	0.00	0.000000%	0.000000%
150 Days	0	0.00	0.000000%	0.000000%
180+ Days	0	0.00	0.000000%	0.000000%
	703	166,507,802.59	0.379465%	0.374378%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

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

CDR

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

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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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses This Period		

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
	No Adjustments 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 Detail

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

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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	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	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)
No Losses this Period										

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Realized Loss Report - Collateral

Summary - No Realized Loss Information to report this period.
--

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): $1 - ((1 - \text{MDR})^{12})$

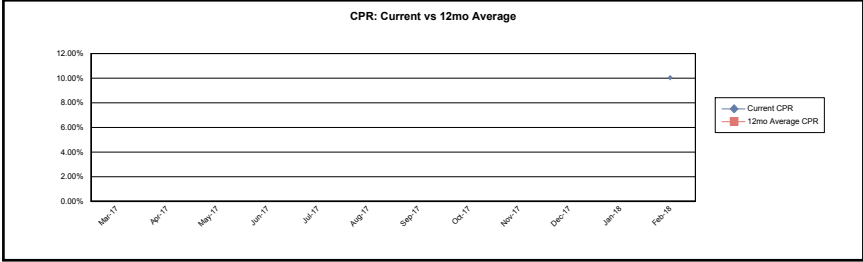
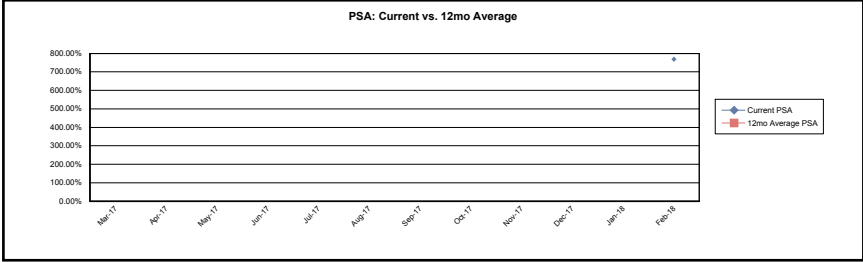
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

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		CPR		PSA	
Current Month	0.877 %	Current Month	10.031 %	Current Month	768.886 %
3 Month Average	0.000 %	3 Month Average	0.000 %	3 Month Average	0.000 %
12 Month Average	0.000 %	12 Month Average	0.000 %	12 Month Average	0.000 %
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): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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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							

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Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0090001454	137,798.70	0.00	0.000%	137,798.70
0090001861	205,925.46	0.00	0.000%	205,925.46
0090005183	413,198.86	0.00	0.000%	413,198.86
0090005764	268,004.67	0.00	0.000%	268,004.67
0090009003	101,152.53	0.00	0.000%	101,152.53
0090010263	55,676.03	0.00	0.000%	55,676.03
0090012181	182,411.42	0.00	0.000%	182,411.42
0090013688	446,427.46	0.00	0.000%	446,427.46
0090016775	373,152.12	0.00	0.000%	373,152.12
0090016857	248,686.63	0.00	0.000%	248,686.63
0090019595	191,255.69	0.00	0.000%	191,255.69
0090024615	192,870.93	0.00	0.000%	192,870.93
0090024733	290,676.48	0.00	0.000%	290,676.48
0090026187	126,795.11	0.00	0.000%	126,795.11
0090027419	109,564.15	0.00	0.000%	109,564.15
0090027656	53,052.15	0.00	0.000%	53,052.15
0090028246	407,625.19	0.00	0.000%	407,625.19
0090030697	408,159.23	0.00	0.000%	408,159.23
0090040402	89,329.24	0.00	0.000%	89,329.24
0090044022	162,135.01	0.00	0.000%	162,135.01
0090044097	217,431.63	0.00	0.000%	217,431.63
0090044455	300,902.07	0.00	0.000%	300,902.07
0090046890	134,452.45	0.00	0.000%	134,452.45
0090049750	139,338.32	0.00	0.000%	139,338.32
0090050126	169,310.50	0.00	0.000%	169,310.50
0090051158	95,376.96	0.00	0.000%	95,376.96
0090052214	276,261.83	0.00	0.000%	276,261.83
0090054878	118,040.61	0.00	0.000%	118,040.61
0090058798	270,820.37	0.00	0.000%	270,820.37
0090060132	255,273.65	0.00	0.000%	255,273.65
0090061975	255,408.77	0.00	0.000%	255,408.77
0090063730	487,519.36	0.00	0.000%	487,519.36
0090064632	168,922.09	0.00	0.000%	168,922.09
0090064865	121,115.20	0.00	0.000%	121,115.20
0090067131	148,164.93	0.00	0.000%	148,164.93

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Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0090068546	103,077.76	0.00	0.000%	103,077.76
0090069051	362,490.19	0.00	0.000%	362,490.19
0090069322	388,218.05	0.00	0.000%	388,218.05
0090070631	99,375.04	0.00	0.000%	99,375.04
0090071059	222,339.97	0.00	0.000%	222,339.97
0090074271	127,099.91	0.00	0.000%	127,099.91
0090078109	142,406.87	0.00	0.000%	142,406.87
0090082501	420,640.98	0.00	0.000%	420,640.98
0090083372	65,749.89	0.00	0.000%	65,749.89
0090084732	226,382.68	0.00	0.000%	226,382.68
0090086565	420,508.88	0.00	0.000%	420,508.88
0090089774	169,776.93	0.00	0.000%	169,776.93
0090092927	159,152.45	0.00	0.000%	159,152.45
0090095203	135,053.70	0.00	0.000%	135,053.70
0090095313	130,007.63	0.00	0.000%	130,007.63
0090096208	143,303.59	0.00	0.000%	143,303.59
0090096811	275,996.61	0.00	0.000%	275,996.61
0090097109	297,397.35	0.00	0.000%	297,397.35
0090098186	357,128.78	0.00	0.000%	357,128.78
0090099951	195,634.84	0.00	0.000%	195,634.84
0090100686	267,697.76	0.00	0.000%	267,697.76
0090101566	200,674.37	0.00	0.000%	200,674.37
0090104638	273,216.39	0.00	0.000%	273,216.39
0090105965	313,477.56	0.00	0.000%	313,477.56
0090111141	419,859.44	0.00	0.000%	419,859.44
0090112284	61,497.27	0.00	0.000%	61,497.27
0090114421	397,136.52	0.00	0.000%	397,136.52
0090116951	82,022.68	0.00	0.000%	82,022.68
0090118171	223,245.44	0.00	0.000%	223,245.44
0090118222	266,673.83	0.00	0.000%	266,673.83
0090119110	159,116.29	0.00	0.000%	159,116.29
0090122670	163,623.92	0.00	0.000%	163,623.92
0090123748	386,241.34	0.00	0.000%	386,241.34
0090123857	160,784.20	0.00	0.000%	160,784.20
0090124249	158,493.55	0.00	0.000%	158,493.55
0090124405	139,294.92	0.00	0.000%	139,294.92

**Connecticut Avenue Securities
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Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0090124892	55,918.26	0.00	0.000%	55,918.26
0090126594	380,576.54	0.00	0.000%	380,576.54
0090127041	257,320.14	0.00	0.000%	257,320.14
0090128501	167,117.25	0.00	0.000%	167,117.25
0090128913	366,605.48	0.00	0.000%	366,605.48
0090129271	213,212.16	0.00	0.000%	213,212.16
0090132467	79,481.09	0.00	0.000%	79,481.09
0090132757	70,393.14	0.00	0.000%	70,393.14
0090132936	223,834.80	0.00	0.000%	223,834.80
0090133646	230,084.59	0.00	0.000%	230,084.59
0090136594	153,893.45	0.00	0.000%	153,893.45
0090137081	215,527.79	0.00	0.000%	215,527.79
0090138229	69,722.42	0.00	0.000%	69,722.42
0090138590	348,656.45	0.00	0.000%	348,656.45
0090140886	268,556.58	0.00	0.000%	268,556.58
0090143600	234,434.39	0.00	0.000%	234,434.39
0090144822	209,167.26	0.00	0.000%	209,167.26
0090145694	163,503.47	0.00	0.000%	163,503.47
0090146004	296,416.88	0.00	0.000%	296,416.88
0090149411	146,765.69	0.00	0.000%	146,765.69
0090149806	309,680.88	0.00	0.000%	309,680.88
0090150898	357,049.45	0.00	0.000%	357,049.45
0090152936	516,041.80	0.00	0.000%	516,041.80
0090153178	233,638.82	0.00	0.000%	233,638.82
0090153472	120,754.19	0.00	0.000%	120,754.19
0090154691	274,855.07	0.00	0.000%	274,855.07
0090158431	47,239.93	0.00	0.000%	47,239.93
0090158469	392,841.69	0.00	0.000%	392,841.69
0090160078	255,029.91	0.00	0.000%	255,029.91
0090160339	278,013.79	0.00	0.000%	278,013.79
0090164055	216,482.58	0.00	0.000%	216,482.58
0090167970	56,903.76	0.00	0.000%	56,903.76
0090170763	229,486.38	0.00	0.000%	229,486.38
0090173649	75,527.32	0.00	0.000%	75,527.32
0090176330	125,829.66	0.00	0.000%	125,829.66
0090176766	224,103.43	0.00	0.000%	224,103.43

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Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0090177310	165,717.49	0.00	0.000%	165,717.49
0090177722	333,230.57	0.00	0.000%	333,230.57
0090178529	125,376.52	0.00	0.000%	125,376.52
0090179091	251,335.06	0.00	0.000%	251,335.06
0090182077	181,456.12	0.00	0.000%	181,456.12
0090184614	210,359.40	0.00	0.000%	210,359.40
0090186877	268,524.04	0.00	0.000%	268,524.04
0090191616	136,669.84	0.00	0.000%	136,669.84
0090193628	144,149.61	0.00	0.000%	144,149.61
0090193746	418,341.30	0.00	0.000%	418,341.30
0090194844	119,434.18	0.00	0.000%	119,434.18
0090195336	155,352.92	0.00	0.000%	155,352.92
0090198280	343,536.68	0.00	0.000%	343,536.68
0090201404	123,453.35	0.00	0.000%	123,453.35
0090202193	123,033.04	0.00	0.000%	123,033.04
0090202838	199,566.60	0.00	0.000%	199,566.60
0090203966	127,284.87	0.00	0.000%	127,284.87
0090206106	101,604.60	0.00	0.000%	101,604.60
0090206447	185,120.89	0.00	0.000%	185,120.89
0090209006	103,151.74	0.00	0.000%	103,151.74
0090209520	488,333.23	0.00	0.000%	488,333.23
0090209801	108,683.94	0.00	0.000%	108,683.94
0090213025	99,407.92	0.00	0.000%	99,407.92
0090213536	325,035.33	0.00	0.000%	325,035.33
Totals	28,439,859.11	0.00		

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Feb-2018

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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.