

**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

08-Aug-2019 10:35:06 AM

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		07/31/2019	0.00000 %	36,802,411,680.35	0.00	488,025,803.46	0.00	36,314,385,876.88	488,025,803.46	0.00
1M-1	30711XYS7	08/23/2019	2.86600 %	338,758,524.97	863,006.16	22,037,455.75	0.00	316,721,069.22	22,900,461.91	0.00
1M-1H		07/31/2019	0.00000 %	17,830,123.69	0.00	1,159,913.43	0.00	16,670,210.26	1,159,913.43	0.00
1M-2A	30711XYT5	08/23/2019	4.51600 %	281,736,000.00	1,130,950.91	0.00	0.00	281,736,000.00	1,130,950.91	0.00
1M-AH		07/31/2019	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2B	30711XYU2	08/23/2019	4.51600 %	281,736,000.00	1,130,950.91	0.00	0.00	281,736,000.00	1,130,950.91	0.00
1M-BH		07/31/2019	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	08/23/2019	4.51600 %	290,274,000.00	1,165,224.34	0.00	0.00	290,274,000.00	1,165,224.34	0.00
1M-CH		07/31/2019	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	08/23/2019	4.51600 %	853,746,000.00	3,427,126.17	0.00	0.00	853,746,000.00	3,427,126.17	0.00
1M-2H		07/31/2019	0.00000 %	44,936,536.00	0.00	0.00	0.00	44,936,536.00	0.00	0.00
1B-1	30711XYW8	08/23/2019	5.81600 %	256,124,000.00	1,324,104.16	0.00	0.00	256,124,000.00	1,324,104.16	0.00
1B-1H		07/31/2019	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		07/31/2019	0.00000 %	224,631,554.66	0.00	0.00	18,543.47	224,613,011.19	0.00	57,622.81
1A-I1	30711XYY4	08/23/2019	1.80000 %	0.00	450,777.60	0.00	0.00	0.00	450,777.60	0.00
1A-I2	30711XYZ1	08/23/2019	1.40000 %	0.00	350,604.80	0.00	0.00	0.00	350,604.80	0.00
1A-I3	30711XZA5	08/23/2019	1.00000 %	0.00	250,432.00	0.00	0.00	0.00	250,432.00	0.00
1A-I4	30711XZB3	08/23/2019	0.60000 %	0.00	150,259.20	0.00	0.00	0.00	150,259.20	0.00
1B-I1	30711XZG2	08/23/2019	1.80000 %	0.00	450,777.60	0.00	0.00	0.00	450,777.60	0.00
1B-I2	30711XZH0	08/23/2019	1.40000 %	0.00	350,604.80	0.00	0.00	0.00	350,604.80	0.00
1B-I3	30711XZJ6	08/23/2019	1.00000 %	0.00	250,432.00	0.00	0.00	0.00	250,432.00	0.00
1B-I4	30711XZK3	08/23/2019	0.60000 %	0.00	150,259.20	0.00	0.00	0.00	150,259.20	0.00
1C-I1	30711XZQ0	08/23/2019	1.80000 %	0.00	464,438.40	0.00	0.00	0.00	464,438.40	0.00
1C-I2	30711XZR8	08/23/2019	1.40000 %	0.00	361,229.87	0.00	0.00	0.00	361,229.87	0.00
1C-I3	30711XZS6	08/23/2019	1.00000 %	0.00	258,021.33	0.00	0.00	0.00	258,021.33	0.00
1C-I4	30711XZT4	08/23/2019	0.60000 %	0.00	154,812.80	0.00	0.00	0.00	154,812.80	0.00
1E-A1	30711XZC1	08/23/2019	2.71600 %	281,736,000.00	680,173.31	0.00	0.00	281,736,000.00	680,173.31	0.00
1E-A2	30711XZD9	08/23/2019	3.11600 %	281,736,000.00	780,346.11	0.00	0.00	281,736,000.00	780,346.11	0.00
1E-A3	30711XZE7	08/23/2019	3.51600 %	281,736,000.00	880,518.91	0.00	0.00	281,736,000.00	880,518.91	0.00
1E-A4	30711XZF4	08/23/2019	3.91600 %	281,736,000.00	980,691.71	0.00	0.00	281,736,000.00	980,691.71	0.00
1E-B1	30711XZL1	08/23/2019	2.71600 %	281,736,000.00	680,173.31	0.00	0.00	281,736,000.00	680,173.31	0.00
1E-B2	30711XZM9	08/23/2019	3.11600 %	281,736,000.00	780,346.11	0.00	0.00	281,736,000.00	780,346.11	0.00
1E-B3	30711XZN7	08/23/2019	3.51600 %	281,736,000.00	880,518.91	0.00	0.00	281,736,000.00	880,518.91	0.00
1E-B4	30711XZP2	08/23/2019	3.91600 %	281,736,000.00	980,691.71	0.00	0.00	281,736,000.00	980,691.71	0.00
1E-C1	30711XZU1	08/23/2019	2.71600 %	290,274,000.00	700,785.94	0.00	0.00	290,274,000.00	700,785.94	0.00
1E-C2	30711XZV9	08/23/2019	3.11600 %	290,274,000.00	803,994.47	0.00	0.00	290,274,000.00	803,994.47	0.00
1E-C3	30711XZW7	08/23/2019	3.51600 %	290,274,000.00	907,203.01	0.00	0.00	290,274,000.00	907,203.01	0.00
1E-C4	30711XZX5	08/23/2019	3.91600 %	290,274,000.00	1,010,411.54	0.00	0.00	290,274,000.00	1,010,411.54	0.00
1E-D1	30711XZY3	08/23/2019	2.71600 %	563,472,000.00	1,360,346.62	0.00	0.00	563,472,000.00	1,360,346.62	0.00
1E-D2	30711XZZ0	08/23/2019	3.11600 %	563,472,000.00	1,560,692.22	0.00	0.00	563,472,000.00	1,560,692.22	0.00
1E-D3	30711XA20	08/23/2019	3.51600 %	563,472,000.00	1,761,037.82	0.00	0.00	563,472,000.00	1,761,037.82	0.00
1E-D4	30711XA38	08/23/2019	3.91600 %	563,472,000.00	1,961,383.42	0.00	0.00	563,472,000.00	1,961,383.42	0.00
1E-D5	30711XA46	08/23/2019	4.51600 %	563,472,000.00	2,261,901.82	0.00	0.00	563,472,000.00	2,261,901.82	0.00

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XA53	08/23/2019	2.71600 %	572,010,000.00	1,380,959.25	0.00	0.00	572,010,000.00	1,380,959.25	0.00
1E-F2	30711XA61	08/23/2019	3.11600 %	572,010,000.00	1,584,340.59	0.00	0.00	572,010,000.00	1,584,340.59	0.00
1E-F3	30711XA79	08/23/2019	3.51600 %	572,010,000.00	1,787,721.92	0.00	0.00	572,010,000.00	1,787,721.92	0.00
1E-F4	30711XA87	08/23/2019	3.91600 %	572,010,000.00	1,991,103.25	0.00	0.00	572,010,000.00	1,991,103.25	0.00
1E-F5	30711XA95	08/23/2019	4.51600 %	572,010,000.00	2,296,175.25	0.00	0.00	572,010,000.00	2,296,175.25	0.00
1X-1	30711XB29	08/23/2019	1.80000 %	0.00	901,555.20	0.00	0.00	0.00	901,555.20	0.00
1X-2	30711XB37	08/23/2019	1.40000 %	0.00	701,209.60	0.00	0.00	0.00	701,209.60	0.00
1X-3	30711XB45	08/23/2019	1.00000 %	0.00	500,864.00	0.00	0.00	0.00	500,864.00	0.00
1X-4	30711XB52	08/23/2019	0.60000 %	0.00	300,518.40	0.00	0.00	0.00	300,518.40	0.00
1Y-1	30711XB60	08/23/2019	1.80000 %	0.00	915,216.00	0.00	0.00	0.00	915,216.00	0.00
1Y-2	30711XB78	08/23/2019	1.40000 %	0.00	711,834.67	0.00	0.00	0.00	711,834.67	0.00
1Y-3	30711XB86	08/23/2019	1.00000 %	0.00	508,453.33	0.00	0.00	0.00	508,453.33	0.00
1Y-4	30711XB94	08/23/2019	0.60000 %	0.00	305,072.00	0.00	0.00	0.00	305,072.00	0.00
Totals				48,542,995,716.67	45,540,252.65	511,223,172.64	18,543.47	48,031,754,000.55	556,763,425.29	57,622.81

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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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	36,802,411,680.35	54,722,497.96	433,303,305.51	0.00	0.00	488,025,803.46	36,314,385,876.88	0.84184311	488,025,803.46
1M-1	384,186,000.00	338,758,524.97	2,471,315.33	19,566,140.42	0.00	0.00	22,037,455.75	316,721,069.22	0.82439513	22,037,455.75
1M-1H	20,221,141.00	17,830,123.69	130,074.54	1,029,838.89	0.00	0.00	1,159,913.43	16,670,210.26	0.82439513	1,159,913.43
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	224,631,554.66	0.00	0.00	0.00	18,543.47	18,543.47	224,613,011.19	0.99974352	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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Distribution Date: 26-Aug-2019

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F3	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F4	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F5	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	54,925,203,367.00	48,542,995,716.67	57,323,887.83	453,899,284.82	0.00	18,543.47	511,241,716.11	48,031,754,000.55	0.87449388	511,223,172.64

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	853.15656947	1.26858150	10.04487328	0.00000000	0.00000000	11.31345478	841.84311469	0.84184311	11.31345478
1M-1	384,186,000.00	881.75655794	6.43260121	50.92882203	0.00000000	0.00000000	57.36142324	824.39513470	0.82439513	57.36142324
1M-1H	20,221,141.00	881.75655815	6.43260140	50.92882197	0.00000000	0.00000000	57.36142337	824.39513478	0.82439513	57.36142337
1M-2A	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	14,829,237.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	14,829,237.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	15,278,062.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	853,746,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	44,936,536.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	256,124,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	13,480,761.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	999.82605942	0.00000000	0.00000000	0.00000000	0.08253624	0.08253624	999.74352318	0.99974352	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

Principal Distribution Factors Statement

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

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

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

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Telephone: 1-866-846-4526

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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 %	36,802,411,680.35	0.00	0.00	0.00	0.00	0.00	0.00	36,314,385,876.88
1M-1	07/25/19 - 08/25/19	32	2.86600 %	338,758,524.97	863,006.16	0.00	0.00	0.00	863,006.16	0.00	316,721,069.22
1M-1H	N/A	N/A	0.00000 %	17,830,123.69	0.00	0.00	0.00	0.00	0.00	0.00	16,670,210.26
1M-2A	07/25/19 - 08/25/19	32	4.51600 %	281,736,000.00	1,130,950.91	0.00	0.00	0.00	1,130,950.91	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	07/25/19 - 08/25/19	32	4.51600 %	281,736,000.00	1,130,950.91	0.00	0.00	0.00	1,130,950.91	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	07/25/19 - 08/25/19	32	4.51600 %	290,274,000.00	1,165,224.34	0.00	0.00	0.00	1,165,224.34	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	07/25/19 - 08/25/19	32	4.51600 %	853,746,000.00	3,427,126.17	0.00	0.00	0.00	3,427,126.17	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	07/25/19 - 08/25/19	32	5.81600 %	256,124,000.00	1,324,104.16	0.00	0.00	0.00	1,324,104.16	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 %	224,631,554.66	0.00	0.00	0.00	0.00	0.00	0.00	224,631,011.19
1A-I1	07/25/19 - 08/25/19	32	1.80000 %	281,736,000.00	450,777.60	0.00	0.00	0.00	450,777.60	0.00	281,736,000.00
1A-I2	07/25/19 - 08/25/19	32	1.40000 %	281,736,000.00	350,604.80	0.00	0.00	0.00	350,604.80	0.00	281,736,000.00
1A-I3	07/25/19 - 08/25/19	32	1.00000 %	281,736,000.00	250,432.00	0.00	0.00	0.00	250,432.00	0.00	281,736,000.00
1A-I4	07/25/19 - 08/25/19	32	0.60000 %	281,736,000.00	150,259.20	0.00	0.00	0.00	150,259.20	0.00	281,736,000.00
1B-I1	07/25/19 - 08/25/19	32	1.80000 %	281,736,000.00	450,777.60	0.00	0.00	0.00	450,777.60	0.00	281,736,000.00
1B-I2	07/25/19 - 08/25/19	32	1.40000 %	281,736,000.00	350,604.80	0.00	0.00	0.00	350,604.80	0.00	281,736,000.00
1B-I3	07/25/19 - 08/25/19	32	1.00000 %	281,736,000.00	250,432.00	0.00	0.00	0.00	250,432.00	0.00	281,736,000.00
1B-I4	07/25/19 - 08/25/19	32	0.60000 %	281,736,000.00	150,259.20	0.00	0.00	0.00	150,259.20	0.00	281,736,000.00
1C-I1	07/25/19 - 08/25/19	32	1.80000 %	290,274,000.00	464,438.40	0.00	0.00	0.00	464,438.40	0.00	290,274,000.00
1C-I2	07/25/19 - 08/25/19	32	1.40000 %	290,274,000.00	361,229.87	0.00	0.00	0.00	361,229.87	0.00	290,274,000.00
1C-I3	07/25/19 - 08/25/19	32	1.00000 %	290,274,000.00	258,021.33	0.00	0.00	0.00	258,021.33	0.00	290,274,000.00
1C-I4	07/25/19 - 08/25/19	32	0.60000 %	290,274,000.00	154,812.80	0.00	0.00	0.00	154,812.80	0.00	290,274,000.00
1E-A1	07/25/19 - 08/25/19	32	2.71600 %	281,736,000.00	680,173.31	0.00	0.00	0.00	680,173.31	0.00	281,736,000.00
1E-A2	07/25/19 - 08/25/19	32	3.11600 %	281,736,000.00	780,346.11	0.00	0.00	0.00	780,346.11	0.00	281,736,000.00
1E-A3	07/25/19 - 08/25/19	32	3.51600 %	281,736,000.00	880,518.91	0.00	0.00	0.00	880,518.91	0.00	281,736,000.00
1E-A4	07/25/19 - 08/25/19	32	3.91600 %	281,736,000.00	980,691.71	0.00	0.00	0.00	980,691.71	0.00	281,736,000.00
1E-B1	07/25/19 - 08/25/19	32	2.71600 %	281,736,000.00	680,173.31	0.00	0.00	0.00	680,173.31	0.00	281,736,000.00
1E-B2	07/25/19 - 08/25/19	32	3.11600 %	281,736,000.00	780,346.11	0.00	0.00	0.00	780,346.11	0.00	281,736,000.00
1E-B3	07/25/19 - 08/25/19	32	3.51600 %	281,736,000.00	880,518.91	0.00	0.00	0.00	880,518.91	0.00	281,736,000.00
1E-B4	07/25/19 - 08/25/19	32	3.91600 %	281,736,000.00	980,691.71	0.00	0.00	0.00	980,691.71	0.00	281,736,000.00
1E-C1	07/25/19 - 08/25/19	32	2.71600 %	290,274,000.00	700,785.94	0.00	0.00	0.00	700,785.94	0.00	290,274,000.00
1E-C2	07/25/19 - 08/25/19	32	3.11600 %	290,274,000.00	803,994.47	0.00	0.00	0.00	803,994.47	0.00	290,274,000.00
1E-C3	07/25/19 - 08/25/19	32	3.51600 %	290,274,000.00	907,203.01	0.00	0.00	0.00	907,203.01	0.00	290,274,000.00
1E-C4	07/25/19 - 08/25/19	32	3.91600 %	290,274,000.00	1,010,411.54	0.00	0.00	0.00	1,010,411.54	0.00	290,274,000.00
1E-D1	07/25/19 - 08/25/19	32	2.71600 %	563,472,000.00	1,360,346.62	0.00	0.00	0.00	1,360,346.62	0.00	563,472,000.00
1E-D2	07/25/19 - 08/25/19	32	3.11600 %	563,472,000.00	1,560,692.22	0.00	0.00	0.00	1,560,692.22	0.00	563,472,000.00
1E-D3	07/25/19 - 08/25/19	32	3.51600 %	563,472,000.00	1,761,037.82	0.00	0.00	0.00	1,761,037.82	0.00	563,472,000.00
1E-D4	07/25/19 - 08/25/19	32	3.91600 %	563,472,000.00	1,961,383.42	0.00	0.00	0.00	1,961,383.42	0.00	563,472,000.00

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

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	07/25/19 - 08/25/19	32	4.51600 %	563,472,000.00	2,261,901.82	0.00	0.00	0.00	2,261,901.82	0.00	563,472,000.00
1E-F1	07/25/19 - 08/25/19	32	2.71600 %	572,010,000.00	1,380,959.25	0.00	0.00	0.00	1,380,959.25	0.00	572,010,000.00
1E-F2	07/25/19 - 08/25/19	32	3.11600 %	572,010,000.00	1,584,340.59	0.00	0.00	0.00	1,584,340.59	0.00	572,010,000.00
1E-F3	07/25/19 - 08/25/19	32	3.51600 %	572,010,000.00	1,787,721.92	0.00	0.00	0.00	1,787,721.92	0.00	572,010,000.00
1E-F4	07/25/19 - 08/25/19	32	3.91600 %	572,010,000.00	1,991,103.25	0.00	0.00	0.00	1,991,103.25	0.00	572,010,000.00
1E-F5	07/25/19 - 08/25/19	32	4.51600 %	572,010,000.00	2,296,175.25	0.00	0.00	0.00	2,296,175.25	0.00	572,010,000.00
1X-1	07/25/19 - 08/25/19	32	1.80000 %	563,472,000.00	901,555.20	0.00	0.00	0.00	901,555.20	0.00	563,472,000.00
1X-2	07/25/19 - 08/25/19	32	1.40000 %	563,472,000.00	701,209.60	0.00	0.00	0.00	701,209.60	0.00	563,472,000.00
1X-3	07/25/19 - 08/25/19	32	1.00000 %	563,472,000.00	500,864.00	0.00	0.00	0.00	500,864.00	0.00	563,472,000.00
1X-4	07/25/19 - 08/25/19	32	0.60000 %	563,472,000.00	300,518.40	0.00	0.00	0.00	300,518.40	0.00	563,472,000.00
1Y-1	07/25/19 - 08/25/19	32	1.80000 %	572,010,000.00	915,216.00	0.00	0.00	0.00	915,216.00	0.00	572,010,000.00
1Y-2	07/25/19 - 08/25/19	32	1.40000 %	572,010,000.00	711,834.67	0.00	0.00	0.00	711,834.67	0.00	572,010,000.00
1Y-3	07/25/19 - 08/25/19	32	1.00000 %	572,010,000.00	508,453.33	0.00	0.00	0.00	508,453.33	0.00	572,010,000.00
1Y-4	07/25/19 - 08/25/19	32	0.60000 %	572,010,000.00	305,072.00	0.00	0.00	0.00	305,072.00	0.00	572,010,000.00
Totals					45,540,252.65	0.00	0.00	0.00	45,540,252.65	0.00	

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

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

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www.ctslink.com
Telephone: 1-866-846-4526

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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 %	853.15656947	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	841.84311469
1M-1	384,186,000.00	2.86600 %	881.75655794	2.24632381	0.00000000	0.00000000	0.00000000	2.24632381	0.00000000	824.39513470
1M-1H	20,221,141.00	0.00000 %	881.75655815	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	824.39513478
1M-2A	281,736,000.00	4.51600 %	1000.00000000	4.01422222	0.00000000	0.00000000	0.00000000	4.01422222	0.00000000	1000.00000000
1M-AH	14,829,237.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2B	281,736,000.00	4.51600 %	1000.00000000	4.01422222	0.00000000	0.00000000	0.00000000	4.01422222	0.00000000	1000.00000000
1M-BH	14,829,237.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	290,274,000.00	4.51600 %	1000.00000000	4.01422222	0.00000000	0.00000000	0.00000000	4.01422222	0.00000000	1000.00000000
1M-CH	15,278,062.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	853,746,000.00	4.51600 %	1000.00000000	4.01422223	0.00000000	0.00000000	0.00000000	4.01422223	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	5.81600 %	1000.00000000	5.16977776	0.00000000	0.00000000	0.00000000	5.16977776	0.00000000	1000.00000000
1B-1H	13,480,761.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	224,670,634.00	0.00000 %	999.82605942	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.74352318
1A-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
1E-A1	281,736,000.00	2.71600 %	1000.00000000	2.41422222	0.00000000	0.00000000	0.00000000	2.41422222	0.00000000	1000.00000000
1E-A2	281,736,000.00	3.11600 %	1000.00000000	2.76977777	0.00000000	0.00000000	0.00000000	2.76977777	0.00000000	1000.00000000
1E-A3	281,736,000.00	3.51600 %	1000.00000000	3.12533333	0.00000000	0.00000000	0.00000000	3.12533333	0.00000000	1000.00000000
1E-A4	281,736,000.00	3.91600 %	1000.00000000	3.48088888	0.00000000	0.00000000	0.00000000	3.48088888	0.00000000	1000.00000000
1E-B1	281,736,000.00	2.71600 %	1000.00000000	2.41422222	0.00000000	0.00000000	0.00000000	2.41422222	0.00000000	1000.00000000
1E-B2	281,736,000.00	3.11600 %	1000.00000000	2.76977777	0.00000000	0.00000000	0.00000000	2.76977777	0.00000000	1000.00000000
1E-B3	281,736,000.00	3.51600 %	1000.00000000	3.12533333	0.00000000	0.00000000	0.00000000	3.12533333	0.00000000	1000.00000000
1E-B4	281,736,000.00	3.91600 %	1000.00000000	3.48088888	0.00000000	0.00000000	0.00000000	3.48088888	0.00000000	1000.00000000
1E-C1	290,274,000.00	2.71600 %	1000.00000000	2.41422222	0.00000000	0.00000000	0.00000000	2.41422222	0.00000000	1000.00000000
1E-C2	290,274,000.00	3.11600 %	1000.00000000	2.76977776	0.00000000	0.00000000	0.00000000	2.76977776	0.00000000	1000.00000000
1E-C3	290,274,000.00	3.51600 %	1000.00000000	3.12533334	0.00000000	0.00000000	0.00000000	3.12533334	0.00000000	1000.00000000
1E-C4	290,274,000.00	3.91600 %	1000.00000000	3.48088888	0.00000000	0.00000000	0.00000000	3.48088888	0.00000000	1000.00000000
1E-D1	563,472,000.00	2.71600 %	1000.00000000	2.41422222	0.00000000	0.00000000	0.00000000	2.41422222	0.00000000	1000.00000000
1E-D2	563,472,000.00	3.11600 %	1000.00000000	2.76977777	0.00000000	0.00000000	0.00000000	2.76977777	0.00000000	1000.00000000
1E-D3	563,472,000.00	3.51600 %	1000.00000000	3.12533333	0.00000000	0.00000000	0.00000000	3.12533333	0.00000000	1000.00000000
1E-D4	563,472,000.00	3.91600 %	1000.00000000	3.48088888	0.00000000	0.00000000	0.00000000	3.48088888	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	563,472,000.00	4.51600 %	1000.00000000	4.01422222	0.00000000	0.00000000	0.00000000	4.01422222	0.00000000	1000.00000000
1E-F1	572,010,000.00	2.71600 %	1000.00000000	2.41422222	0.00000000	0.00000000	0.00000000	2.41422222	0.00000000	1000.00000000
1E-F2	572,010,000.00	3.11600 %	1000.00000000	2.76977778	0.00000000	0.00000000	0.00000000	2.76977778	0.00000000	1000.00000000
1E-F3	572,010,000.00	3.51600 %	1000.00000000	3.12533333	0.00000000	0.00000000	0.00000000	3.12533333	0.00000000	1000.00000000
1E-F4	572,010,000.00	3.91600 %	1000.00000000	3.48088888	0.00000000	0.00000000	0.00000000	3.48088888	0.00000000	1000.00000000
1E-F5	572,010,000.00	4.51600 %	1000.00000000	4.01422222	0.00000000	0.00000000	0.00000000	4.01422222	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	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	25,919,968.74
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	1,769,433.63
Gains & Subsequent Recoveries (Realized Losses)	(18,543.47)
Total Deposits	<u>27,670,858.90</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	27,651,692.24
Total Withdrawals (Pool Distribution Amount)	<u>27,670,858.90</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	511,241,716.11
Total Principal Reduction Cumulative	6,893,449,366.46
Scheduled Principal Current	57,323,887.82
Scheduled Principal Cumulative	1,185,203,480.86
Unscheduled Principal Current	453,899,284.82
Unscheduled Principal Cumulative	5,708,188,262.79
Senior Reduction Amount	488,025,803.46
Subordinate Reduction Amount	23,197,369.18
Calculated Recovery Principal Amount	48,970.19
Calculated Tranche Write-down Amount	18,543.47
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	2,792.32
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	166304
Period Reference Pool Removal Loan Count	1795
Period Ending Loan Count	164509
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	38,040,677,465.72
Period PIF Loan Count Current	1790
PIF Loan Count Cumulative	21,772
Period PIF Loan UPB Current	433,967,425.33
PIF Loan UPB Cumulative	5,189,473,486.82
Period Partial Prepayment Amount	19,120,551.57
Repurchase Prior CE Loan Count Curr	4
Repurchase Prior CE Loan Count Cum	239
Repurchase Prior Credit Event UPB Curr	1,769,433.63
Repurchase Prior Credit Event UPB Cum	55,045,399.35
Credit Event Amount Current	67,513.66
Credit Event Amount Cumulative	320,412.37
Total Active Modified Loan Count	125
Total Active Modified Loan UPB	28,573,048.55
Libor Rate	2.266000%
Structural Reporting	

Connecticut Avenue Securities
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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.461944%
Subordinate Percentage	4.538056%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	4.000000%	4.540000%	4.540000%
1M-1	0.00	0.00	3.100000%	3.610000%	3.660000%
1M-1H	0.00	0.00	3.100000%	3.610000%	3.660000%
1M-2	0.00	0.00	1.100000%	1.280000%	1.300000%
1M-2H	0.00	0.00	1.100000%	1.280000%	1.300000%
1B-1	0.00	0.00	0.500000%	0.580000%	0.590000%
1B-1H	0.00	0.00	0.500000%	0.580000%	0.590000%
1B-2H	18,543.47	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1260	282,102,757.84	0.765916%	0.741582%
60 Days	205	46,413,219.28	0.124613%	0.122009%
90 Days	81	17,075,703.41	0.049237%	0.044888%
120 Days	57	13,211,686.49	0.034649%	0.034730%
150 Days	38	7,379,729.24	0.023099%	0.019400%
180+ Days	132	29,253,699.65	0.080239%	0.076901%
	1773	395,436,795.91	1.077753%	1.039510%

CONNECTICUT AVENUE SECURITIES

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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	0.004%
3 Month Average	0.002%
12 Month Average	0.002%

CDR

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
19	5,314,347.39	2,792.32	0.053	5,314,347.39	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90134733	207,670.72	70.32	0.034	70.32	0.00
90003965	147,536.53	31.85	0.022	31.85	0.00
90028338	199,282.60	29.57	0.015	29.57	0.00
90030268	292,160.18	103.75	0.036	103.75	0.00
90059245	343,243.88	160.18	0.047	160.18	0.00
90076707	290,271.31	312.54	0.108	312.54	0.00
90079962	303,750.00	127.24	0.042	127.24	0.00
90097826	255,116.59	167.71	0.066	167.71	0.00
90001691	436,583.41	344.47	0.079	344.47	0.00
90119417	267,572.78	27.87	0.01	27.87	0.00
90214018	302,590.93	151.18	0.05	151.18	0.00
90139064	171,208.24	126.25	0.074	126.25	0.00
90139958	178,635.47	91.55	0.051	91.55	0.00
90140832	247,058.16	122.03	0.049	122.03	0.00
90161593	140,102.88	9.68	0.007	9.68	0.00
90161937	368,319.70	247.88	0.067	247.88	0.00
90188313	309,988.18	215.53	0.07	215.53	0.00
90195313	609,663.19	325.85	0.053	325.85	0.00
90108464	243,592.64	126.87	0.052	126.87	0.00

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
1	67,513.66	18,530.13	27.446

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
3	181,271.12	13.34	37,341.24

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90100745	67,513.66	18,530.13	27.446

Realized Loss Detail

Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
90093378	102,443.76	1.70	4,676.41
90128491	41,869.07	9.66	5,969.30
90160326	36,958.29	1.98	26,695.53

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	320,412.37	57,622.81	17.984

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90095563	71,627.59	1,751.44	2.445
90128491	41,869.07	5,969.30	14.257
90160326	36,958.29	26,695.53	72.232
90093378	102,443.76	4,676.41	4.565
90100745	67,513.66	18,530.13	27.446

**Connecticut Avenue Securities
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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	4	56,610.55	18,543.47	0.000 %	0	0.00	0.00	0.000 %	4	56,610.55	18,543.47	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090093378	104,000.00	3.990 %	NC	74.00	360	4,465.61	03/31/2019	1.70	4,676.41
Summary	0090100745	68,000.00	5.125 %	MI	80.00	360	18,530.13	07/31/2019	18,530.13	18,530.13
Summary	0090128491	42,000.00	4.875 %	MI	80.00	360	6,928.21	05/31/2019	9.66	5,969.30
Summary	0090160326	37,000.00	5.125 %	TN	65.00	360	26,686.60	04/30/2019	1.98	26,695.53

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

* This data is currently not provided for reporting.

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

**Connecticut Avenue Securities
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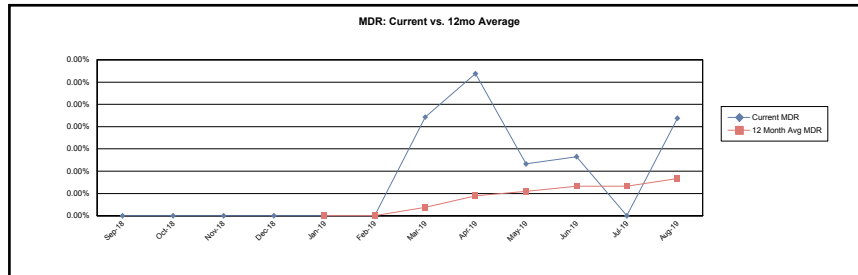
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Realized Loss Report - Collateral

Summary

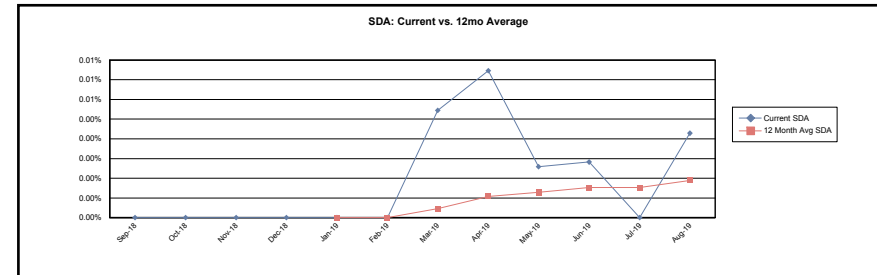
MDR

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



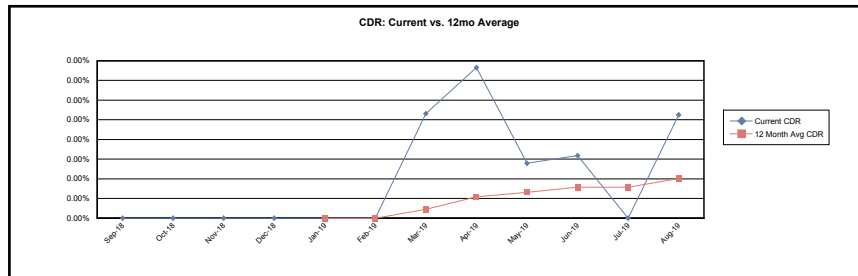
SDA

Current Month 0.004 %
3 Month Average 0.002 %
12 Month Average 0.002 %



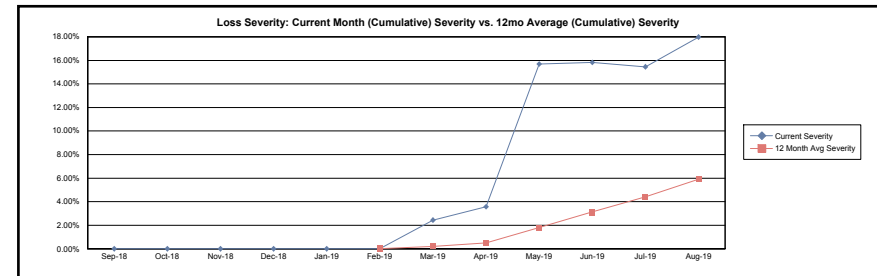
CDR

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



Loss Severity

Current Month (Cumulative) 17.984 %
3 Month Average (Cumulative) 16.423 %
12 Month Average (Cumulative) 5.914 %



Calculation Methodology:

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

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

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

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

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

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

Prepayment Rates

Summary

SMM

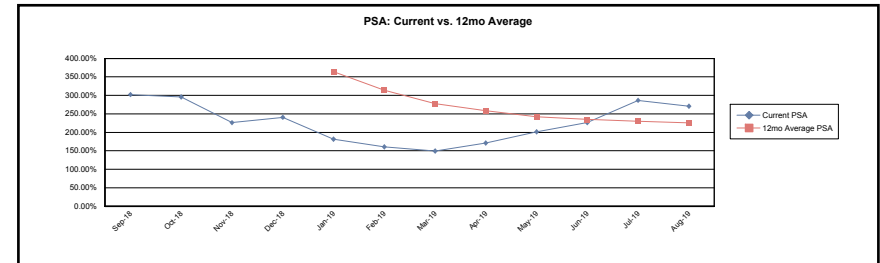
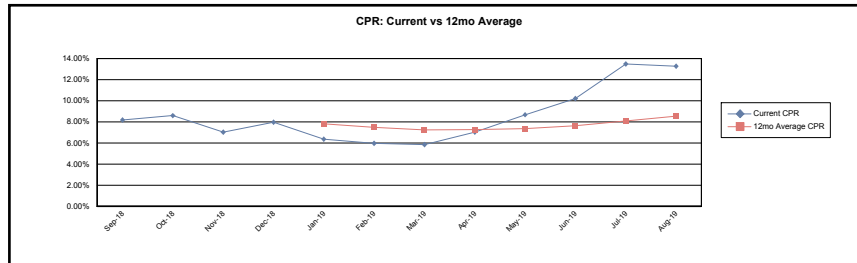
Current Month 1.179 %
3 Month Average 1.091 %
12 Month Average 0.744 %

CPR

Current Month 13.268 %
3 Month Average 12.320 %
12 Month Average 8.544 %

PSA

Current Month 270.641 %
3 Month Average 261.359 %
12 Month Average 226.119 %



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							

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0090044800	502,234.49	0.00	0.000%	502,234.49
0090054495	406,101.11	0.00	0.000%	406,101.11
0090120598	533,061.66	0.00	0.000%	533,061.66
0090209568	328,036.37	0.00	0.000%	328,036.37
Totals	1,769,433.63	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-Aug-2019

08-Aug-2019 10:35:06 AM

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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.