

**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		09/30/2019	0.00000 %	35,672,611,007.13	0.00	704,751,744.91	0.00	34,967,861,850.54	704,751,744.91	0.00
1M-1	30711XYS7	10/24/2019	2.61838 %	287,756,476.05	627,879.83	31,825,522.24	0.00	255,930,953.81	32,453,402.07	0.00
1M-1H		09/30/2019	0.00000 %	15,145,695.77	0.00	1,675,095.85	0.00	13,470,599.93	1,675,095.85	0.00
1M-2A	30711XYT5	10/24/2019	4.26838 %	281,736,000.00	1,002,130.26	0.00	0.00	281,736,000.00	1,002,130.26	0.00
1M-AH		09/30/2019	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2B	30711XYU2	10/24/2019	4.26838 %	281,736,000.00	1,002,130.26	0.00	0.00	281,736,000.00	1,002,130.26	0.00
1M-BH		09/30/2019	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	10/24/2019	4.26838 %	290,274,000.00	1,032,499.78	0.00	0.00	290,274,000.00	1,032,499.78	0.00
1M-CH		09/30/2019	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	10/24/2019	4.26838 %	853,746,000.00	3,036,760.29	0.00	0.00	853,746,000.00	3,036,760.29	0.00
1M-2H		09/30/2019	0.00000 %	44,936,536.00	0.00	0.00	0.00	44,936,536.00	0.00	0.00
1B-1	30711XYW8	10/24/2019	5.56838 %	256,124,000.00	1,188,496.47	0.00	0.00	256,124,000.00	1,188,496.47	0.00
1B-1H		09/30/2019	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		09/30/2019	0.00000 %	224,520,439.42	0.00	0.00	2,588.31	224,517,851.11	0.00	152,782.89
1A-I1	30711XYY4	10/24/2019	1.80000 %	0.00	422,604.00	0.00	0.00	0.00	422,604.00	0.00
1A-I2	30711XYZ1	10/24/2019	1.40000 %	0.00	328,692.00	0.00	0.00	0.00	328,692.00	0.00
1A-I3	30711XZA5	10/24/2019	1.00000 %	0.00	234,780.00	0.00	0.00	0.00	234,780.00	0.00
1A-I4	30711XZB3	10/24/2019	0.60000 %	0.00	140,868.00	0.00	0.00	0.00	140,868.00	0.00
1B-I1	30711XZG2	10/24/2019	1.80000 %	0.00	422,604.00	0.00	0.00	0.00	422,604.00	0.00
1B-I2	30711XZH0	10/24/2019	1.40000 %	0.00	328,692.00	0.00	0.00	0.00	328,692.00	0.00
1B-I3	30711XZJ6	10/24/2019	1.00000 %	0.00	234,780.00	0.00	0.00	0.00	234,780.00	0.00
1B-I4	30711XZK3	10/24/2019	0.60000 %	0.00	140,868.00	0.00	0.00	0.00	140,868.00	0.00
1C-I1	30711XZQ0	10/24/2019	1.80000 %	0.00	435,411.00	0.00	0.00	0.00	435,411.00	0.00
1C-I2	30711XZR8	10/24/2019	1.40000 %	0.00	338,653.00	0.00	0.00	0.00	338,653.00	0.00
1C-I3	30711XZS6	10/24/2019	1.00000 %	0.00	241,895.00	0.00	0.00	0.00	241,895.00	0.00
1C-I4	30711XZT4	10/24/2019	0.60000 %	0.00	145,137.00	0.00	0.00	0.00	145,137.00	0.00
1E-A1	30711XZC1	10/24/2019	2.46838 %	281,736,000.00	579,526.26	0.00	0.00	281,736,000.00	579,526.26	0.00
1E-A2	30711XZD9	10/24/2019	2.86838 %	281,736,000.00	673,438.26	0.00	0.00	281,736,000.00	673,438.26	0.00
1E-A3	30711XZE7	10/24/2019	3.26838 %	281,736,000.00	767,350.26	0.00	0.00	281,736,000.00	767,350.26	0.00
1E-A4	30711XZF4	10/24/2019	3.66838 %	281,736,000.00	861,262.26	0.00	0.00	281,736,000.00	861,262.26	0.00
1E-B1	30711XZL1	10/24/2019	2.46838 %	281,736,000.00	579,526.26	0.00	0.00	281,736,000.00	579,526.26	0.00
1E-B2	30711XZM9	10/24/2019	2.86838 %	281,736,000.00	673,438.26	0.00	0.00	281,736,000.00	673,438.26	0.00
1E-B3	30711XZN7	10/24/2019	3.26838 %	281,736,000.00	767,350.26	0.00	0.00	281,736,000.00	767,350.26	0.00
1E-B4	30711XZP2	10/24/2019	3.66838 %	281,736,000.00	861,262.26	0.00	0.00	281,736,000.00	861,262.26	0.00
1E-C1	30711XZU1	10/24/2019	2.46838 %	290,274,000.00	597,088.78	0.00	0.00	290,274,000.00	597,088.78	0.00
1E-C2	30711XZV9	10/24/2019	2.86838 %	290,274,000.00	693,846.78	0.00	0.00	290,274,000.00	693,846.78	0.00
1E-C3	30711XZW7	10/24/2019	3.26838 %	290,274,000.00	790,604.78	0.00	0.00	290,274,000.00	790,604.78	0.00
1E-C4	30711XZX5	10/24/2019	3.66838 %	290,274,000.00	887,362.78	0.00	0.00	290,274,000.00	887,362.78	0.00
1E-D1	30711XZY3	10/24/2019	2.46838 %	563,472,000.00	1,159,052.51	0.00	0.00	563,472,000.00	1,159,052.51	0.00
1E-D2	30711XZZ0	10/24/2019	2.86838 %	563,472,000.00	1,346,876.51	0.00	0.00	563,472,000.00	1,346,876.51	0.00
1E-D3	30711XA20	10/24/2019	3.26838 %	563,472,000.00	1,534,700.51	0.00	0.00	563,472,000.00	1,534,700.51	0.00
1E-D4	30711XA38	10/24/2019	3.66838 %	563,472,000.00	1,722,524.51	0.00	0.00	563,472,000.00	1,722,524.51	0.00
1E-D5	30711XA46	10/24/2019	4.26838 %	563,472,000.00	2,004,260.51	0.00	0.00	563,472,000.00	2,004,260.51	0.00

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

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Series 2018-C01**

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XA53	10/24/2019	2.46838 %	572,010,000.00	1,176,615.04	0.00	0.00	572,010,000.00	1,176,615.04	0.00
1E-F2	30711XA61	10/24/2019	2.86838 %	572,010,000.00	1,367,285.04	0.00	0.00	572,010,000.00	1,367,285.04	0.00
1E-F3	30711XA79	10/24/2019	3.26838 %	572,010,000.00	1,557,955.04	0.00	0.00	572,010,000.00	1,557,955.04	0.00
1E-F4	30711XA87	10/24/2019	3.66838 %	572,010,000.00	1,748,625.04	0.00	0.00	572,010,000.00	1,748,625.04	0.00
1E-F5	30711XA95	10/24/2019	4.26838 %	572,010,000.00	2,034,630.04	0.00	0.00	572,010,000.00	2,034,630.04	0.00
1X-1	30711XB29	10/24/2019	1.80000 %	0.00	845,208.00	0.00	0.00	0.00	845,208.00	0.00
1X-2	30711XB37	10/24/2019	1.40000 %	0.00	657,384.00	0.00	0.00	0.00	657,384.00	0.00
1X-3	30711XB45	10/24/2019	1.00000 %	0.00	469,560.00	0.00	0.00	0.00	469,560.00	0.00
1X-4	30711XB52	10/24/2019	0.60000 %	0.00	281,736.00	0.00	0.00	0.00	281,736.00	0.00
1Y-1	30711XB60	10/24/2019	1.80000 %	0.00	858,015.00	0.00	0.00	0.00	858,015.00	0.00
1Y-2	30711XB78	10/24/2019	1.40000 %	0.00	667,345.00	0.00	0.00	0.00	667,345.00	0.00
1Y-3	30711XB86	10/24/2019	1.00000 %	0.00	476,675.00	0.00	0.00	0.00	476,675.00	0.00
1Y-4	30711XB94	10/24/2019	0.60000 %	0.00	286,005.00	0.00	0.00	0.00	286,005.00	0.00
Totals				47,359,397,451.37	40,231,390.84	738,252,363.00	2,588.31	46,621,145,088.39	778,483,753.84	152,782.89

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

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

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

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Series 2018-C01**

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Telephone: 1-866-846-4526

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	35,672,611,007.13	59,096,644.04	645,655,100.87	0.00	0.00	704,751,744.91	34,967,861,850.54	0.81062788	704,751,744.91
1M-1	384,186,000.00	287,756,476.05	2,668,715.01	29,156,807.23	0.00	0.00	31,825,522.24	255,930,953.81	0.66616419	31,825,522.24
1M-1H	20,221,141.00	15,145,695.77	140,464.42	1,534,631.43	0.00	0.00	1,675,095.85	13,470,599.93	0.66616419	1,675,095.85
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	224,520,439.42	0.00	0.00	0.00	2,588.31	2,588.31	224,517,851.11	0.99931997	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A4	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B4	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-C1	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C2	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C3	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C4	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-D1	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D2	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D3	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D4	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D5	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-F1	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F3	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F4	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F5	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	54,925,203,367.00	47,359,397,451.37	61,905,823.47	676,346,539.53	0.00	2,588.31	738,254,951.31	46,621,145,088.39	0.84881152	738,252,363.00

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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	826.96543627	1.36998332	14.96763027	0.00000000	0.00000000	16.33761358	810.62788268	0.81062788	16.33761358
1M-1	384,186,000.00	749.00302471	6.94641400	75.89242510	0.00000000	0.00000000	82.83883910	666.16418560	0.66616419	82.83883910
1M-1H	20,221,141.00	749.00302461	6.94641415	75.89242516	0.00000000	0.00000000	82.83883931	666.16418579	0.66616419	82.83883931
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	999.33148994	0.00000000	0.00000000	0.00000000	0.01152046	0.01152046	999.31996947	0.99931997	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 %	35,672,611,007.13	0.00	0.00	0.00	0.00	0.00	0.00	34,967,861,850.54
1M-1	09/25/19 - 10/24/19	30	2.61838 %	287,756,476.05	627,879.83	0.00	0.00	0.00	627,879.83	0.00	255,930,953.81
1M-1H	N/A	N/A	0.00000 %	15,145,695.77	0.00	0.00	0.00	0.00	0.00	0.00	13,470,599.93
1M-2A	09/25/19 - 10/24/19	30	4.26838 %	281,736,000.00	1,002,130.26	0.00	0.00	0.00	1,002,130.26	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	09/25/19 - 10/24/19	30	4.26838 %	281,736,000.00	1,002,130.26	0.00	0.00	0.00	1,002,130.26	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	09/25/19 - 10/24/19	30	4.26838 %	290,274,000.00	1,032,499.78	0.00	0.00	0.00	1,032,499.78	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	09/25/19 - 10/24/19	30	4.26838 %	853,746,000.00	3,036,760.29	0.00	0.00	0.00	3,036,760.29	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	09/25/19 - 10/24/19	30	5.56838 %	256,124,000.00	1,188,496.47	0.00	0.00	0.00	1,188,496.47	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 %	224,520,439.42	0.00	0.00	0.00	0.00	0.00	0.00	224,517,851.11
1A-I1	09/25/19 - 10/24/19	30	1.80000 %	281,736,000.00	422,604.00	0.00	0.00	0.00	422,604.00	0.00	281,736,000.00
1A-I2	09/25/19 - 10/24/19	30	1.40000 %	281,736,000.00	328,692.00	0.00	0.00	0.00	328,692.00	0.00	281,736,000.00
1A-I3	09/25/19 - 10/24/19	30	1.00000 %	281,736,000.00	234,780.00	0.00	0.00	0.00	234,780.00	0.00	281,736,000.00
1A-I4	09/25/19 - 10/24/19	30	0.60000 %	281,736,000.00	140,868.00	0.00	0.00	0.00	140,868.00	0.00	281,736,000.00
1B-I1	09/25/19 - 10/24/19	30	1.80000 %	281,736,000.00	422,604.00	0.00	0.00	0.00	422,604.00	0.00	281,736,000.00
1B-I2	09/25/19 - 10/24/19	30	1.40000 %	281,736,000.00	328,692.00	0.00	0.00	0.00	328,692.00	0.00	281,736,000.00
1B-I3	09/25/19 - 10/24/19	30	1.00000 %	281,736,000.00	234,780.00	0.00	0.00	0.00	234,780.00	0.00	281,736,000.00
1B-I4	09/25/19 - 10/24/19	30	0.60000 %	281,736,000.00	140,868.00	0.00	0.00	0.00	140,868.00	0.00	281,736,000.00
1C-I1	09/25/19 - 10/24/19	30	1.80000 %	290,274,000.00	435,411.00	0.00	0.00	0.00	435,411.00	0.00	290,274,000.00
1C-I2	09/25/19 - 10/24/19	30	1.40000 %	290,274,000.00	338,653.00	0.00	0.00	0.00	338,653.00	0.00	290,274,000.00
1C-I3	09/25/19 - 10/24/19	30	1.00000 %	290,274,000.00	241,895.00	0.00	0.00	0.00	241,895.00	0.00	290,274,000.00
1C-I4	09/25/19 - 10/24/19	30	0.60000 %	290,274,000.00	145,137.00	0.00	0.00	0.00	145,137.00	0.00	290,274,000.00
1E-A1	09/25/19 - 10/24/19	30	2.46838 %	281,736,000.00	579,526.26	0.00	0.00	0.00	579,526.26	0.00	281,736,000.00
1E-A2	09/25/19 - 10/24/19	30	2.86838 %	281,736,000.00	673,438.26	0.00	0.00	0.00	673,438.26	0.00	281,736,000.00
1E-A3	09/25/19 - 10/24/19	30	3.26838 %	281,736,000.00	767,350.26	0.00	0.00	0.00	767,350.26	0.00	281,736,000.00
1E-A4	09/25/19 - 10/24/19	30	3.66838 %	281,736,000.00	861,262.26	0.00	0.00	0.00	861,262.26	0.00	281,736,000.00
1E-B1	09/25/19 - 10/24/19	30	2.46838 %	281,736,000.00	579,526.26	0.00	0.00	0.00	579,526.26	0.00	281,736,000.00
1E-B2	09/25/19 - 10/24/19	30	2.86838 %	281,736,000.00	673,438.26	0.00	0.00	0.00	673,438.26	0.00	281,736,000.00
1E-B3	09/25/19 - 10/24/19	30	3.26838 %	281,736,000.00	767,350.26	0.00	0.00	0.00	767,350.26	0.00	281,736,000.00
1E-B4	09/25/19 - 10/24/19	30	3.66838 %	281,736,000.00	861,262.26	0.00	0.00	0.00	861,262.26	0.00	281,736,000.00
1E-C1	09/25/19 - 10/24/19	30	2.46838 %	290,274,000.00	597,088.78	0.00	0.00	0.00	597,088.78	0.00	290,274,000.00
1E-C2	09/25/19 - 10/24/19	30	2.86838 %	290,274,000.00	693,846.78	0.00	0.00	0.00	693,846.78	0.00	290,274,000.00
1E-C3	09/25/19 - 10/24/19	30	3.26838 %	290,274,000.00	790,604.78	0.00	0.00	0.00	790,604.78	0.00	290,274,000.00
1E-C4	09/25/19 - 10/24/19	30	3.66838 %	290,274,000.00	887,362.78	0.00	0.00	0.00	887,362.78	0.00	290,274,000.00
1E-D1	09/25/19 - 10/24/19	30	2.46838 %	563,472,000.00	1,159,052.51	0.00	0.00	0.00	1,159,052.51	0.00	563,472,000.00
1E-D2	09/25/19 - 10/24/19	30	2.86838 %	563,472,000.00	1,346,876.51	0.00	0.00	0.00	1,346,876.51	0.00	563,472,000.00
1E-D3	09/25/19 - 10/24/19	30	3.26838 %	563,472,000.00	1,534,700.51	0.00	0.00	0.00	1,534,700.51	0.00	563,472,000.00
1E-D4	09/25/19 - 10/24/19	30	3.66838 %	563,472,000.00	1,722,524.51	0.00	0.00	0.00	1,722,524.51	0.00	563,472,000.00

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Frederick, MD 21701-4747
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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	09/25/19 - 10/24/19	30	4.26838 %	563,472,000.00	2,004,260.51	0.00	0.00	0.00	2,004,260.51	0.00	563,472,000.00
1E-F1	09/25/19 - 10/24/19	30	2.46838 %	572,010,000.00	1,176,615.04	0.00	0.00	0.00	1,176,615.04	0.00	572,010,000.00
1E-F2	09/25/19 - 10/24/19	30	2.86838 %	572,010,000.00	1,367,285.04	0.00	0.00	0.00	1,367,285.04	0.00	572,010,000.00
1E-F3	09/25/19 - 10/24/19	30	3.26838 %	572,010,000.00	1,557,955.04	0.00	0.00	0.00	1,557,955.04	0.00	572,010,000.00
1E-F4	09/25/19 - 10/24/19	30	3.66838 %	572,010,000.00	1,748,625.04	0.00	0.00	0.00	1,748,625.04	0.00	572,010,000.00
1E-F5	09/25/19 - 10/24/19	30	4.26838 %	572,010,000.00	2,034,630.04	0.00	0.00	0.00	2,034,630.04	0.00	572,010,000.00
1X-1	09/25/19 - 10/24/19	30	1.80000 %	563,472,000.00	845,208.00	0.00	0.00	0.00	845,208.00	0.00	563,472,000.00
1X-2	09/25/19 - 10/24/19	30	1.40000 %	563,472,000.00	657,384.00	0.00	0.00	0.00	657,384.00	0.00	563,472,000.00
1X-3	09/25/19 - 10/24/19	30	1.00000 %	563,472,000.00	469,560.00	0.00	0.00	0.00	469,560.00	0.00	563,472,000.00
1X-4	09/25/19 - 10/24/19	30	0.60000 %	563,472,000.00	281,736.00	0.00	0.00	0.00	281,736.00	0.00	563,472,000.00
1Y-1	09/25/19 - 10/24/19	30	1.80000 %	572,010,000.00	858,015.00	0.00	0.00	0.00	858,015.00	0.00	572,010,000.00
1Y-2	09/25/19 - 10/24/19	30	1.40000 %	572,010,000.00	667,345.00	0.00	0.00	0.00	667,345.00	0.00	572,010,000.00
1Y-3	09/25/19 - 10/24/19	30	1.00000 %	572,010,000.00	476,675.00	0.00	0.00	0.00	476,675.00	0.00	572,010,000.00
1Y-4	09/25/19 - 10/24/19	30	0.60000 %	572,010,000.00	286,005.00	0.00	0.00	0.00	286,005.00	0.00	572,010,000.00
Totals					40,231,390.84	0.00	0.00	0.00	40,231,390.84	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 %	826.96543627	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	810.62788268
1M-1	384,186,000.00	2.61838 %	749.00302471	1.63431210	0.00000000	0.00000000	0.00000000	1.63431210	0.00000000	666.16418560
1M-1H	20,221,141.00	0.00000 %	749.00302461	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	666.16418579
1M-2A	281,736,000.00	4.26838 %	1000.00000000	3.55698335	0.00000000	0.00000000	0.00000000	3.55698335	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	4.26838 %	1000.00000000	3.55698335	0.00000000	0.00000000	0.00000000	3.55698335	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	4.26838 %	1000.00000000	3.55698333	0.00000000	0.00000000	0.00000000	3.55698333	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	4.26838 %	1000.00000000	3.55698333	0.00000000	0.00000000	0.00000000	3.55698333	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	5.56838 %	1000.00000000	4.64031668	0.00000000	0.00000000	0.00000000	4.64031668	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 %	999.33148994	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.31996947
1A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	281,736,000.00	2.46838 %	1000.00000000	2.05698335	0.00000000	0.00000000	0.00000000	2.05698335	0.00000000	1000.00000000
1E-A2	281,736,000.00	2.86838 %	1000.00000000	2.39031668	0.00000000	0.00000000	0.00000000	2.39031668	0.00000000	1000.00000000
1E-A3	281,736,000.00	3.26838 %	1000.00000000	2.72365001	0.00000000	0.00000000	0.00000000	2.72365001	0.00000000	1000.00000000
1E-A4	281,736,000.00	3.66838 %	1000.00000000	3.05698335	0.00000000	0.00000000	0.00000000	3.05698335	0.00000000	1000.00000000
1E-B1	281,736,000.00	2.46838 %	1000.00000000	2.05698335	0.00000000	0.00000000	0.00000000	2.05698335	0.00000000	1000.00000000
1E-B2	281,736,000.00	2.86838 %	1000.00000000	2.39031668	0.00000000	0.00000000	0.00000000	2.39031668	0.00000000	1000.00000000
1E-B3	281,736,000.00	3.26838 %	1000.00000000	2.72365001	0.00000000	0.00000000	0.00000000	2.72365001	0.00000000	1000.00000000
1E-B4	281,736,000.00	3.66838 %	1000.00000000	3.05698335	0.00000000	0.00000000	0.00000000	3.05698335	0.00000000	1000.00000000
1E-C1	290,274,000.00	2.46838 %	1000.00000000	2.05698333	0.00000000	0.00000000	0.00000000	2.05698333	0.00000000	1000.00000000
1E-C2	290,274,000.00	2.86838 %	1000.00000000	2.39031667	0.00000000	0.00000000	0.00000000	2.39031667	0.00000000	1000.00000000
1E-C3	290,274,000.00	3.26838 %	1000.00000000	2.72365000	0.00000000	0.00000000	0.00000000	2.72365000	0.00000000	1000.00000000
1E-C4	290,274,000.00	3.66838 %	1000.00000000	3.05698333	0.00000000	0.00000000	0.00000000	3.05698333	0.00000000	1000.00000000
1E-D1	563,472,000.00	2.46838 %	1000.00000000	2.05698333	0.00000000	0.00000000	0.00000000	2.05698333	0.00000000	1000.00000000
1E-D2	563,472,000.00	2.86838 %	1000.00000000	2.39031666	0.00000000	0.00000000	0.00000000	2.39031666	0.00000000	1000.00000000
1E-D3	563,472,000.00	3.26838 %	1000.00000000	2.72365000	0.00000000	0.00000000	0.00000000	2.72365000	0.00000000	1000.00000000
1E-D4	563,472,000.00	3.66838 %	1000.00000000	3.05698333	0.00000000	0.00000000	0.00000000	3.05698333	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	4.26838 %	1000.00000000	3.55698333	0.00000000	0.00000000	0.00000000	3.55698333	0.00000000	1000.00000000
1E-F1	572,010,000.00	2.46838 %	1000.00000000	2.05698334	0.00000000	0.00000000	0.00000000	2.05698334	0.00000000	1000.00000000
1E-F2	572,010,000.00	2.86838 %	1000.00000000	2.39031667	0.00000000	0.00000000	0.00000000	2.39031667	0.00000000	1000.00000000
1E-F3	572,010,000.00	3.26838 %	1000.00000000	2.72365001	0.00000000	0.00000000	0.00000000	2.72365001	0.00000000	1000.00000000
1E-F4	572,010,000.00	3.66838 %	1000.00000000	3.05698334	0.00000000	0.00000000	0.00000000	3.05698334	0.00000000	1000.00000000
1E-F5	572,010,000.00	4.26838 %	1000.00000000	3.55698334	0.00000000	0.00000000	0.00000000	3.55698334	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	36,125,997.97
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	574,415.83
Gains & Subsequent Recoveries (Realized Losses)	(2,588.31)
Total Deposits	<u>36,697,825.49</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	36,678,658.83
Total Withdrawals (Pool Distribution Amount)	<u>36,697,825.49</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	738,252,363.00
Total Principal Reduction Cumulative	8,304,058,278.64
Scheduled Principal Current	61,905,823.47
Scheduled Principal Cumulative	1,309,703,563.99
Unscheduled Principal Current	676,343,951.22
Unscheduled Principal Cumulative	6,994,201,931.76
Senior Reduction Amount	704,749,156.59
Subordinate Reduction Amount	33,500,618.09
Calculated Recovery Principal Amount	(2,588.31)
Calculated Tranche Write-down Amount	2,588.31
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	3,326.05
Recovery Principal on Previously Liquidated Loan Current	2,588.31
Recovery Principal on Previously Liquidated Loan Cumulative	2,588.31
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	162213
Period Reference Pool Removal Loan Count	2525
Period Ending Loan Count	159688
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	36,630,068,553.54
Period PIF Loan Count Current	2523
PIF Loan Count Cumulative	26588
Period PIF Loan UPB Current	654,882,512.63
PIF Loan UPB Cumulative	6,431,731,605.90
Period Partial Prepayment Amount	22,379,670.88
Repurchase Prior CE Loan Count Curr	2
Repurchase Prior CE Loan Count Cum	241
Repurchase Prior Credit Event UPB Curr	574,415.83
Repurchase Prior Credit Event UPB Cum	55,619,815.18
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	816,936.26
Total Active Modified Loan Count	153
Total Active Modified Loan UPB	35,699,177.58
Libor Rate	2.018380%
Structural Reporting	

Connecticut Avenue Securities
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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.462173%
Subordinate Percentage	4.537827%
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%	3.730000%	3.800000%
1M-1H	0.00	0.00	3.100000%	3.730000%	3.800000%
1M-2	0.00	0.00	1.100000%	1.320000%	1.350000%
1M-2H	0.00	0.00	1.100000%	1.320000%	1.350000%
1B-1	0.00	0.00	0.500000%	0.600000%	0.610000%
1B-1H	0.00	0.00	0.500000%	0.600000%	0.610000%
1B-2H	2,588.31	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	1064	228,951,889.82	0.666299%	0.625038%
60 Days	212	46,465,157.10	0.132759%	0.126850%
90 Days	85	18,124,502.79	0.053229%	0.049480%
120 Days	61	15,036,901.71	0.038199%	0.041051%
150 Days	40	8,438,792.66	0.025049%	0.023038%
180+ Days	148	33,440,187.86	0.092681%	0.091292%
	1610	350,457,431.94	1.008216%	0.956748%

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	0.000%
3 Month Average	0.012%
12 Month Average	0.004%

CDR

Current Month	0.000%
3 Month Average	0.006%
12 Month Average	0.002%

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
24	6,455,854.49	3,326.05	0.052	6,455,854.49	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90119417	266,781.02	27.79	0.01	27.79	0.00
90003965	147,346.04	31.85	0.022	31.85	0.00
90028338	198,857.66	29.57	0.015	29.57	0.00
90030268	291,748.05	103.75	0.036	103.75	0.00
90030954	161,307.07	176.26	0.109	176.26	0.00
90053762	295,565.89	87.66	0.03	87.66	0.00
90059245	342,138.70	159.66	0.047	159.66	0.00
90076707	289,968.69	312.54	0.108	312.54	0.00
90079962	303,306.71	127.05	0.042	127.05	0.00
90094841	211,431.63	20.33	0.01	20.33	0.00
90001691	436,099.90	344.47	0.079	344.47	0.00
90108464	243,217.03	126.68	0.052	126.68	0.00
90214018	302,103.03	151.03	0.05	151.03	0.00
90134733	207,527.00	70.32	0.034	70.32	0.00
90138974	211,044.54	43.97	0.021	43.97	0.00
90139064	171,086.58	126.25	0.074	126.25	0.00
90139958	177,850.11	91.15	0.051	91.15	0.00
90140832	246,426.45	121.90	0.049	121.90	0.00
90161593	140,000.28	65.82	0.047	65.82	0.00
90161937	367,792.87	247.60	0.067	247.60	0.00
90183402	270,877.11	151.31	0.056	151.31	0.00
90188313	309,663.81	215.53	0.07	215.53	0.00
90195313	608,757.02	325.85	0.054	325.85	0.00
90097826	254,957.30	167.71	0.066	167.71	0.00

CONNECTICUT AVENUE SECURITIES

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Realized Loss Summary

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

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
2	410,561.28	2,588.31	86,154.56

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
90104427	311,606.28	2,586.65	30,735.94
90091529	98,955.00	1.66	55,418.62

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
8	816,936.26	152,782.89	18.702

Cumulative Realized Loss Detail

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

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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	2	83,566.25	2,588.31	0.000 %	0	0.00	0.00	0.000 %	2	83,566.25	2,588.31	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	0090091529	101,000.00	4.180 %	NE	72.00	360	55,416.96	08/31/2019	1.66	55,418.62
Summary	0090104427	320,000.00	4.375 %	CA	75.00	360	28,149.29	08/31/2019	2,586.65	30,735.94

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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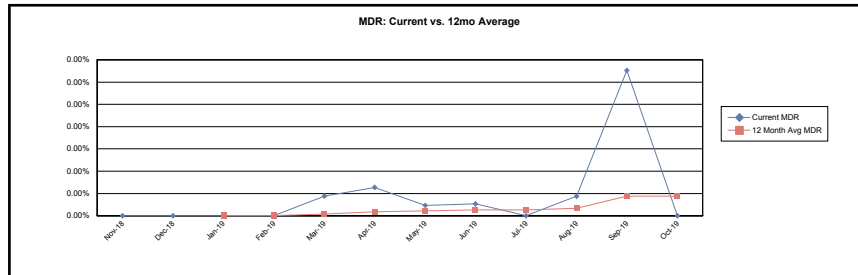
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Realized Loss Report - Collateral

Summary

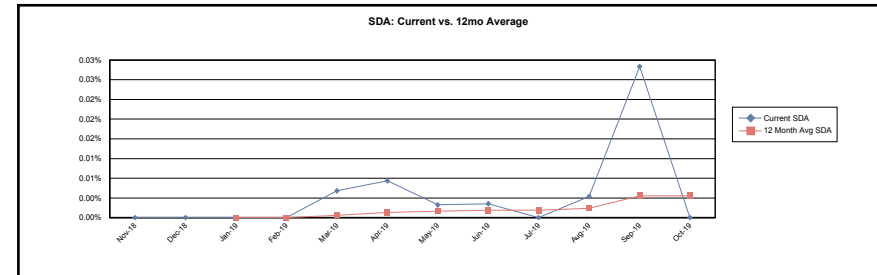
MDR

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



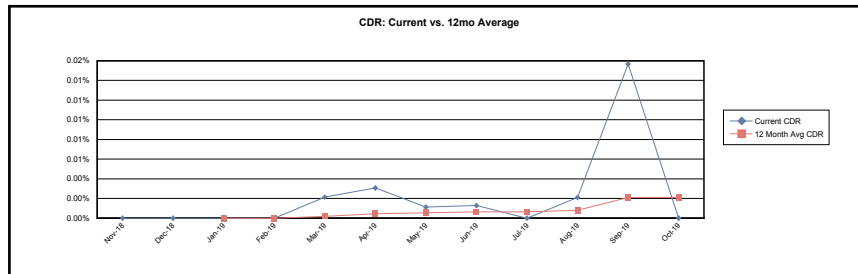
SDA

Current Month	0.000 %
3 Month Average	0.012 %
12 Month Average	0.004 %



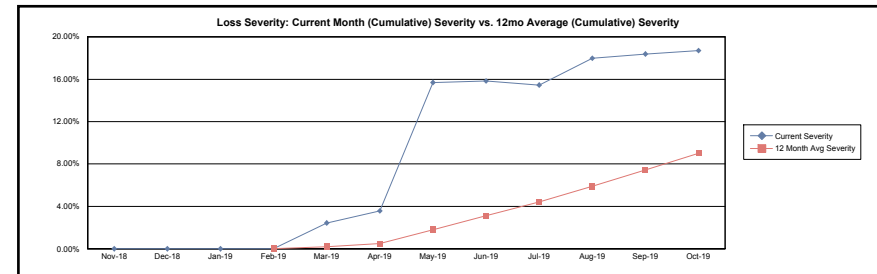
CDR

Current Month	0.000 %
3 Month Average	0.006 %
12 Month Average	0.002 %



Loss Severity

Current Month (Cumulative)	18.702 %
3 Month Average (Cumulative)	18.357 %
12 Month Average (Cumulative)	9.005 %



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

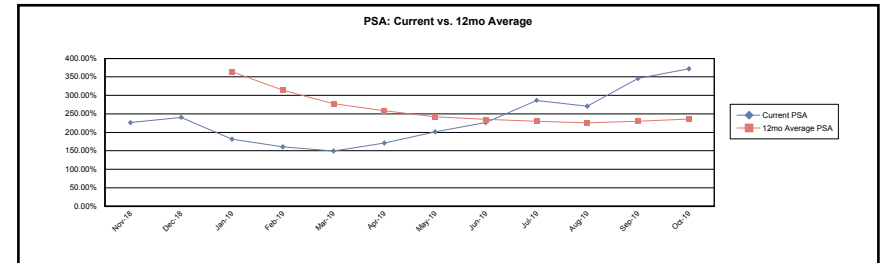
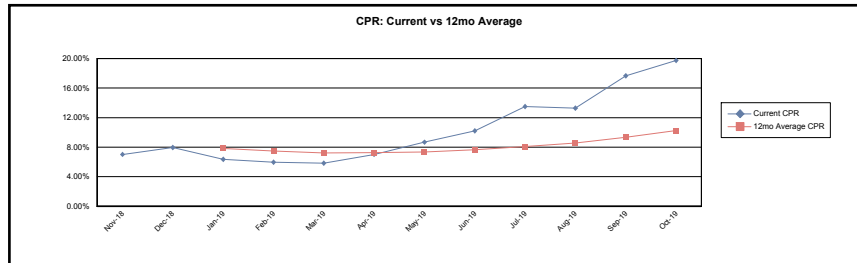
Current Month 1.813 %
3 Month Average 1.533 %
12 Month Average 0.908 %

CPR

Current Month 19.712 %
3 Month Average 16.878 %
12 Month Average 10.262 %

PSA

Current Month 371.787 %
3 Month Average 329.474 %
12 Month Average 236.111 %



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
0090161779	94,084.46	0.00	0.000%	94,084.46
0090184154	480,331.37	0.00	0.000%	480,331.37
Totals	574,415.83	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: 25-Oct-2019

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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.