

**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		08/30/2019	0.00000 %	36,314,385,876.88	0.00	641,774,869.75	0.00	35,672,611,007.13	641,774,869.75	0.00
1M-1	30711XYS7	09/24/2019	2.74525 %	316,721,069.22	724,565.43	28,964,593.17	0.00	287,756,476.05	29,689,158.60	0.00
1M-1H		08/30/2019	0.00000 %	16,670,210.26	0.00	1,524,514.49	0.00	15,145,695.77	1,524,514.49	0.00
1M-2A	30711XYT5	09/24/2019	4.39525 %	281,736,000.00	1,031,916.80	0.00	0.00	281,736,000.00	1,031,916.80	0.00
1M-AH		08/30/2019	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2B	30711XYU2	09/24/2019	4.39525 %	281,736,000.00	1,031,916.80	0.00	0.00	281,736,000.00	1,031,916.80	0.00
1M-BH		08/30/2019	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	09/24/2019	4.39525 %	290,274,000.00	1,063,189.00	0.00	0.00	290,274,000.00	1,063,189.00	0.00
1M-CH		08/30/2019	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	09/24/2019	4.39525 %	853,746,000.00	3,127,022.59	0.00	0.00	853,746,000.00	3,127,022.59	0.00
1M-2H		08/30/2019	0.00000 %	44,936,536.00	0.00	0.00	0.00	44,936,536.00	0.00	0.00
1B-1	30711XYW8	09/24/2019	5.69525 %	256,124,000.00	1,215,575.18	0.00	0.00	256,124,000.00	1,215,575.18	0.00
1B-1H		08/30/2019	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		08/30/2019	0.00000 %	224,613,011.19	0.00	0.00	92,571.77	224,520,439.42	0.00	150,194.58
1A-I1	30711XYY4	09/24/2019	1.80000 %	0.00	422,604.00	0.00	0.00	0.00	422,604.00	0.00
1A-I2	30711XYZ1	09/24/2019	1.40000 %	0.00	328,692.00	0.00	0.00	0.00	328,692.00	0.00
1A-I3	30711XZA5	09/24/2019	1.00000 %	0.00	234,780.00	0.00	0.00	0.00	234,780.00	0.00
1A-I4	30711XZB3	09/24/2019	0.60000 %	0.00	140,868.00	0.00	0.00	0.00	140,868.00	0.00
1B-I1	30711XZG2	09/24/2019	1.80000 %	0.00	422,604.00	0.00	0.00	0.00	422,604.00	0.00
1B-I2	30711XZH0	09/24/2019	1.40000 %	0.00	328,692.00	0.00	0.00	0.00	328,692.00	0.00
1B-I3	30711XZJ6	09/24/2019	1.00000 %	0.00	234,780.00	0.00	0.00	0.00	234,780.00	0.00
1B-I4	30711XZK3	09/24/2019	0.60000 %	0.00	140,868.00	0.00	0.00	0.00	140,868.00	0.00
1C-I1	30711XZQ0	09/24/2019	1.80000 %	0.00	435,411.00	0.00	0.00	0.00	435,411.00	0.00
1C-I2	30711XZR8	09/24/2019	1.40000 %	0.00	338,653.00	0.00	0.00	0.00	338,653.00	0.00
1C-I3	30711XZS6	09/24/2019	1.00000 %	0.00	241,895.00	0.00	0.00	0.00	241,895.00	0.00
1C-I4	30711XZT4	09/24/2019	0.60000 %	0.00	145,137.00	0.00	0.00	0.00	145,137.00	0.00
1E-A1	30711XZC1	09/24/2019	2.59525 %	281,736,000.00	609,312.79	0.00	0.00	281,736,000.00	609,312.79	0.00
1E-A2	30711XZD9	09/24/2019	2.99525 %	281,736,000.00	703,224.80	0.00	0.00	281,736,000.00	703,224.80	0.00
1E-A3	30711XZE7	09/24/2019	3.39525 %	281,736,000.00	797,136.80	0.00	0.00	281,736,000.00	797,136.80	0.00
1E-A4	30711XZF4	09/24/2019	3.79525 %	281,736,000.00	891,048.80	0.00	0.00	281,736,000.00	891,048.80	0.00
1E-B1	30711XZL1	09/24/2019	2.59525 %	281,736,000.00	609,312.79	0.00	0.00	281,736,000.00	609,312.79	0.00
1E-B2	30711XZM9	09/24/2019	2.99525 %	281,736,000.00	703,224.80	0.00	0.00	281,736,000.00	703,224.80	0.00
1E-B3	30711XZN7	09/24/2019	3.39525 %	281,736,000.00	797,136.80	0.00	0.00	281,736,000.00	797,136.80	0.00
1E-B4	30711XZP2	09/24/2019	3.79525 %	281,736,000.00	891,048.80	0.00	0.00	281,736,000.00	891,048.80	0.00
1E-C1	30711XZU1	09/24/2019	2.59525 %	290,274,000.00	627,778.00	0.00	0.00	290,274,000.00	627,778.00	0.00
1E-C2	30711XZV9	09/24/2019	2.99525 %	290,274,000.00	724,536.00	0.00	0.00	290,274,000.00	724,536.00	0.00
1E-C3	30711XZW7	09/24/2019	3.39525 %	290,274,000.00	821,294.00	0.00	0.00	290,274,000.00	821,294.00	0.00
1E-C4	30711XZX5	09/24/2019	3.79525 %	290,274,000.00	918,052.00	0.00	0.00	290,274,000.00	918,052.00	0.00
1E-D1	30711XZY3	09/24/2019	2.59525 %	563,472,000.00	1,218,625.59	0.00	0.00	563,472,000.00	1,218,625.59	0.00
1E-D2	30711XZZ0	09/24/2019	2.99525 %	563,472,000.00	1,406,449.59	0.00	0.00	563,472,000.00	1,406,449.59	0.00
1E-D3	30711XA20	09/24/2019	3.39525 %	563,472,000.00	1,594,273.59	0.00	0.00	563,472,000.00	1,594,273.59	0.00
1E-D4	30711XA38	09/24/2019	3.79525 %	563,472,000.00	1,782,097.59	0.00	0.00	563,472,000.00	1,782,097.59	0.00
1E-D5	30711XA46	09/24/2019	4.39525 %	563,472,000.00	2,063,833.59	0.00	0.00	563,472,000.00	2,063,833.59	0.00

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

**Connecticut Avenue Securities
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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	09/24/2019	2.59525 %	572,010,000.00	1,237,090.79	0.00	0.00	572,010,000.00	1,237,090.79	0.00
1E-F2	30711XA61	09/24/2019	2.99525 %	572,010,000.00	1,427,760.79	0.00	0.00	572,010,000.00	1,427,760.79	0.00
1E-F3	30711XA79	09/24/2019	3.39525 %	572,010,000.00	1,618,430.79	0.00	0.00	572,010,000.00	1,618,430.79	0.00
1E-F4	30711XA87	09/24/2019	3.79525 %	572,010,000.00	1,809,100.79	0.00	0.00	572,010,000.00	1,809,100.79	0.00
1E-F5	30711XA95	09/24/2019	4.39525 %	572,010,000.00	2,095,105.79	0.00	0.00	572,010,000.00	2,095,105.79	0.00
1X-1	30711XB29	09/24/2019	1.80000 %	0.00	845,208.00	0.00	0.00	0.00	845,208.00	0.00
1X-2	30711XB37	09/24/2019	1.40000 %	0.00	657,384.00	0.00	0.00	0.00	657,384.00	0.00
1X-3	30711XB45	09/24/2019	1.00000 %	0.00	469,560.00	0.00	0.00	0.00	469,560.00	0.00
1X-4	30711XB52	09/24/2019	0.60000 %	0.00	281,736.00	0.00	0.00	0.00	281,736.00	0.00
1Y-1	30711XB60	09/24/2019	1.80000 %	0.00	858,015.00	0.00	0.00	0.00	858,015.00	0.00
1Y-2	30711XB78	09/24/2019	1.40000 %	0.00	667,345.00	0.00	0.00	0.00	667,345.00	0.00
1Y-3	30711XB86	09/24/2019	1.00000 %	0.00	476,675.00	0.00	0.00	0.00	476,675.00	0.00
1Y-4	30711XB94	09/24/2019	0.60000 %	0.00	286,005.00	0.00	0.00	0.00	286,005.00	0.00
Totals				48,031,754,000.55	41,496,973.08	672,263,977.41	92,571.77	47,359,397,451.37	713,760,950.49	150,194.58

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.

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

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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Principal Distribution 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	36,314,385,876.88	59,753,722.87	582,021,146.89	0.00	0.00	641,774,869.75	35,672,611,007.13	0.82696544	641,774,869.75
1M-1	384,186,000.00	316,721,069.22	2,698,504.45	26,266,088.72	0.00	0.00	28,964,593.17	287,756,476.05	0.74900302	28,964,593.17
1M-1H	20,221,141.00	16,670,210.26	142,032.35	1,382,482.14	0.00	0.00	1,524,514.49	15,145,695.77	0.74900302	1,524,514.49
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	224,613,011.19	0.00	0.00	0.00	92,571.77	92,571.77	224,520,439.42	0.99933149	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

**Connecticut Avenue Securities
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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	48,031,754,000.55	62,594,259.67	609,669,717.75	0.00	92,571.77	672,356,549.18	47,359,397,451.37	0.86225256	672,263,977.41

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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	841.84311469	1.38521577	13.49246265	0.00000000	0.00000000	14.87767843	826.96543627	0.82696544	14.87767843
1M-1	384,186,000.00	824.39513470	7.02395311	68.36815688	0.00000000	0.00000000	75.39210999	749.00302471	0.74900302	75.39210999
1M-1H	20,221,141.00	824.39513478	7.02395330	68.36815687	0.00000000	0.00000000	75.39211017	749.00302461	0.74900302	75.39211017
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	999.74352318	0.00000000	0.00000000	0.00000000	0.41203324	0.41203324	999.33148994	0.99933149	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 %	36,314,385,876.88	0.00	0.00	0.00	0.00	0.00	0.00	35,672,611,007.13
1M-1	08/26/19 - 09/24/19	30	2.74525 %	316,721,069.22	724,565.43	0.00	0.00	0.00	724,565.43	0.00	287,756,476.05
1M-1H	N/A	N/A	0.00000 %	16,670,210.26	0.00	0.00	0.00	0.00	0.00	0.00	15,145,695.77
1M-2A	08/26/19 - 09/24/19	30	4.39525 %	281,736,000.00	1,031,916.80	0.00	0.00	0.00	1,031,916.80	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	08/26/19 - 09/24/19	30	4.39525 %	281,736,000.00	1,031,916.80	0.00	0.00	0.00	1,031,916.80	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	08/26/19 - 09/24/19	30	4.39525 %	290,274,000.00	1,063,189.00	0.00	0.00	0.00	1,063,189.00	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	08/26/19 - 09/24/19	30	4.39525 %	853,746,000.00	3,127,022.59	0.00	0.00	0.00	3,127,022.59	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	08/26/19 - 09/24/19	30	5.69525 %	256,124,000.00	1,215,575.18	0.00	0.00	0.00	1,215,575.18	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 %	224,613,011.19	0.00	0.00	0.00	0.00	0.00	0.00	224,520,439.42
1A-I1	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	30	2.59525 %	281,736,000.00	609,312.79	0.00	0.00	0.00	609,312.79	0.00	281,736,000.00
1E-A2	08/26/19 - 09/24/19	30	2.99525 %	281,736,000.00	703,224.80	0.00	0.00	0.00	703,224.80	0.00	281,736,000.00
1E-A3	08/26/19 - 09/24/19	30	3.39525 %	281,736,000.00	797,136.80	0.00	0.00	0.00	797,136.80	0.00	281,736,000.00
1E-A4	08/26/19 - 09/24/19	30	3.79525 %	281,736,000.00	891,048.80	0.00	0.00	0.00	891,048.80	0.00	281,736,000.00
1E-B1	08/26/19 - 09/24/19	30	2.59525 %	281,736,000.00	609,312.79	0.00	0.00	0.00	609,312.79	0.00	281,736,000.00
1E-B2	08/26/19 - 09/24/19	30	2.99525 %	281,736,000.00	703,224.80	0.00	0.00	0.00	703,224.80	0.00	281,736,000.00
1E-B3	08/26/19 - 09/24/19	30	3.39525 %	281,736,000.00	797,136.80	0.00	0.00	0.00	797,136.80	0.00	281,736,000.00
1E-B4	08/26/19 - 09/24/19	30	3.79525 %	281,736,000.00	891,048.80	0.00	0.00	0.00	891,048.80	0.00	281,736,000.00
1E-C1	08/26/19 - 09/24/19	30	2.59525 %	290,274,000.00	627,778.00	0.00	0.00	0.00	627,778.00	0.00	290,274,000.00
1E-C2	08/26/19 - 09/24/19	30	2.99525 %	290,274,000.00	724,536.00	0.00	0.00	0.00	724,536.00	0.00	290,274,000.00
1E-C3	08/26/19 - 09/24/19	30	3.39525 %	290,274,000.00	821,294.00	0.00	0.00	0.00	821,294.00	0.00	290,274,000.00
1E-C4	08/26/19 - 09/24/19	30	3.79525 %	290,274,000.00	918,052.00	0.00	0.00	0.00	918,052.00	0.00	290,274,000.00
1E-D1	08/26/19 - 09/24/19	30	2.59525 %	563,472,000.00	1,218,625.59	0.00	0.00	0.00	1,218,625.59	0.00	563,472,000.00
1E-D2	08/26/19 - 09/24/19	30	2.99525 %	563,472,000.00	1,406,449.59	0.00	0.00	0.00	1,406,449.59	0.00	563,472,000.00
1E-D3	08/26/19 - 09/24/19	30	3.39525 %	563,472,000.00	1,594,273.59	0.00	0.00	0.00	1,594,273.59	0.00	563,472,000.00
1E-D4	08/26/19 - 09/24/19	30	3.79525 %	563,472,000.00	1,782,097.59	0.00	0.00	0.00	1,782,097.59	0.00	563,472,000.00

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

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	08/26/19 - 09/24/19	30	4.39525 %	563,472,000.00	2,063,833.59	0.00	0.00	0.00	2,063,833.59	0.00	563,472,000.00
1E-F1	08/26/19 - 09/24/19	30	2.59525 %	572,010,000.00	1,237,090.79	0.00	0.00	0.00	1,237,090.79	0.00	572,010,000.00
1E-F2	08/26/19 - 09/24/19	30	2.99525 %	572,010,000.00	1,427,760.79	0.00	0.00	0.00	1,427,760.79	0.00	572,010,000.00
1E-F3	08/26/19 - 09/24/19	30	3.39525 %	572,010,000.00	1,618,430.79	0.00	0.00	0.00	1,618,430.79	0.00	572,010,000.00
1E-F4	08/26/19 - 09/24/19	30	3.79525 %	572,010,000.00	1,809,100.79	0.00	0.00	0.00	1,809,100.79	0.00	572,010,000.00
1E-F5	08/26/19 - 09/24/19	30	4.39525 %	572,010,000.00	2,095,105.79	0.00	0.00	0.00	2,095,105.79	0.00	572,010,000.00
1X-1	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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					41,496,973.08	0.00	0.00	0.00	41,496,973.08	0.00	

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

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

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 %	841.84311469	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	826.96543627
1M-1	384,186,000.00	2.74525 %	824.39513470	1.88597562	0.00000000	0.00000000	0.00000000	1.88597562	0.00000000	749.00302471
1M-1H	20,221,141.00	0.00000 %	824.39513478	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	749.00302461
1M-2A	281,736,000.00	4.39525 %	1000.00000000	3.66270835	0.00000000	0.00000000	0.00000000	3.66270835	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	4.39525 %	1000.00000000	3.66270835	0.00000000	0.00000000	0.00000000	3.66270835	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	4.39525 %	1000.00000000	3.66270834	0.00000000	0.00000000	0.00000000	3.66270834	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	4.39525 %	1000.00000000	3.66270833	0.00000000	0.00000000	0.00000000	3.66270833	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	5.69525 %	1000.00000000	4.74604168	0.00000000	0.00000000	0.00000000	4.74604168	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 %	999.74352318	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.33148994
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	2.59525 %	1000.00000000	2.16270832	0.00000000	0.00000000	0.00000000	2.16270832	0.00000000	1000.00000000
1E-A2	281,736,000.00	2.99525 %	1000.00000000	2.49604168	0.00000000	0.00000000	0.00000000	2.49604168	0.00000000	1000.00000000
1E-A3	281,736,000.00	3.39525 %	1000.00000000	2.82937502	0.00000000	0.00000000	0.00000000	2.82937502	0.00000000	1000.00000000
1E-A4	281,736,000.00	3.79525 %	1000.00000000	3.16270835	0.00000000	0.00000000	0.00000000	3.16270835	0.00000000	1000.00000000
1E-B1	281,736,000.00	2.59525 %	1000.00000000	2.16270832	0.00000000	0.00000000	0.00000000	2.16270832	0.00000000	1000.00000000
1E-B2	281,736,000.00	2.99525 %	1000.00000000	2.49604168	0.00000000	0.00000000	0.00000000	2.49604168	0.00000000	1000.00000000
1E-B3	281,736,000.00	3.39525 %	1000.00000000	2.82937502	0.00000000	0.00000000	0.00000000	2.82937502	0.00000000	1000.00000000
1E-B4	281,736,000.00	3.79525 %	1000.00000000	3.16270835	0.00000000	0.00000000	0.00000000	3.16270835	0.00000000	1000.00000000
1E-C1	290,274,000.00	2.59525 %	1000.00000000	2.16270834	0.00000000	0.00000000	0.00000000	2.16270834	0.00000000	1000.00000000
1E-C2	290,274,000.00	2.99525 %	1000.00000000	2.49604167	0.00000000	0.00000000	0.00000000	2.49604167	0.00000000	1000.00000000
1E-C3	290,274,000.00	3.39525 %	1000.00000000	2.82937500	0.00000000	0.00000000	0.00000000	2.82937500	0.00000000	1000.00000000
1E-C4	290,274,000.00	3.79525 %	1000.00000000	3.16270834	0.00000000	0.00000000	0.00000000	3.16270834	0.00000000	1000.00000000
1E-D1	563,472,000.00	2.59525 %	1000.00000000	2.16270833	0.00000000	0.00000000	0.00000000	2.16270833	0.00000000	1000.00000000
1E-D2	563,472,000.00	2.99525 %	1000.00000000	2.49604167	0.00000000	0.00000000	0.00000000	2.49604167	0.00000000	1000.00000000
1E-D3	563,472,000.00	3.39525 %	1000.00000000	2.82937500	0.00000000	0.00000000	0.00000000	2.82937500	0.00000000	1000.00000000
1E-D4	563,472,000.00	3.79525 %	1000.00000000	3.16270833	0.00000000	0.00000000	0.00000000	3.16270833	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	4.39525 %	1000.00000000	3.66270833	0.00000000	0.00000000	0.00000000	3.66270833	0.00000000	1000.00000000
1E-F1	572,010,000.00	2.59525 %	1000.00000000	2.16270833	0.00000000	0.00000000	0.00000000	2.16270833	0.00000000	1000.00000000
1E-F2	572,010,000.00	2.99525 %	1000.00000000	2.49604166	0.00000000	0.00000000	0.00000000	2.49604166	0.00000000	1000.00000000
1E-F3	572,010,000.00	3.39525 %	1000.00000000	2.82937499	0.00000000	0.00000000	0.00000000	2.82937499	0.00000000	1000.00000000
1E-F4	572,010,000.00	3.79525 %	1000.00000000	3.16270833	0.00000000	0.00000000	0.00000000	3.16270833	0.00000000	1000.00000000
1E-F5	572,010,000.00	4.39525 %	1000.00000000	3.66270833	0.00000000	0.00000000	0.00000000	3.66270833	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	34,143,494.80
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(92,571.77)
Total Deposits	<u>34,050,923.03</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	34,031,756.37
Total Withdrawals (Pool Distribution Amount)	<u>34,050,923.03</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	672,356,549.18
Total Principal Reduction Cumulative	7,565,805,915.64
Scheduled Principal Current	62,594,259.66
Scheduled Principal Cumulative	1,247,797,740.52
Unscheduled Principal Current	609,669,717.75
Unscheduled Principal Cumulative	6,317,857,980.54
Senior Reduction Amount	641,774,869.75
Subordinate Reduction Amount	30,489,107.66
Calculated Recovery Principal Amount	403,952.12
Calculated Tranche Write-down Amount	92,571.77
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	2,945.71
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	164509
Period Reference Pool Removal Loan Count	2296
Period Ending Loan Count	162213
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	37,368,320,916.54
Period PIF Loan Count Current	2293
PIF Loan Count Cumulative	24,065.00
Period PIF Loan UPB Current	587,375,606.45
PIF Loan UPB Cumulative	5,776,849,093.27
Period Partial Prepayment Amount	23,254,502.29
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	239
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	55,045,399.35
Credit Event Amount Current	496,523.89
Credit Event Amount Cumulative	816,936.26
Total Active Modified Loan Count	139
Total Active Modified Loan UPB	31,863,242.12
Libor Rate	2.145250%
Structural Reporting	

Connecticut Avenue Securities
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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.461985%
Subordinate Percentage	4.538015%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Reference Tranche Performance					
Tranche			Credit Support		
Class	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	4.000000%	4.5400000%	4.540000%
1M-1	0.00	0.00	3.100000%	3.6600000%	3.730000%
1M-1H	0.00	0.00	3.100000%	3.6600000%	3.730000%
1M-2	0.00	0.00	1.100000%	1.300000%	1.320000%
1M-2H	0.00	0.00	1.100000%	1.300000%	1.320000%
1B-1	0.00	0.00	0.500000%	0.590000%	0.600000%
1B-1H	0.00	0.00	0.500000%	0.590000%	0.600000%
1B-2H	92,571.77	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	1061	238,101,901.23	0.654078%	0.637176%
60 Days	219	46,501,302.20	0.135008%	0.124440%
90 Days	88	20,429,009.93	0.054250%	0.054669%
120 Days	45	10,006,698.12	0.027741%	0.026779%
150 Days	51	11,447,872.14	0.031440%	0.030635%
180+ Days	135	29,793,405.27	0.083224%	0.079729%
	1599	356,280,188.89	0.985741%	0.953428%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.031%
3 Month Average	0.012%
12 Month Average	0.004%

CDR

Current Month	0.016%
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
23	6,250,317.72	2,945.71	0.047	6,250,317.72	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
90119417	267,768.82	27.89	0.01	27.89	0.00
90003965	147,441.48	31.85	0.022	31.85	0.00
90028338	199,141.50	29.57	0.015	29.57	0.00
90030268	291,954.50	103.75	0.036	103.75	0.00
90030954	161,307.07	31.82	0.02	31.82	0.00
90053762	295,784.33	87.66	0.03	87.66	0.00
90059245	342,692.21	159.92	0.047	159.92	0.00
90076707	290,120.29	312.54	0.108	312.54	0.00
90079962	303,528.78	127.15	0.042	127.15	0.00
90094841	211,755.11	20.33	0.01	20.33	0.00
90001691	436,099.90	344.47	0.079	344.47	0.00
90108464	243,405.22	126.77	0.052	126.77	0.00
90214018	302,347.40	151.11	0.05	151.11	0.00
90134733	207,527.00	70.32	0.034	70.32	0.00
90139064	171,086.58	126.25	0.074	126.25	0.00
90139958	178,374.64	91.42	0.051	91.42	0.00
90140832	246,848.40	121.98	0.049	121.98	0.00
90161593	140,000.28	9.68	0.007	9.68	0.00
90161937	368,056.79	247.74	0.067	247.74	0.00
90183402	271,082.91	14.40	0.005	14.40	0.00
90188313	309,826.35	215.53	0.07	215.53	0.00
90195313	609,210.86	325.85	0.053	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
3	496,523.89	92,571.77	18.644

Realized Loss Summary

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

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90104427	311,606.28	28,149.29	9.034
90091529	98,955.00	55,416.96	56.002
90172890	85,962.61	9,005.52	10.476

Realized Loss Detail

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
8	816,936.26	150,194.58	18.385

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
90091529	98,955.00	55,416.96	56.002
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	28,149.29	9.034
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	3	92,571.77	92,571.77	0.000 %	0	0.00	0.00	0.000 %	3	92,571.77	92,571.77	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	55,416.96	55,416.96
Summary	0090104427	320,000.00	4.375 %	CA	75.00	360	28,149.29	08/31/2019	28,149.29	28,149.29
Summary	0090172890	86,000.00	4.750 %	MO	80.00	360	9,005.52	08/31/2019	9,005.52	9,005.52

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

* This data is currently not provided for reporting.

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

**Connecticut Avenue Securities
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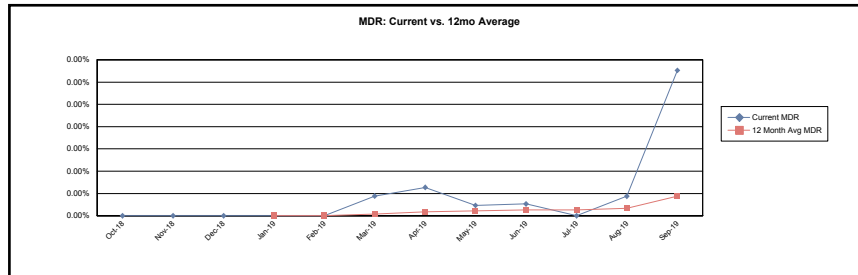
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Realized Loss Report - Collateral

Summary

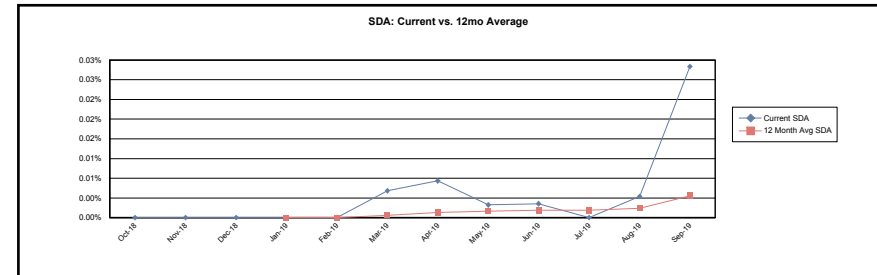
MDR

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



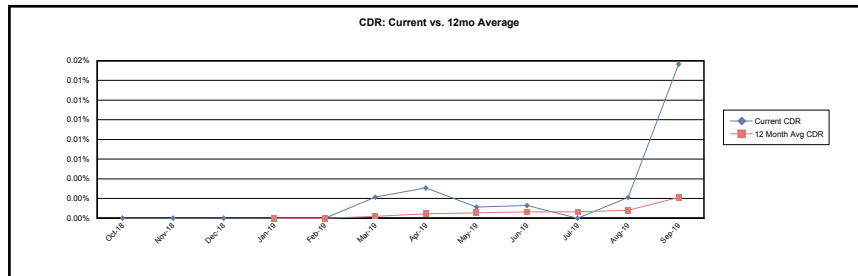
SDA

Current Month 0.031 %
3 Month Average 0.012 %
12 Month Average 0.004 %



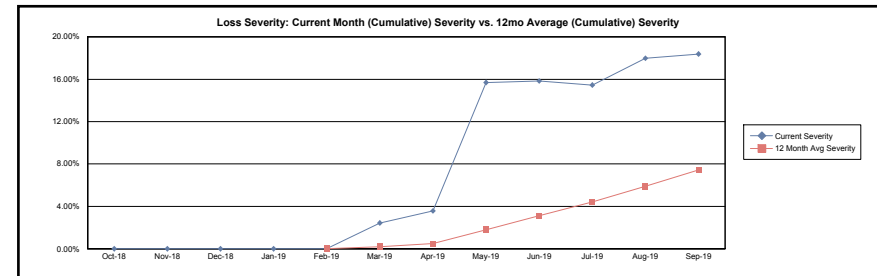
CDR

Current Month 0.016 %
3 Month Average 0.006 %
12 Month Average 0.002 %



Loss Severity

Current Month (Cumulative) 18.385 %
3 Month Average (Cumulative) 17.274 %
12 Month Average (Cumulative) 7.446 %



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 1.606 %
3 Month Average 1.328 %
12 Month Average 0.819 %

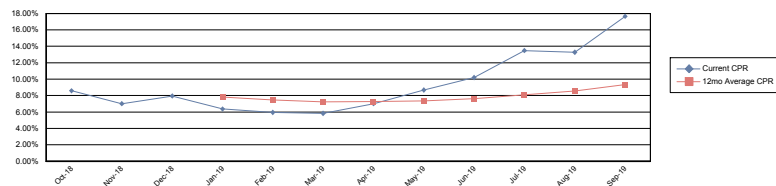
CPR

Current Month 17.653 %
3 Month Average 14.801 %
12 Month Average 9.334 %

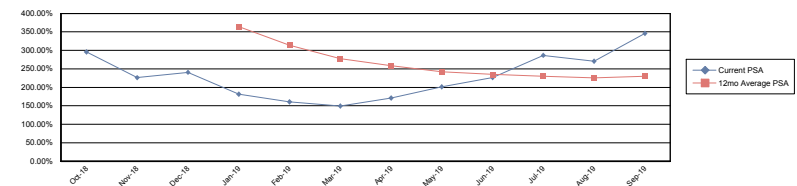
PSA

Current Month 345.994 %
3 Month Average 301.112 %
12 Month Average 229.760 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

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

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

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

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Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

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

Accrual Period

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

Record Date

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