

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Feb-2022
 10-Feb-2022 2:23:22 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		01/31/2022	0.00000 %	10,377,676,359.14	0.00	348,795,872.54	0.00	10,028,880,486.62	348,795,872.54	0.00
1M-1	30711XYS7	02/24/2022	0.70771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	02/24/2022	2.35771 %	27,449,586.59	55,729.53	27,449,586.59	0.00	0.00	27,505,316.12	0.00
1M-AH		01/31/2022	0.00000 %	1,444,815.09	0.00	1,444,815.09	0.00	0.00	1,444,815.09	0.00
1M-2B	30711XYU2	02/24/2022	2.35771 %	281,736,000.00	571,994.59	8,432,941.66	0.00	273,303,058.34	9,004,936.25	0.00
1M-BH		01/31/2022	0.00000 %	14,829,237.00	0.00	443,869.76	0.00	14,385,367.24	443,869.76	0.00
1M-2C	30711XYV0	02/24/2022	2.35771 %	290,274,000.00	589,328.87	0.00	0.00	290,274,000.00	589,328.87	0.00
1M-CH		01/31/2022	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	02/24/2022	2.35771 %	599,459,586.59	1,217,052.99	35,882,528.25	0.00	563,577,058.34	37,099,581.24	0.00
1M-2H		01/31/2022	0.00000 %	31,552,114.09	0.00	1,888,684.85	0.00	29,663,429.24	1,888,684.85	0.00
1B-1	30711XYW8	02/24/2022	3.65771 %	256,124,000.00	806,712.41	0.00	0.00	256,124,000.00	806,712.41	0.00
1B-1H		01/31/2022	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		01/31/2022	0.00000 %	223,442,894.01	0.00	0.00	42,320.55	223,400,573.46	0.00	1,270,060.54
1A-I1	30711XYY4	02/24/2022	1.80000 %	0.00	42,546.86	0.00	0.00	0.00	42,546.86	0.00
1A-I2	30711XYZ1	02/24/2022	1.40000 %	0.00	33,092.00	0.00	0.00	0.00	33,092.00	0.00
1A-I3	30711XZA5	02/24/2022	1.00000 %	0.00	23,637.14	0.00	0.00	0.00	23,637.14	0.00
1A-I4	30711XZB3	02/24/2022	0.60000 %	0.00	14,182.29	0.00	0.00	0.00	14,182.29	0.00
1B-I1	30711XZG2	02/24/2022	1.80000 %	0.00	436,690.80	0.00	0.00	0.00	436,690.80	0.00
1B-I2	30711XZH0	02/24/2022	1.40000 %	0.00	339,648.40	0.00	0.00	0.00	339,648.40	0.00
1B-I3	30711XZJ6	02/24/2022	1.00000 %	0.00	242,606.00	0.00	0.00	0.00	242,606.00	0.00
1B-I4	30711XZK3	02/24/2022	0.60000 %	0.00	145,563.60	0.00	0.00	0.00	145,563.60	0.00
1C-I1	30711XZQ0	02/24/2022	1.80000 %	0.00	449,924.70	0.00	0.00	0.00	449,924.70	0.00
1C-I2	30711XZR8	02/24/2022	1.40000 %	0.00	349,941.43	0.00	0.00	0.00	349,941.43	0.00
1C-I3	30711XZS6	02/24/2022	1.00000 %	0.00	249,958.17	0.00	0.00	0.00	249,958.17	0.00
1C-I4	30711XZT4	02/24/2022	0.60000 %	0.00	149,974.90	0.00	0.00	0.00	149,974.90	0.00
1E-A1	30711XZC1	02/24/2022	0.55771 %	27,449,586.59	13,182.67	27,449,586.59	0.00	0.00	27,462,769.26	0.00
1E-A2	30711XZD9	02/24/2022	0.95771 %	27,449,586.59	22,637.53	27,449,586.59	0.00	0.00	27,472,224.12	0.00
1E-A3	30711XZE7	02/24/2022	1.35771 %	27,449,586.59	32,092.39	27,449,586.59	0.00	0.00	27,481,678.98	0.00
1E-A4	30711XZF4	02/24/2022	1.75771 %	27,449,586.59	41,547.24	27,449,586.59	0.00	0.00	27,491,133.83	0.00
1E-B1	30711XZL1	02/24/2022	0.55771 %	281,736,000.00	135,303.79	8,432,941.66	0.00	273,303,058.34	8,568,245.45	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Feb-2022
 10-Feb-2022 2:23:24 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	02/24/2022	0.95771 %	281,736,000.00	232,346.19	8,432,941.66	0.00	273,303,058.34	8,665,287.85	0.00
1E-B3	30711XZN7	02/24/2022	1.35771 %	281,736,000.00	329,388.59	8,432,941.66	0.00	273,303,058.34	8,762,330.25	0.00
1E-B4	30711XZP2	02/24/2022	1.75771 %	281,736,000.00	426,430.99	8,432,941.66	0.00	273,303,058.34	8,859,372.65	0.00
1E-C1	30711XZU1	02/24/2022	0.55771 %	290,274,000.00	139,404.17	0.00	0.00	290,274,000.00	139,404.17	0.00
1E-C2	30711XZV9	02/24/2022	0.95771 %	290,274,000.00	239,387.44	0.00	0.00	290,274,000.00	239,387.44	0.00
1E-C3	30711XZW7	02/24/2022	1.35771 %	290,274,000.00	339,370.70	0.00	0.00	290,274,000.00	339,370.70	0.00
1E-C4	30711XZX5	02/24/2022	1.75771 %	290,274,000.00	439,353.97	0.00	0.00	290,274,000.00	439,353.97	0.00
1E-D1	30711XZY3	02/24/2022	0.55771 %	309,185,586.59	148,486.46	35,882,528.25	0.00	273,303,058.34	36,031,014.71	0.00
1E-D2	30711XZZ0	02/24/2022	0.95771 %	309,185,586.59	254,983.72	35,882,528.25	0.00	273,303,058.34	36,137,511.97	0.00
1E-D3	30711XA20	02/24/2022	1.35771 %	309,185,586.59	361,480.98	35,882,528.25	0.00	273,303,058.34	36,244,009.23	0.00
1E-D4	30711XA38	02/24/2022	1.75771 %	309,185,586.59	467,978.24	35,882,528.25	0.00	273,303,058.34	36,350,506.49	0.00
1E-D5	30711XA46	02/24/2022	2.35771 %	309,185,586.59	627,724.12	35,882,528.25	0.00	273,303,058.34	36,510,252.37	0.00
1E-F1	30711XA53	02/24/2022	0.55771 %	572,010,000.00	274,707.96	8,432,941.66	0.00	563,577,058.34	8,707,649.62	0.00
1E-F2	30711XA61	02/24/2022	0.95771 %	572,010,000.00	471,733.63	8,432,941.66	0.00	563,577,058.34	8,904,675.29	0.00
1E-F3	30711XA79	02/24/2022	1.35771 %	572,010,000.00	668,759.29	8,432,941.66	0.00	563,577,058.34	9,101,700.95	0.00
1E-F4	30711XA87	02/24/2022	1.75771 %	572,010,000.00	865,784.96	8,432,941.66	0.00	563,577,058.34	9,298,726.62	0.00
1E-F5	30711XA95	02/24/2022	2.35771 %	572,010,000.00	1,161,323.46	8,432,941.66	0.00	563,577,058.34	9,594,265.12	0.00
1X-1	30711XB29	02/24/2022	1.80000 %	0.00	479,237.66	0.00	0.00	0.00	479,237.66	0.00
1X-2	30711XB37	02/24/2022	1.40000 %	0.00	372,740.40	0.00	0.00	0.00	372,740.40	0.00
1X-3	30711XB45	02/24/2022	1.00000 %	0.00	266,243.14	0.00	0.00	0.00	266,243.14	0.00
1X-4	30711XB52	02/24/2022	0.60000 %	0.00	159,745.89	0.00	0.00	0.00	159,745.89	0.00
1Y-1	30711XB60	02/24/2022	1.80000 %	0.00	886,615.50	0.00	0.00	0.00	886,615.50	0.00
1Y-2	30711XB78	02/24/2022	1.40000 %	0.00	689,589.83	0.00	0.00	0.00	689,589.83	0.00
1Y-3	30711XB86	02/24/2022	1.00000 %	0.00	492,564.17	0.00	0.00	0.00	492,564.17	0.00
1Y-4	30711XB94	02/24/2022	0.60000 %	0.00	295,538.50	0.00	0.00	0.00	295,538.50	0.00
Totals				18,936,563,694.82	17,054,268.26	789,445,761.29	42,320.55	18,147,075,613.00	806,500,029.55	1,270,060.54

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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Feb-2022
 10-Feb-2022 2:23:25 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	10,377,676,359.14	19,063,597.24	329,732,275.30	0.00	0.00	348,795,872.54	10,028,880,486.62	0.23249034	348,795,872.54
1M-1	384,186,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	20,221,141.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	281,736,000.00	27,449,586.59	1,500,613.51	25,948,973.09	0.00	0.00	27,449,586.59	0.00	0.00000000	27,449,586.59
1M-AH	14,829,237.00	1,444,815.09	78,985.13	1,365,829.97	0.00	0.00	1,444,815.09	0.00	0.00000000	1,444,815.09
1M-2B	281,736,000.00	281,736,000.00	461,011.90	7,971,929.76	0.00	0.00	8,432,941.66	273,303,058.34	0.97006793	8,432,941.66
1M-BH	14,829,237.00	14,829,237.00	24,265.46	419,604.30	0.00	0.00	443,869.76	14,385,367.24	0.97006793	443,869.76
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	599,459,586.59	1,961,625.41	33,920,902.84	0.00	0.00	35,882,528.25	563,577,058.34	0.66012263	35,882,528.25
1M-2H	44,936,536.00	31,552,114.09	103,250.59	1,785,434.26	0.00	0.00	1,888,684.85	29,663,429.24	0.66011829	1,888,684.85
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	223,442,894.01	0.00	0.00	0.00	42,320.55	42,320.55	223,400,573.46	0.99434701	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	27,449,586.59	1,500,613.51	25,948,973.09	0.00	0.00	27,449,586.59	0.00	0.00000000	27,449,586.59
1E-A2	281,736,000.00	27,449,586.59	1,500,613.51	25,948,973.09	0.00	0.00	27,449,586.59	0.00	0.00000000	27,449,586.59
1E-A3	281,736,000.00	27,449,586.59	1,500,613.51	25,948,973.09	0.00	0.00	27,449,586.59	0.00	0.00000000	27,449,586.59
1E-A4	281,736,000.00	27,449,586.59	1,500,613.51	25,948,973.09	0.00	0.00	27,449,586.59	0.00	0.00000000	27,449,586.59
1E-B1	281,736,000.00	281,736,000.00	461,011.90	7,971,929.76	0.00	0.00	8,432,941.66	273,303,058.34	0.97006793	8,432,941.66
1E-B2	281,736,000.00	281,736,000.00	461,011.90	7,971,929.76	0.00	0.00	8,432,941.66	273,303,058.34	0.97006793	8,432,941.66
1E-B3	281,736,000.00	281,736,000.00	461,011.90	7,971,929.76	0.00	0.00	8,432,941.66	273,303,058.34	0.97006793	8,432,941.66

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Feb-2022
 10-Feb-2022 2:23:26 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	281,736,000.00	281,736,000.00	461,011.90	7,971,929.76	0.00	0.00	8,432,941.66	273,303,058.34	0.97006793	8,432,941.66
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	309,185,586.59	1,961,625.41	33,920,902.84	0.00	0.00	35,882,528.25	273,303,058.34	0.48503397	35,882,528.25
1E-D2	563,472,000.00	309,185,586.59	1,961,625.41	33,920,902.84	0.00	0.00	35,882,528.25	273,303,058.34	0.48503397	35,882,528.25
1E-D3	563,472,000.00	309,185,586.59	1,961,625.41	33,920,902.84	0.00	0.00	35,882,528.25	273,303,058.34	0.48503397	35,882,528.25
1E-D4	563,472,000.00	309,185,586.59	1,961,625.41	33,920,902.84	0.00	0.00	35,882,528.25	273,303,058.34	0.48503397	35,882,528.25
1E-D5	563,472,000.00	309,185,586.59	1,961,625.41	33,920,902.84	0.00	0.00	35,882,528.25	273,303,058.34	0.48503397	35,882,528.25
1E-F1	572,010,000.00	572,010,000.00	461,011.90	7,971,929.76	0.00	0.00	8,432,941.66	563,577,058.34	0.98525735	8,432,941.66
1E-F2	572,010,000.00	572,010,000.00	461,011.90	7,971,929.76	0.00	0.00	8,432,941.66	563,577,058.34	0.98525735	8,432,941.66
1E-F3	572,010,000.00	572,010,000.00	461,011.90	7,971,929.76	0.00	0.00	8,432,941.66	563,577,058.34	0.98525735	8,432,941.66
1E-F4	572,010,000.00	572,010,000.00	461,011.90	7,971,929.76	0.00	0.00	8,432,941.66	563,577,058.34	0.98525735	8,432,941.66
1E-F5	572,010,000.00	572,010,000.00	461,011.90	7,971,929.76	0.00	0.00	8,432,941.66	563,577,058.34	0.98525735	8,432,941.66
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	18,936,563,694.82	43,153,037.43	746,292,723.92	0.00	42,320.55	789,488,081.84	18,147,075,613.00	0.33039615	789,445,761.29

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Feb-2022
10-Feb-2022 2:23:26 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	240.57615676	0.44193390	7.64388104	0.00000000	0.00000000	8.08581494	232.49034183	0.23249034	8.08581494
1M-1	384,186,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,221,141.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	281,736,000.00	97.43017076	5.32631084	92.10385996	0.00000000	0.00000000	97.43017076	0.00000000	0.00000000	97.43017076
1M-AH	14,829,237.00	97.43017055	5.32631112	92.10386010	0.00000000	0.00000000	97.43017055	0.00000000	0.00000000	97.43017055
1M-2B	281,736,000.00	1000.00000000	1.63632585	28.29574410	0.00000000	0.00000000	29.93206995	970.06793005	0.97006793	29.93206995
1M-BH	14,829,237.00	1000.00000000	1.63632559	28.29574441	0.00000000	0.00000000	29.93207000	970.06793000	0.97006793	29.93207000
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	702.15214665	2.29766864	39.73184394	0.00000000	0.00000000	42.02951258	660.12263406	0.66012263	42.02951258
1M-2H	44,936,536.00	702.14833849	2.29769802	39.73235187	0.00000000	0.00000000	42.03004989	660.11828860	0.66011829	42.03004989
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	994.53537844	0.00000000	0.00000000	0.00000000	0.18836707	0.18836707	994.34701137	0.99434701	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	97.43017076	5.32631084	92.10385996	0.00000000	0.00000000	97.43017076	0.00000000	0.00000000	97.43017076
1E-A2	281,736,000.00	97.43017076	5.32631084	92.10385996	0.00000000	0.00000000	97.43017076	0.00000000	0.00000000	97.43017076
1E-A3	281,736,000.00	97.43017076	5.32631084	92.10385996	0.00000000	0.00000000	97.43017076	0.00000000	0.00000000	97.43017076
1E-A4	281,736,000.00	97.43017076	5.32631084	92.10385996	0.00000000	0.00000000	97.43017076	0.00000000	0.00000000	97.43017076
1E-B1	281,736,000.00	1000.00000000	1.63632585	28.29574410	0.00000000	0.00000000	29.93206995	970.06793005	0.97006793	29.93206995
1E-B2	281,736,000.00	1000.00000000	1.63632585	28.29574410	0.00000000	0.00000000	29.93206995	970.06793005	0.97006793	29.93206995
1E-B3	281,736,000.00	1000.00000000	1.63632585	28.29574410	0.00000000	0.00000000	29.93206995	970.06793005	0.97006793	29.93206995

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Feb-2022
10-Feb-2022 2:23:27 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	281,736,000.00	1000.00000000	1.63632585	28.29574410	0.00000000	0.00000000	29.93206995	970.06793005	0.97006793	29.93206995
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	548.71508538	3.48131834	60.19980201	0.00000000	0.00000000	63.68112036	485.03396502	0.48503397	63.68112036
1E-D2	563,472,000.00	548.71508538	3.48131834	60.19980201	0.00000000	0.00000000	63.68112036	485.03396502	0.48503397	63.68112036
1E-D3	563,472,000.00	548.71508538	3.48131834	60.19980201	0.00000000	0.00000000	63.68112036	485.03396502	0.48503397	63.68112036
1E-D4	563,472,000.00	548.71508538	3.48131834	60.19980201	0.00000000	0.00000000	63.68112036	485.03396502	0.48503397	63.68112036
1E-D5	563,472,000.00	548.71508538	3.48131834	60.19980201	0.00000000	0.00000000	63.68112036	485.03396502	0.48503397	63.68112036
1E-F1	572,010,000.00	1000.00000000	0.80595077	13.93669649	0.00000000	0.00000000	14.74264726	985.25735274	0.98525735	14.74264726
1E-F2	572,010,000.00	1000.00000000	0.80595077	13.93669649	0.00000000	0.00000000	14.74264726	985.25735274	0.98525735	14.74264726
1E-F3	572,010,000.00	1000.00000000	0.80595077	13.93669649	0.00000000	0.00000000	14.74264726	985.25735274	0.98525735	14.74264726
1E-F4	572,010,000.00	1000.00000000	0.80595077	13.93669649	0.00000000	0.00000000	14.74264726	985.25735274	0.98525735	14.74264726
1E-F5	572,010,000.00	1000.00000000	0.80595077	13.93669649	0.00000000	0.00000000	14.74264726	985.25735274	0.98525735	14.74264726
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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Feb-2022
 10-Feb-2022 2:23:29 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	10,377,676,359.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,028,880,486.62
1M-1	N/A	N/A	0.70771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	01/25/22 - 02/24/22	31	2.35771 %	27,449,586.59	55,729.53	0.00	0.00	0.00	0.00	55,729.53	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	1,444,815.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	01/25/22 - 02/24/22	31	2.35771 %	281,736,000.00	571,994.59	0.00	0.00	0.00	0.00	571,994.59	0.00	273,303,058.34
1M-BH	N/A	N/A	0.00000 %	14,829,237.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,385,367.24
1M-2C	01/25/22 - 02/24/22	31	2.35771 %	290,274,000.00	589,328.87	0.00	0.00	0.00	0.00	589,328.87	0.00	290,274,000.00
1M-CH	N/A	N/A	0.00000 %	15,278,062.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,278,062.00
1M-2	01/25/22 - 02/24/22	31	2.35771 %	599,459,586.59	1,217,052.99	0.00	0.00	0.00	0.00	1,217,052.99	0.00	563,577,058.34
1M-2H	N/A	N/A	0.00000 %	31,552,114.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	29,663,429.24
1B-1	01/25/22 - 02/24/22	31	3.65771 %	256,124,000.00	806,712.41	0.00	0.00	0.00	0.00	806,712.41	0.00	256,124,000.00
1B-1H	N/A	N/A	0.00000 %	13,480,761.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00
1B-2H	N/A	N/A	0.00000 %	223,442,894.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	223,400,573.46
1A-I1	01/25/22 - 02/24/22	31	1.80000 %	27,449,586.59	42,546.86	0.00	0.00	0.00	0.00	42,546.86	0.00	0.00
1A-I2	01/25/22 - 02/24/22	31	1.40000 %	27,449,586.59	33,092.00	0.00	0.00	0.00	0.00	33,092.00	0.00	0.00
1A-I3	01/25/22 - 02/24/22	31	1.00000 %	27,449,586.59	23,637.14	0.00	0.00	0.00	0.00	23,637.14	0.00	0.00
1A-I4	01/25/22 - 02/24/22	31	0.60000 %	27,449,586.59	14,182.29	0.00	0.00	0.00	0.00	14,182.29	0.00	0.00
1B-I1	01/25/22 - 02/24/22	31	1.80000 %	281,736,000.00	436,690.80	0.00	0.00	0.00	0.00	436,690.80	0.00	273,303,058.34
1B-I2	01/25/22 - 02/24/22	31	1.40000 %	281,736,000.00	339,648.40	0.00	0.00	0.00	0.00	339,648.40	0.00	273,303,058.34
1B-I3	01/25/22 - 02/24/22	31	1.00000 %	281,736,000.00	242,606.00	0.00	0.00	0.00	0.00	242,606.00	0.00	273,303,058.34
1B-I4	01/25/22 - 02/24/22	31	0.60000 %	281,736,000.00	145,563.60	0.00	0.00	0.00	0.00	145,563.60	0.00	273,303,058.34
1C-I1	01/25/22 - 02/24/22	31	1.80000 %	290,274,000.00	449,924.70	0.00	0.00	0.00	0.00	449,924.70	0.00	290,274,000.00
1C-I2	01/25/22 - 02/24/22	31	1.40000 %	290,274,000.00	349,941.43	0.00	0.00	0.00	0.00	349,941.43	0.00	290,274,000.00
1C-I3	01/25/22 - 02/24/22	31	1.00000 %	290,274,000.00	249,958.17	0.00	0.00	0.00	0.00	249,958.17	0.00	290,274,000.00
1C-I4	01/25/22 - 02/24/22	31	0.60000 %	290,274,000.00	149,974.90	0.00	0.00	0.00	0.00	149,974.90	0.00	290,274,000.00
1E-A1	01/25/22 - 02/24/22	31	0.55771 %	27,449,586.59	13,182.67	0.00	0.00	0.00	0.00	13,182.67	0.00	0.00
1E-A2	01/25/22 - 02/24/22	31	0.95771 %	27,449,586.59	22,637.53	0.00	0.00	0.00	0.00	22,637.53	0.00	0.00
1E-A3	01/25/22 - 02/24/22	31	1.35771 %	27,449,586.59	32,092.39	0.00	0.00	0.00	0.00	32,092.39	0.00	0.00
1E-A4	01/25/22 - 02/24/22	31	1.75771 %	27,449,586.59	41,547.24	0.00	0.00	0.00	0.00	41,547.24	0.00	0.00
1E-B1	01/25/22 - 02/24/22	31	0.55771 %	281,736,000.00	135,303.79	0.00	0.00	0.00	0.00	135,303.79	0.00	273,303,058.34
1E-B2	01/25/22 - 02/24/22	31	0.95771 %	281,736,000.00	232,346.19	0.00	0.00	0.00	0.00	232,346.19	0.00	273,303,058.34

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Feb-2022
 10-Feb-2022 2:23:30 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	01/25/22 - 02/24/22	31	1.35771 %	281,736,000.00	329,388.59	0.00	0.00	0.00	0.00	329,388.59	0.00	273,303,058.34
1E-B4	01/25/22 - 02/24/22	31	1.75771 %	281,736,000.00	426,430.99	0.00	0.00	0.00	0.00	426,430.99	0.00	273,303,058.34
1E-C1	01/25/22 - 02/24/22	31	0.55771 %	290,274,000.00	139,404.17	0.00	0.00	0.00	0.00	139,404.17	0.00	290,274,000.00
1E-C2	01/25/22 - 02/24/22	31	0.95771 %	290,274,000.00	239,387.44	0.00	0.00	0.00	0.00	239,387.44	0.00	290,274,000.00
1E-C3	01/25/22 - 02/24/22	31	1.35771 %	290,274,000.00	339,370.70	0.00	0.00	0.00	0.00	339,370.70	0.00	290,274,000.00
1E-C4	01/25/22 - 02/24/22	31	1.75771 %	290,274,000.00	439,353.97	0.00	0.00	0.00	0.00	439,353.97	0.00	290,274,000.00
1E-D1	01/25/22 - 02/24/22	31	0.55771 %	309,185,586.59	148,486.46	0.00	0.00	0.00	0.00	148,486.46	0.00	273,303,058.34
1E-D2	01/25/22 - 02/24/22	31	0.95771 %	309,185,586.59	254,983.72	0.00	0.00	0.00	0.00	254,983.72	0.00	273,303,058.34
1E-D3	01/25/22 - 02/24/22	31	1.35771 %	309,185,586.59	361,480.98	0.00	0.00	0.00	0.00	361,480.98	0.00	273,303,058.34
1E-D4	01/25/22 - 02/24/22	31	1.75771 %	309,185,586.59	467,978.24	0.00	0.00	0.00	0.00	467,978.24	0.00	273,303,058.34
1E-D5	01/25/22 - 02/24/22	31	2.35771 %	309,185,586.59	627,724.12	0.00	0.00	0.00	0.00	627,724.12	0.00	273,303,058.34
1E-F1	01/25/22 - 02/24/22	31	0.55771 %	572,010,000.00	274,707.96	0.00	0.00	0.00	0.00	274,707.96	0.00	563,577,058.34
1E-F2	01/25/22 - 02/24/22	31	0.95771 %	572,010,000.00	471,733.63	0.00	0.00	0.00	0.00	471,733.63	0.00	563,577,058.34
1E-F3	01/25/22 - 02/24/22	31	1.35771 %	572,010,000.00	668,759.29	0.00	0.00	0.00	0.00	668,759.29	0.00	563,577,058.34
1E-F4	01/25/22 - 02/24/22	31	1.75771 %	572,010,000.00	865,784.96	0.00	0.00	0.00	0.00	865,784.96	0.00	563,577,058.34
1E-F5	01/25/22 - 02/24/22	31	2.35771 %	572,010,000.00	1,161,323.46	0.00	0.00	0.00	0.00	1,161,323.46	0.00	563,577,058.34
1X-1	01/25/22 - 02/24/22	31	1.80000 %	309,185,586.59	479,237.66	0.00	0.00	0.00	0.00	479,237.66	0.00	273,303,058.34
1X-2	01/25/22 - 02/24/22	31	1.40000 %	309,185,586.59	372,740.40	0.00	0.00	0.00	0.00	372,740.40	0.00	273,303,058.34
1X-3	01/25/22 - 02/24/22	31	1.00000 %	309,185,586.59	266,243.14	0.00	0.00	0.00	0.00	266,243.14	0.00	273,303,058.34
1X-4	01/25/22 - 02/24/22	31	0.60000 %	309,185,586.59	159,745.89	0.00	0.00	0.00	0.00	159,745.89	0.00	273,303,058.34
1Y-1	01/25/22 - 02/24/22	31	1.80000 %	572,010,000.00	886,615.50	0.00	0.00	0.00	0.00	886,615.50	0.00	563,577,058.34
1Y-2	01/25/22 - 02/24/22	31	1.40000 %	572,010,000.00	689,589.83	0.00	0.00	0.00	0.00	689,589.83	0.00	563,577,058.34
1Y-3	01/25/22 - 02/24/22	31	1.00000 %	572,010,000.00	492,564.17	0.00	0.00	0.00	0.00	492,564.17	0.00	563,577,058.34
1Y-4	01/25/22 - 02/24/22	31	0.60000 %	572,010,000.00	295,538.50	0.00	0.00	0.00	0.00	295,538.50	0.00	563,577,058.34
Totals					17,054,268.26	0.00	0.00	0.00	0.00	17,054,268.26	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Feb-2022
10-Feb-2022 2:23:31 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	43,136,761,759.00	0.00000 %	240.57615676	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	232.49034183
1M-1	384,186,000.00	0.70771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	20,221,141.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	281,736,000.00	2.35771 %	97.43017076	0.19780763	0.00000000	0.00000000	0.00000000	0.00000000	0.19780763	0.00000000	0.00000000
1M-AH	14,829,237.00	0.00000 %	97.43017055	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	281,736,000.00	2.35771 %	1000.00000000	2.03025027	0.00000000	0.00000000	0.00000000	0.00000000	2.03025027	0.00000000	970.06793005
1M-BH	14,829,237.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	970.06793000
1M-2C	290,274,000.00	2.35771 %	1000.00000000	2.03025028	0.00000000	0.00000000	0.00000000	0.00000000	2.03025028	0.00000000	1000.00000000
1M-CH	15,278,062.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	853,746,000.00	2.35771 %	702.15214665	1.42554459	0.00000000	0.00000000	0.00000000	0.00000000	1.42554459	0.00000000	660.12263406
1M-2H	44,936,536.00	0.00000 %	702.14833849	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	660.11828860
1B-1	256,124,000.00	3.65771 %	1000.00000000	3.14969472	0.00000000	0.00000000	0.00000000	0.00000000	3.14969472	0.00000000	1000.00000000
1B-1H	13,480,761.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	224,670,634.00	0.00000 %	994.53537844	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.34701137
1A-I1	0.00	1.80000 %	97.43017076	0.15101677	0.00000000	0.00000000	0.00000000	0.00000000	0.15101677	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	97.43017076	0.11745748	0.00000000	0.00000000	0.00000000	0.00000000	0.11745748	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	97.43017076	0.08389819	0.00000000	0.00000000	0.00000000	0.00000000	0.08389819	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	97.43017076	0.05033893	0.00000000	0.00000000	0.00000000	0.00000000	0.05033893	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	970.06793005
1B-I2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	970.06793005
1B-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	970.06793005
1B-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	970.06793005
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
1E-A1	281,736,000.00	0.55771 %	97.43017076	0.04679086	0.00000000	0.00000000	0.00000000	0.00000000	0.04679086	0.00000000	0.00000000
1E-A2	281,736,000.00	0.95771 %	97.43017076	0.08035015	0.00000000	0.00000000	0.00000000	0.00000000	0.08035015	0.00000000	0.00000000
1E-A3	281,736,000.00	1.35771 %	97.43017076	0.11390944	0.00000000	0.00000000	0.00000000	0.00000000	0.11390944	0.00000000	0.00000000

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Series 2018-C01



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 10-Feb-2022 2:23:32 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	281,736,000.00	1.75771 %	97.43017076	0.14746869	0.00000000	0.00000000	0.00000000	0.00000000	0.14746869	0.00000000	0.00000000
1E-B1	281,736,000.00	0.55771 %	1000.00000000	0.48025027	0.00000000	0.00000000	0.00000000	0.00000000	0.48025027	0.00000000	970.06793005
1E-B2	281,736,000.00	0.95771 %	1000.00000000	0.82469471	0.00000000	0.00000000	0.00000000	0.00000000	0.82469471	0.00000000	970.06793005
1E-B3	281,736,000.00	1.35771 %	1000.00000000	1.16913916	0.00000000	0.00000000	0.00000000	0.00000000	1.16913916	0.00000000	970.06793005
1E-B4	281,736,000.00	1.75771 %	1000.00000000	1.51358360	0.00000000	0.00000000	0.00000000	0.00000000	1.51358360	0.00000000	970.06793005
1E-C1	290,274,000.00	0.55771 %	1000.00000000	0.48025028	0.00000000	0.00000000	0.00000000	0.00000000	0.48025028	0.00000000	1000.00000000
1E-C2	290,274,000.00	0.95771 %	1000.00000000	0.82469474	0.00000000	0.00000000	0.00000000	0.00000000	0.82469474	0.00000000	1000.00000000
1E-C3	290,274,000.00	1.35771 %	1000.00000000	1.16913916	0.00000000	0.00000000	0.00000000	0.00000000	1.16913916	0.00000000	1000.00000000
1E-C4	290,274,000.00	1.75771 %	1000.00000000	1.51358361	0.00000000	0.00000000	0.00000000	0.00000000	1.51358361	0.00000000	1000.00000000
1E-D1	563,472,000.00	0.55771 %	548.71508538	0.26352057	0.00000000	0.00000000	0.00000000	0.00000000	0.26352057	0.00000000	485.03396502
1E-D2	563,472,000.00	0.95771 %	548.71508538	0.45252243	0.00000000	0.00000000	0.00000000	0.00000000	0.45252243	0.00000000	485.03396502
1E-D3	563,472,000.00	1.35771 %	548.71508538	0.64152430	0.00000000	0.00000000	0.00000000	0.00000000	0.64152430	0.00000000	485.03396502
1E-D4	563,472,000.00	1.75771 %	548.71508538	0.83052617	0.00000000	0.00000000	0.00000000	0.00000000	0.83052617	0.00000000	485.03396502
1E-D5	563,472,000.00	2.35771 %	548.71508538	1.11402895	0.00000000	0.00000000	0.00000000	0.00000000	1.11402895	0.00000000	485.03396502
1E-F1	572,010,000.00	0.55771 %	1000.00000000	0.48025028	0.00000000	0.00000000	0.00000000	0.00000000	0.48025028	0.00000000	985.25735274
1E-F2	572,010,000.00	0.95771 %	1000.00000000	0.82469473	0.00000000	0.00000000	0.00000000	0.00000000	0.82469473	0.00000000	985.25735274
1E-F3	572,010,000.00	1.35771 %	1000.00000000	1.16913916	0.00000000	0.00000000	0.00000000	0.00000000	1.16913916	0.00000000	985.25735274
1E-F4	572,010,000.00	1.75771 %	1000.00000000	1.51358361	0.00000000	0.00000000	0.00000000	0.00000000	1.51358361	0.00000000	985.25735274
1E-F5	572,010,000.00	2.35771 %	1000.00000000	2.03025028	0.00000000	0.00000000	0.00000000	0.00000000	2.03025028	0.00000000	985.25735274
1X-1	0.00	1.80000 %	548.71508538	0.85050838	0.00000000	0.00000000	0.00000000	0.00000000	0.85050838	0.00000000	485.03396502
1X-2	0.00	1.40000 %	548.71508538	0.66150652	0.00000000	0.00000000	0.00000000	0.00000000	0.66150652	0.00000000	485.03396502
1X-3	0.00	1.00000 %	548.71508538	0.47250465	0.00000000	0.00000000	0.00000000	0.00000000	0.47250465	0.00000000	485.03396502
1X-4	0.00	0.60000 %	548.71508538	0.28350280	0.00000000	0.00000000	0.00000000	0.00000000	0.28350280	0.00000000	485.03396502
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	985.25735274
1Y-2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	985.25735274
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	985.25735274
1Y-4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	985.25735274

(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	37,967,780.86
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(42,320.55)
Total Deposits	37,925,460.31
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	37,906,293.65
Total Withdrawals (Pool Distribution Amount)	37,925,460.31
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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10-Feb-2022 2:23:33 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	386,609,406.19
Total Principal Reduction Cumulative	33,819,000,523.50
Scheduled Principal Current	21,128,473.24
Scheduled Principal Cumulative	2,374,599,968.69
Unscheduled Principal Current	365,438,612.40
Unscheduled Principal Cumulative	31,443,130,493.07
Senior Reduction Amount	348,795,872.54
Subordinate Reduction Amount	37,771,213.10
Calculated Recovery Principal Amount	79,923.27
Calculated Tranche Write-down Amount	42,320.55
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	13,170.66
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	8,795.28
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	62582
Period Reference Pool Removal Loan Count	1,761
Period Ending Loan Count	60822
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	11,115,126,308.68
Period PIF Loan Count Current	1760
PIF Loan Count Cumulative	125273
Period PIF Loan UPB Current	356,330,566.01
PIF Loan UPB Cumulative	30,457,079,681.77
Period Partial Prepayment Amount	10,070,717.29
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	370
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	74,293,825.32
Credit Event Amount Current	122,243.82
Credit Event Amount Cumulative	7,724,342.47
Total Active Modified Loan Count	565
Total Active Modified Loan UPB	132,600,064.97
Libor Rate	0.107710%

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Series 2018-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.227046%
Subordinate Percentage	9.772954%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.770000 %	9.770000 %
1M-1	0.00	0.00	3.100000 %	9.770000 %	9.770000 %
1M-1H	0.00	0.00	3.100000 %	9.770000 %	9.770000 %
1M-2A	0.00	0.00	2.440000 %	9.520000 %	9.770000 %
1M-2B	0.00	0.00	1.780000 %	6.940000 %	7.180000 %
1M-2C	0.00	0.00	1.100000 %	4.290000 %	4.440000 %
1M-2	0.00	0.00	1.100000 %	4.290000 %	4.440000 %
1M-2H	0.00	0.00	1.100000 %	4.290000 %	4.440000 %
1B-1	0.00	0.00	0.500000 %	1.940000 %	2.010000 %
1B-1H	0.00	0.00	0.500000 %	1.940000 %	2.010000 %
1B-2H	42,320.55	0.00	0.000000 %	0.000000 %	0.000000 %

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 10-Feb-2022 2:23:33 PM

Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
 Origination Rep and Warranty Settlement Amount
 Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 25-Feb-2022
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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	631	124,395,722.41	1.037454 %	1.119157 %
60 Days	147	27,223,238.70	0.241689 %	0.244921 %
90 Days	100	19,003,509.73	0.164414 %	0.170970 %
120 Days	87	18,176,121.62	0.143040 %	0.163526 %
150 Days	63	12,842,593.20	0.103581 %	0.115542 %
180+ Days	1177	280,968,843.36	1.935155 %	2.527806 %
Totals	2205	482,610,029.02	3.625333 %	4.341921 %

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Feb-2022
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	61	15,317,636.58	13,170.66	0.085984

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090003586	180,393.50	39.64	0.021974
Summary	0090003965	144,510.42	31.85	0.022040
Summary	0090004191	399,728.02	699.24	0.174929
Summary	0090004842	410,338.55	555.67	0.135417
Summary	0090012109	153,867.40	32.94	0.021408
Summary	0090015807	293,061.56	258.62	0.088248
Summary	0090023153	143,171.56	119.31	0.083334
Summary	0090024159	265,810.40	262.26	0.098664
Summary	0090024221	99,983.74	104.15	0.104167
Summary	0090027849	56,357.56	132.73	0.235514
Summary	0090028338	197,090.41	29.57	0.015003
Summary	0090030268	305,075.92	103.75	0.034008
Summary	0090030954	157,794.72	172.97	0.109617
Summary	0090045885	171,835.22	242.81	0.141304
Summary	0090048099	333,284.70	416.61	0.125001
Summary	0090053762	290,082.37	87.66	0.030219
Summary	0090054778	150,726.19	110.20	0.073113
Summary	0090061641	138,464.77	35.53	0.025660
Summary	0090066429	476,681.65	297.93	0.062501
Summary	0090067354	292,836.18	213.53	0.072918
Summary	0090069846	645,109.66	354.24	0.054912
Summary	0090074875	351,434.85	439.29	0.124999
Summary	0090076707	285,512.47	312.54	0.109466
Summary	0090078647	91,652.93	81.60	0.089032
Summary	0090079962	301,956.19	126.49	0.041890

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090081096	465,243.91	432.49	0.092960
Summary	0090093824	409,664.02	426.73	0.104166
Summary	0090096194	180,336.25	163.44	0.090631
Summary	0090097826	250,076.45	167.71	0.067063
Summary	0090100346	381,977.87	12.15	0.003181
Summary	0090102094	88,164.95	119.39	0.135417
Summary	0090102909	141,985.49	51.82	0.036497
Summary	0090104807	265,336.27	406.18	0.153081
Summary	0090105361	158,051.59	9.37	0.005928
Summary	0090107597	106,167.46	154.83	0.145836
Summary	0090108464	268,437.65	139.81	0.052083
Summary	0090113971	186,719.36	182.03	0.097489
Summary	0090115410	437,892.74	814.06	0.185904
Summary	0090119417	260,551.23	27.14	0.010416
Summary	0090134733	205,760.90	70.32	0.034176
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090139064	187,765.59	126.25	0.067238
Summary	0090144900	217,921.03	431.30	0.197916
Summary	0090155571	383,331.89	2.74	0.000715
Summary	0090158391	471,560.93	30.46	0.006459
Summary	0090161593	136,965.87	64.58	0.047150
Summary	0090161937	363,219.07	245.22	0.067513
Summary	0090165996	68,875.96	103.85	0.150778
Summary	0090178216	154,361.06	289.13	0.187308
Summary	0090181190	417,352.32	606.74	0.145378
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090187163	101,366.30	42.24	0.041671
Summary	0090188313	304,812.28	215.53	0.070709
Summary	0090188963	133,887.59	131.01	0.097851
Summary	0090189596	170,709.92	86.65	0.050759
Summary	0090191183	271,688.00	144.12	0.053046
Summary	0090192278	69,586.86	57.99	0.083335
Summary	0090203276	302,343.34	283.45	0.093751
Summary	0090206460	113,996.24	217.16	0.190498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090213603	395,873.63	701.03	0.177084
Summary	0090213832	540,481.14	731.90	0.135416

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Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	122,243.82	42,317.69	34.617

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090059511	122,243.82	42,317.69	34.617

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	73,667.26	2.86	11,711.08	15.897

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090131896	73,667.26	2.86	11,711.08	15.897

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 25-Feb-2022
 10-Feb-2022 2:23:35 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
60	7,724,342.47	1,270,061.74	16.442

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090003373	75,378.15	31,749.64	42.120
0090009555	185,613.64	(94,599.01)	(50.966)
0090010811	121,658.59	42,673.65	35.077
0090012399	117,598.86	24,711.77	21.014
0090014639	147,795.38	19,536.26	13.218
0090024331	260,662.67	5,732.82	2.199
0090028080	141,556.99	35,570.40	25.128
0090033570	174,228.35	10,641.61	6.108
0090046139	84,374.40	6,569.72	7.786
0090047375	105,214.68	53,118.84	50.486
0090054020	234,034.50	82,894.90	35.420
0090055902	258,676.55	(617.37)	(0.239)
0090056813	144,946.59	18,386.69	12.685
0090059511	122,243.82	42,317.69	34.617
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090069978	28,719.24	8,016.75	27.914
0090070809	183,904.84	22,219.30	12.082
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560
0090088563	109,025.30	1,733.27	1.590
0090088620	53,214.06	39,919.30	75.016

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Feb-2022
 10-Feb-2022 2:23:35 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090091529	98,955.00	55,418.62	56.004
0090091896	134,826.17	(3,262.38)	(2.420)
0090093378	102,443.76	4,676.41	4.565
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090097472	355,225.37	57,301.68	16.131
0090099162	183,133.99	(212.25)	(0.116)
0090100745	67,513.66	18,530.13	27.446
0090104427	311,606.28	30,735.94	9.864
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,574.84	6.068
0090117036	39,145.60	15,457.51	39.487
0090121815	141,606.17	2,731.73	1.929
0090125632	166,246.49	25,914.95	15.588
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021
0090131896	73,667.26	11,711.08	15.897
0090132202	13,944.55	5,987.89	42.941
0090133571	112,697.15	10,967.58	9.732
0090138974	210,716.15	40,953.33	19.435
0090142682	122,413.83	92.27	0.075
0090142806	69,442.59	1,801.09	2.594
0090152473	91,855.34	2,496.47	2.718
0090154197	260,736.53	(13,650.43)	(5.235)
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090169052	150,107.46	3,644.56	2.428
0090172890	85,962.61	9,005.52	10.476

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Distribution Date: 25-Feb-2022
 10-Feb-2022 2:23:35 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090174177	153,267.84	47,815.20	31.197
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090198811	86,455.35	74,808.77	86.529
0090205609	88,935.24	40,985.48	46.085
0090208064	48,553.00	14,514.16	29.893
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,416.67	35.989
0090212596	45,908.08	1,897.65	4.134

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Feb-2022
 10-Feb-2022 2:23:35 PM

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	195,911.08	42,320.55	0.000 %	0	0.00	0.00	0.000 %	2	195,911.08	42,320.55	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090059511	127,000.00	4.250 %	PA	80.00	360	122,243.82	01/31/2022	42,317.69	42,317.69
Summary	0090131896	76,000.00	4.750 %	NC	80.00	360	73,667.26	11/30/2021	2.86	11,711.08

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

Credit-Linked Notes

Series 2018-C01

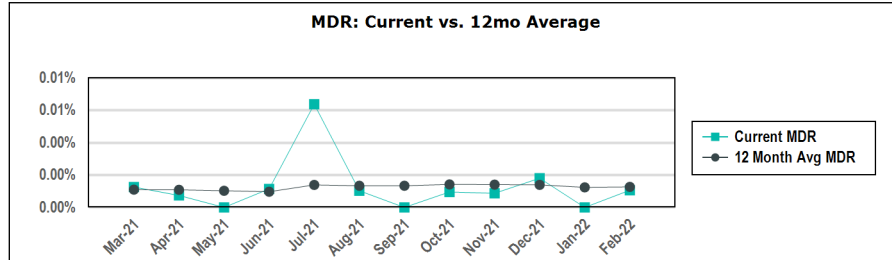
Distribution Date: 25-Feb-2022
 10-Feb-2022 2:23:36 PM

Realized Loss Report - Collateral

Summary

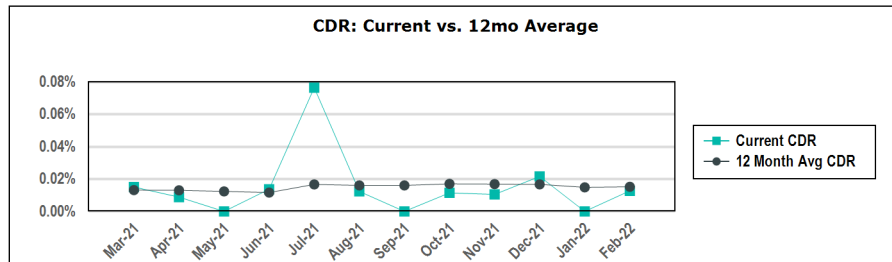
MDR

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



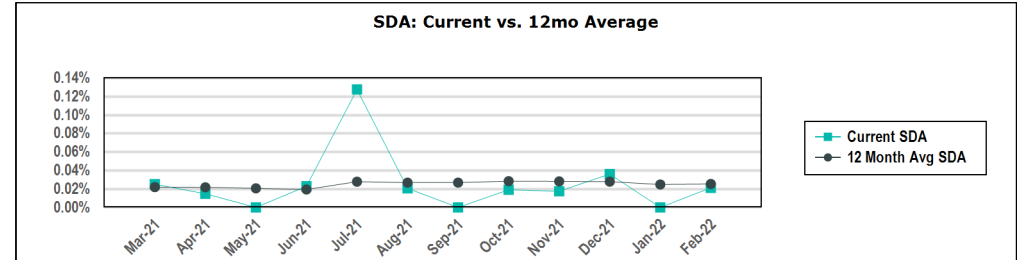
CDR

Current Month 0.013 %
 3 Month Average 0.011 %
 12 Month Average 0.015 %



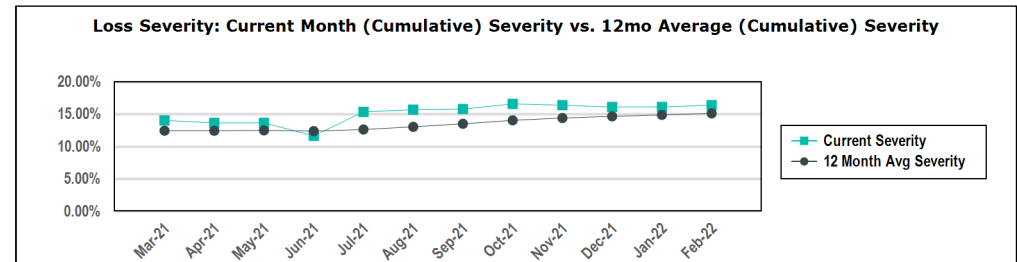
SDA

Current Month 0.021 %
 3 Month Average 0.019 %
 12 Month Average 0.025 %



Loss Severity

Current Month (Cumulative) 16.442 %
 3 Month Average (Cumulative) 16.247 %
 12 Month Average (Cumulative) 15.162 %



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 25-Feb-2022
 10-Feb-2022 2:23:37 PM

Prepayment Rates

Summary

SMM

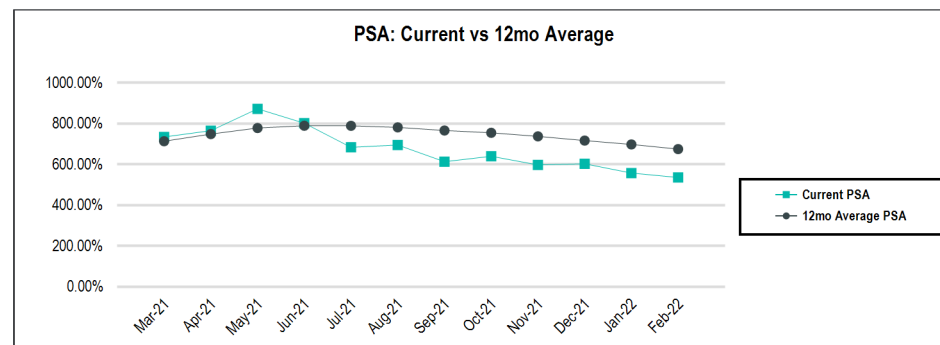
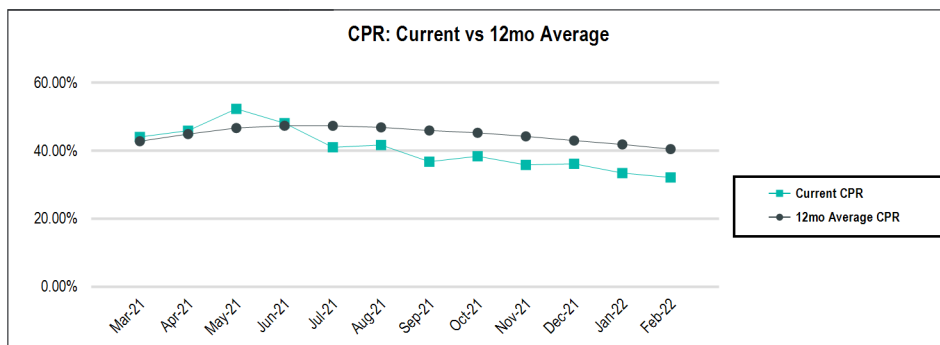
Current Month	3.183 %
3 Month Average	3.400 %
12 Month Average	4.275 %

CPR

Current Month	32.174 %
3 Month Average	33.949 %
12 Month Average	40.522 %

PSA

Current Month	536.238 %
3 Month Average	565.817 %
12 Month Average	675.360 %



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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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 25-Feb-2022
 10-Feb-2022 2:23:38 PM

Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
370	74,293,825.32

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10-Feb-2022 2:23:38 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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10-Feb-2022 2:23:39 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



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.