

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jan-2021
08-Jan-2021 10:23:41 AM

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		12/31/2020	0.00000 %	20,276,901,344.25	0.00	1,135,330,230.05	0.00	19,141,571,114.18	1,135,330,230.05	0.00
1M-1	30711XYS7	01/22/2021	0.74800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	01/22/2021	2.39800 %	50,352,591.66	93,913.18	1,757,491.46	0.00	48,595,100.21	1,851,404.64	0.00
1M-AH		12/31/2020	0.00000 %	2,650,319.86	0.00	92,505.95	0.00	2,557,813.90	92,505.95	0.00
1M-2B	30711XYU2	01/22/2021	2.39800 %	281,736,000.00	525,468.94	0.00	0.00	281,736,000.00	525,468.94	0.00
1M-BH		12/31/2020	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	01/22/2021	2.39800 %	290,274,000.00	541,393.26	0.00	0.00	290,274,000.00	541,393.26	0.00
1M-CH		12/31/2020	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	01/22/2021	2.39800 %	622,362,591.66	1,160,775.38	1,757,491.46	0.00	620,605,100.21	2,918,266.84	0.00
1M-2H		12/31/2020	0.00000 %	32,757,618.86	0.00	92,505.95	0.00	32,665,112.90	92,505.95	0.00
1B-1	30711XYW8	01/22/2021	3.69800 %	256,124,000.00	736,669.54	0.00	0.00	256,124,000.00	736,669.54	0.00
1B-1H		12/31/2020	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		12/31/2020	0.00000 %	224,027,730.08	0.00	0.00	67,420.96	223,960,309.12	0.00	710,324.88
1A-I1	30711XYY4	01/22/2021	1.80000 %	0.00	70,493.63	0.00	0.00	0.00	70,493.63	0.00
1A-I2	30711XYZ1	01/22/2021	1.40000 %	0.00	54,828.38	0.00	0.00	0.00	54,828.38	0.00
1A-I3	30711XZA5	01/22/2021	1.00000 %	0.00	39,163.13	0.00	0.00	0.00	39,163.13	0.00
1A-I4	30711XZB3	01/22/2021	0.60000 %	0.00	23,497.88	0.00	0.00	0.00	23,497.88	0.00
1B-I1	30711XZG2	01/22/2021	1.80000 %	0.00	394,430.40	0.00	0.00	0.00	394,430.40	0.00
1B-I2	30711XZH0	01/22/2021	1.40000 %	0.00	306,779.20	0.00	0.00	0.00	306,779.20	0.00
1B-I3	30711XZJ6	01/22/2021	1.00000 %	0.00	219,128.00	0.00	0.00	0.00	219,128.00	0.00
1B-I4	30711XZK3	01/22/2021	0.60000 %	0.00	131,476.80	0.00	0.00	0.00	131,476.80	0.00
1C-I1	30711XZQ0	01/22/2021	1.80000 %	0.00	406,383.60	0.00	0.00	0.00	406,383.60	0.00
1C-I2	30711XZR8	01/22/2021	1.40000 %	0.00	316,076.13	0.00	0.00	0.00	316,076.13	0.00
1C-I3	30711XZS6	01/22/2021	1.00000 %	0.00	225,768.67	0.00	0.00	0.00	225,768.67	0.00
1C-I4	30711XZT4	01/22/2021	0.60000 %	0.00	135,461.20	0.00	0.00	0.00	135,461.20	0.00
1E-A1	30711XZC1	01/22/2021	0.59800 %	50,352,591.66	23,419.55	1,757,491.46	0.00	48,595,100.21	1,780,911.01	0.00
1E-A2	30711XZD9	01/22/2021	0.99800 %	50,352,591.66	39,084.80	1,757,491.46	0.00	48,595,100.21	1,796,576.26	0.00
1E-A3	30711XZE7	01/22/2021	1.39800 %	50,352,591.66	54,750.05	1,757,491.46	0.00	48,595,100.21	1,812,241.51	0.00
1E-A4	30711XZF4	01/22/2021	1.79800 %	50,352,591.66	70,415.30	1,757,491.46	0.00	48,595,100.21	1,827,906.76	0.00
1E-B1	30711XZL1	01/22/2021	0.59800 %	281,736,000.00	131,038.54	0.00	0.00	281,736,000.00	131,038.54	0.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jan-2021
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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/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	01/22/2021	0.99800 %	281,736,000.00	218,689.74	0.00	0.00	281,736,000.00	218,689.74	0.00
1E-B3	30711XZN7	01/22/2021	1.39800 %	281,736,000.00	306,340.94	0.00	0.00	281,736,000.00	306,340.94	0.00
1E-B4	30711XZP2	01/22/2021	1.79800 %	281,736,000.00	393,992.14	0.00	0.00	281,736,000.00	393,992.14	0.00
1E-C1	30711XZU1	01/22/2021	0.59800 %	290,274,000.00	135,009.66	0.00	0.00	290,274,000.00	135,009.66	0.00
1E-C2	30711XZV9	01/22/2021	0.99800 %	290,274,000.00	225,317.13	0.00	0.00	290,274,000.00	225,317.13	0.00
1E-C3	30711XZW7	01/22/2021	1.39800 %	290,274,000.00	315,624.60	0.00	0.00	290,274,000.00	315,624.60	0.00
1E-C4	30711XZX5	01/22/2021	1.79800 %	290,274,000.00	405,932.06	0.00	0.00	290,274,000.00	405,932.06	0.00
1E-D1	30711XZY3	01/22/2021	0.59800 %	332,088,591.66	154,458.09	1,757,491.46	0.00	330,331,100.21	1,911,949.55	0.00
1E-D2	30711XZZ0	01/22/2021	0.99800 %	332,088,591.66	257,774.54	1,757,491.46	0.00	330,331,100.21	2,015,266.00	0.00
1E-D3	30711XA20	01/22/2021	1.39800 %	332,088,591.66	361,091.00	1,757,491.46	0.00	330,331,100.21	2,118,582.46	0.00
1E-D4	30711XA38	01/22/2021	1.79800 %	332,088,591.66	464,407.45	1,757,491.46	0.00	330,331,100.21	2,221,898.91	0.00
1E-D5	30711XA46	01/22/2021	2.39800 %	332,088,591.66	619,382.12	1,757,491.46	0.00	330,331,100.21	2,376,873.58	0.00
1E-F1	30711XA53	01/22/2021	0.59800 %	572,010,000.00	266,048.21	0.00	0.00	572,010,000.00	266,048.21	0.00
1E-F2	30711XA61	01/22/2021	0.99800 %	572,010,000.00	444,006.87	0.00	0.00	572,010,000.00	444,006.87	0.00
1E-F3	30711XA79	01/22/2021	1.39800 %	572,010,000.00	621,965.54	0.00	0.00	572,010,000.00	621,965.54	0.00
1E-F4	30711XA87	01/22/2021	1.79800 %	572,010,000.00	799,924.21	0.00	0.00	572,010,000.00	799,924.21	0.00
1E-F5	30711XA95	01/22/2021	2.39800 %	572,010,000.00	1,066,862.21	0.00	0.00	572,010,000.00	1,066,862.21	0.00
1X-1	30711XB29	01/22/2021	1.80000 %	0.00	464,924.03	0.00	0.00	0.00	464,924.03	0.00
1X-2	30711XB37	01/22/2021	1.40000 %	0.00	361,607.58	0.00	0.00	0.00	361,607.58	0.00
1X-3	30711XB45	01/22/2021	1.00000 %	0.00	258,291.13	0.00	0.00	0.00	258,291.13	0.00
1X-4	30711XB52	01/22/2021	0.60000 %	0.00	154,974.68	0.00	0.00	0.00	154,974.68	0.00
1Y-1	30711XB60	01/22/2021	1.80000 %	0.00	800,814.00	0.00	0.00	0.00	800,814.00	0.00
1Y-2	30711XB78	01/22/2021	1.40000 %	0.00	622,855.33	0.00	0.00	0.00	622,855.33	0.00
1Y-3	30711XB86	01/22/2021	1.00000 %	0.00	444,896.67	0.00	0.00	0.00	444,896.67	0.00
1Y-4	30711XB94	01/22/2021	0.60000 %	0.00	266,938.00	0.00	0.00	0.00	266,938.00	0.00
Totals				29,090,717,581.31	16,132,543.49	1,154,847,648.01	67,420.96	27,935,802,512.41	1,170,980,191.50	710,324.88

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
All Record Dates are based upon the governing documents and logic set forth as of closing.

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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jan-2021
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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	20,276,901,344.25	32,654,734.87	1,102,675,495.18	0.00	0.00	1,135,330,230.05	19,141,571,114.18	0.44374149	1,135,330,230.05
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	50,352,591.66	1,757,491.46	0.00	0.00	0.00	1,757,491.46	48,595,100.21	0.17248453	1,757,491.46
1M-AH	14,829,237.00	2,650,319.86	92,505.95	0.00	0.00	0.00	92,505.95	2,557,813.90	0.17248452	92,505.95
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	622,362,591.66	1,757,491.46	0.00	0.00	0.00	1,757,491.46	620,605,100.21	0.72692007	1,757,491.46
1M-2H	44,936,536.00	32,757,618.86	92,505.95	0.00	0.00	0.00	92,505.95	32,665,112.90	0.72691658	92,505.95
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	224,027,730.08	0.00	0.00	0.00	67,420.96	67,420.96	223,960,309.12	0.99683837	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	50,352,591.66	1,757,491.46	0.00	0.00	0.00	1,757,491.46	48,595,100.21	0.17248453	1,757,491.46
1E-A2	281,736,000.00	50,352,591.66	1,757,491.46	0.00	0.00	0.00	1,757,491.46	48,595,100.21	0.17248453	1,757,491.46
1E-A3	281,736,000.00	50,352,591.66	1,757,491.46	0.00	0.00	0.00	1,757,491.46	48,595,100.21	0.17248453	1,757,491.46
1E-A4	281,736,000.00	50,352,591.66	1,757,491.46	0.00	0.00	0.00	1,757,491.46	48,595,100.21	0.17248453	1,757,491.46
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

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Distribution Date: 25-Jan-2021
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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	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	332,088,591.66	1,757,491.46	0.00	0.00	0.00	1,757,491.46	330,331,100.21	0.58624226	1,757,491.46
1E-D2	563,472,000.00	332,088,591.66	1,757,491.46	0.00	0.00	0.00	1,757,491.46	330,331,100.21	0.58624226	1,757,491.46
1E-D3	563,472,000.00	332,088,591.66	1,757,491.46	0.00	0.00	0.00	1,757,491.46	330,331,100.21	0.58624226	1,757,491.46
1E-D4	563,472,000.00	332,088,591.66	1,757,491.46	0.00	0.00	0.00	1,757,491.46	330,331,100.21	0.58624226	1,757,491.46
1E-D5	563,472,000.00	332,088,591.66	1,757,491.46	0.00	0.00	0.00	1,757,491.46	330,331,100.21	0.58624226	1,757,491.46
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
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	29,090,717,581.31	52,172,152.83	1,102,675,495.18	0.00	67,420.96	1,154,915,068.97	27,935,802,512.41	0.50861537	1,154,847,648.01

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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	470.06081397	0.75700478	25.56231507	0.00000000	0.00000000	26.31931985	443.74149411	0.44374149	26.31931985
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	178.72260435	6.23807912	0.00000000	0.00000000	0.00000000	6.23807912	172.48452526	0.17248453	6.23807912
1M-AH	14,829,237.00	178.72260454	6.23807887	0.00000000	0.00000000	0.00000000	6.23807887	172.48452500	0.17248452	6.23807887
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	728.97863259	2.05856480	0.00000000	0.00000000	0.00000000	2.05856480	726.92006781	0.72692007	2.05856480
1M-2H	44,936,536.00	728.97516756	2.05859103	0.00000000	0.00000000	0.00000000	2.05859103	726.91657630	0.72691658	2.05859103
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	997.13846038	0.00000000	0.00000000	0.00000000	0.30008799	0.30008799	996.83837239	0.99683837	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	178.72260435	6.23807912	0.00000000	0.00000000	0.00000000	6.23807912	172.48452526	0.17248453	6.23807912
1E-A2	281,736,000.00	178.72260435	6.23807912	0.00000000	0.00000000	0.00000000	6.23807912	172.48452526	0.17248453	6.23807912
1E-A3	281,736,000.00	178.72260435	6.23807912	0.00000000	0.00000000	0.00000000	6.23807912	172.48452526	0.17248453	6.23807912
1E-A4	281,736,000.00	178.72260435	6.23807912	0.00000000	0.00000000	0.00000000	6.23807912	172.48452526	0.17248453	6.23807912
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jan-2021
08-Jan-2021 10:23:41 AM

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	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	589.36130218	3.11903956	0.00000000	0.00000000	0.00000000	3.11903956	586.24226263	0.58624226	3.11903956
1E-D2	563,472,000.00	589.36130218	3.11903956	0.00000000	0.00000000	0.00000000	3.11903956	586.24226263	0.58624226	3.11903956
1E-D3	563,472,000.00	589.36130218	3.11903956	0.00000000	0.00000000	0.00000000	3.11903956	586.24226263	0.58624226	3.11903956
1E-D4	563,472,000.00	589.36130218	3.11903956	0.00000000	0.00000000	0.00000000	3.11903956	586.24226263	0.58624226	3.11903956
1E-D5	563,472,000.00	589.36130218	3.11903956	0.00000000	0.00000000	0.00000000	3.11903956	586.24226263	0.58624226	3.11903956
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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jan-2021
08-Jan-2021 10:23:41 AM

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 %	20,276,901,344.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	19,141,571,114.18
1M-1	N/A	N/A	0.74800 %	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	12/28/20 - 01/24/21	28	2.39800 %	50,352,591.66	93,913.18	0.00	0.00	0.00	0.00	93,913.18	0.00	48,595,100.21
1M-AH	N/A	N/A	0.00000 %	2,650,319.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,557,813.90
1M-2B	12/28/20 - 01/24/21	28	2.39800 %	281,736,000.00	525,468.94	0.00	0.00	0.00	0.00	525,468.94	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	0.00	14,829,237.00
1M-2C	12/28/20 - 01/24/21	28	2.39800 %	290,274,000.00	541,393.26	0.00	0.00	0.00	0.00	541,393.26	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	12/28/20 - 01/24/21	28	2.39800 %	622,362,591.66	1,160,775.38	0.00	0.00	0.00	0.00	1,160,775.38	0.00	620,605,100.21
1M-2H	N/A	N/A	0.00000 %	32,757,618.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	32,665,112.90
1B-1	12/28/20 - 01/24/21	28	3.69800 %	256,124,000.00	736,669.54	0.00	0.00	0.00	0.00	736,669.54	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 %	224,027,730.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	223,960,309.12
1A-I1	12/28/20 - 01/24/21	28	1.80000 %	50,352,591.66	70,493.63	0.00	0.00	0.00	0.00	70,493.63	0.00	48,595,100.21
1A-I2	12/28/20 - 01/24/21	28	1.40000 %	50,352,591.66	54,828.38	0.00	0.00	0.00	0.00	54,828.38	0.00	48,595,100.21
1A-I3	12/28/20 - 01/24/21	28	1.00000 %	50,352,591.66	39,163.13	0.00	0.00	0.00	0.00	39,163.13	0.00	48,595,100.21
1A-I4	12/28/20 - 01/24/21	28	0.60000 %	50,352,591.66	23,497.88	0.00	0.00	0.00	0.00	23,497.88	0.00	48,595,100.21
1B-I1	12/28/20 - 01/24/21	28	1.80000 %	281,736,000.00	394,430.40	0.00	0.00	0.00	0.00	394,430.40	0.00	281,736,000.00
1B-I2	12/28/20 - 01/24/21	28	1.40000 %	281,736,000.00	306,779.20	0.00	0.00	0.00	0.00	306,779.20	0.00	281,736,000.00
1B-I3	12/28/20 - 01/24/21	28	1.00000 %	281,736,000.00	219,128.00	0.00	0.00	0.00	0.00	219,128.00	0.00	281,736,000.00
1B-I4	12/28/20 - 01/24/21	28	0.60000 %	281,736,000.00	131,476.80	0.00	0.00	0.00	0.00	131,476.80	0.00	281,736,000.00
1C-I1	12/28/20 - 01/24/21	28	1.80000 %	290,274,000.00	406,383.60	0.00	0.00	0.00	0.00	406,383.60	0.00	290,274,000.00
1C-I2	12/28/20 - 01/24/21	28	1.40000 %	290,274,000.00	316,076.13	0.00	0.00	0.00	0.00	316,076.13	0.00	290,274,000.00
1C-I3	12/28/20 - 01/24/21	28	1.00000 %	290,274,000.00	225,768.67	0.00	0.00	0.00	0.00	225,768.67	0.00	290,274,000.00
1C-I4	12/28/20 - 01/24/21	28	0.60000 %	290,274,000.00	135,461.20	0.00	0.00	0.00	0.00	135,461.20	0.00	290,274,000.00
1E-A1	12/28/20 - 01/24/21	28	0.59800 %	50,352,591.66	23,419.55	0.00	0.00	0.00	0.00	23,419.55	0.00	48,595,100.21
1E-A2	12/28/20 - 01/24/21	28	0.99800 %	50,352,591.66	39,084.80	0.00	0.00	0.00	0.00	39,084.80	0.00	48,595,100.21
1E-A3	12/28/20 - 01/24/21	28	1.39800 %	50,352,591.66	54,750.05	0.00	0.00	0.00	0.00	54,750.05	0.00	48,595,100.21
1E-A4	12/28/20 - 01/24/21	28	1.79800 %	50,352,591.66	70,415.30	0.00	0.00	0.00	0.00	70,415.30	0.00	48,595,100.21
1E-B1	12/28/20 - 01/24/21	28	0.59800 %	281,736,000.00	131,038.54	0.00	0.00	0.00	0.00	131,038.54	0.00	281,736,000.00
1E-B2	12/28/20 - 01/24/21	28	0.99800 %	281,736,000.00	218,689.74	0.00	0.00	0.00	0.00	218,689.74	0.00	281,736,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jan-2021
08-Jan-2021 10:23:41 AM

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	12/28/20 - 01/24/21	28	1.39800 %	281,736,000.00	306,340.94	0.00	0.00	0.00	0.00	306,340.94	0.00	281,736,000.00
1E-B4	12/28/20 - 01/24/21	28	1.79800 %	281,736,000.00	393,992.14	0.00	0.00	0.00	0.00	393,992.14	0.00	281,736,000.00
1E-C1	12/28/20 - 01/24/21	28	0.59800 %	290,274,000.00	135,009.66	0.00	0.00	0.00	0.00	135,009.66	0.00	290,274,000.00
1E-C2	12/28/20 - 01/24/21	28	0.99800 %	290,274,000.00	225,317.13	0.00	0.00	0.00	0.00	225,317.13	0.00	290,274,000.00
1E-C3	12/28/20 - 01/24/21	28	1.39800 %	290,274,000.00	315,624.60	0.00	0.00	0.00	0.00	315,624.60	0.00	290,274,000.00
1E-C4	12/28/20 - 01/24/21	28	1.79800 %	290,274,000.00	405,932.06	0.00	0.00	0.00	0.00	405,932.06	0.00	290,274,000.00
1E-D1	12/28/20 - 01/24/21	28	0.59800 %	332,088,591.66	154,458.09	0.00	0.00	0.00	0.00	154,458.09	0.00	330,331,100.21
1E-D2	12/28/20 - 01/24/21	28	0.99800 %	332,088,591.66	257,774.54	0.00	0.00	0.00	0.00	257,774.54	0.00	330,331,100.21
1E-D3	12/28/20 - 01/24/21	28	1.39800 %	332,088,591.66	361,091.00	0.00	0.00	0.00	0.00	361,091.00	0.00	330,331,100.21
1E-D4	12/28/20 - 01/24/21	28	1.79800 %	332,088,591.66	464,407.45	0.00	0.00	0.00	0.00	464,407.45	0.00	330,331,100.21
1E-D5	12/28/20 - 01/24/21	28	2.39800 %	332,088,591.66	619,382.12	0.00	0.00	0.00	0.00	619,382.12	0.00	330,331,100.21
1E-F1	12/28/20 - 01/24/21	28	0.59800 %	572,010,000.00	266,048.21	0.00	0.00	0.00	0.00	266,048.21	0.00	572,010,000.00
1E-F2	12/28/20 - 01/24/21	28	0.99800 %	572,010,000.00	444,006.87	0.00	0.00	0.00	0.00	444,006.87	0.00	572,010,000.00
1E-F3	12/28/20 - 01/24/21	28	1.39800 %	572,010,000.00	621,965.54	0.00	0.00	0.00	0.00	621,965.54	0.00	572,010,000.00
1E-F4	12/28/20 - 01/24/21	28	1.79800 %	572,010,000.00	799,924.21	0.00	0.00	0.00	0.00	799,924.21	0.00	572,010,000.00
1E-F5	12/28/20 - 01/24/21	28	2.39800 %	572,010,000.00	1,066,862.21	0.00	0.00	0.00	0.00	1,066,862.21	0.00	572,010,000.00
1X-1	12/28/20 - 01/24/21	28	1.80000 %	332,088,591.66	464,924.03	0.00	0.00	0.00	0.00	464,924.03	0.00	330,331,100.21
1X-2	12/28/20 - 01/24/21	28	1.40000 %	332,088,591.66	361,607.58	0.00	0.00	0.00	0.00	361,607.58	0.00	330,331,100.21
1X-3	12/28/20 - 01/24/21	28	1.00000 %	332,088,591.66	258,291.13	0.00	0.00	0.00	0.00	258,291.13	0.00	330,331,100.21
1X-4	12/28/20 - 01/24/21	28	0.60000 %	332,088,591.66	154,974.68	0.00	0.00	0.00	0.00	154,974.68	0.00	330,331,100.21
1Y-1	12/28/20 - 01/24/21	28	1.80000 %	572,010,000.00	800,814.00	0.00	0.00	0.00	0.00	800,814.00	0.00	572,010,000.00
1Y-2	12/28/20 - 01/24/21	28	1.40000 %	572,010,000.00	622,855.33	0.00	0.00	0.00	0.00	622,855.33	0.00	572,010,000.00
1Y-3	12/28/20 - 01/24/21	28	1.00000 %	572,010,000.00	444,896.67	0.00	0.00	0.00	0.00	444,896.67	0.00	572,010,000.00
1Y-4	12/28/20 - 01/24/21	28	0.60000 %	572,010,000.00	266,938.00	0.00	0.00	0.00	0.00	266,938.00	0.00	572,010,000.00
Totals					16,132,543.49	0.00	0.00	0.00	0.00	16,132,543.49	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-Jan-2021
08-Jan-2021 10:23:41 AM

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 %	470.06081397	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	443.74149411
1M-1	384,186,000.00	0.74800 %	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	2.39800 %	178.72260435	0.33333752	0.00000000	0.00000000	0.00000000	0.00000000	0.33333752	0.00000000	172.48452526
1M-AH	14,829,237.00	0.00000 %	178.72260454	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	172.48452500
1M-2B	281,736,000.00	2.39800 %	1000.00000000	1.86511110	0.00000000	0.00000000	0.00000000	0.00000000	1.86511110	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	0.00000000	1000.00000000
1M-2C	290,274,000.00	2.39800 %	1000.00000000	1.86511110	0.00000000	0.00000000	0.00000000	0.00000000	1.86511110	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	2.39800 %	728.97863259	1.35962614	0.00000000	0.00000000	0.00000000	0.00000000	1.35962614	0.00000000	726.92006781
1M-2H	44,936,536.00	0.00000 %	728.97516756	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	726.91657630
1B-1	256,124,000.00	3.69800 %	1000.00000000	2.87622222	0.00000000	0.00000000	0.00000000	0.00000000	2.87622222	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 %	997.13846038	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.83837239
1A-I1	0.00	1.80000 %	178.72260435	0.25021165	0.00000000	0.00000000	0.00000000	0.00000000	0.25021165	0.00000000	172.48452526
1A-I2	0.00	1.40000 %	178.72260435	0.19460907	0.00000000	0.00000000	0.00000000	0.00000000	0.19460907	0.00000000	172.48452526
1A-I3	0.00	1.00000 %	178.72260435	0.13900648	0.00000000	0.00000000	0.00000000	0.00000000	0.13900648	0.00000000	172.48452526
1A-I4	0.00	0.60000 %	178.72260435	0.08340390	0.00000000	0.00000000	0.00000000	0.00000000	0.08340390	0.00000000	172.48452526
1B-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.77777778	0.00000000	0.00000000	0.00000000	0.00000000	0.77777778	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777779	0.00000000	0.00000000	0.00000000	0.00000000	0.77777779	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
1E-A1	281,736,000.00	0.59800 %	178.72260435	0.08312587	0.00000000	0.00000000	0.00000000	0.00000000	0.08312587	0.00000000	172.48452526
1E-A2	281,736,000.00	0.99800 %	178.72260435	0.13872846	0.00000000	0.00000000	0.00000000	0.00000000	0.13872846	0.00000000	172.48452526
1E-A3	281,736,000.00	1.39800 %	178.72260435	0.19433104	0.00000000	0.00000000	0.00000000	0.00000000	0.19433104	0.00000000	172.48452526

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jan-2021
08-Jan-2021 10:23:42 AM

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	1.79800 %	178.72260435	0.24993363	0.00000000	0.00000000	0.00000000	0.00000000	0.24993363	0.00000000	172.48452526
1E-B1	281,736,000.00	0.59800 %	1000.00000000	0.46511110	0.00000000	0.00000000	0.00000000	0.00000000	0.46511110	0.00000000	1000.00000000
1E-B2	281,736,000.00	0.99800 %	1000.00000000	0.77622221	0.00000000	0.00000000	0.00000000	0.00000000	0.77622221	0.00000000	1000.00000000
1E-B3	281,736,000.00	1.39800 %	1000.00000000	1.08733332	0.00000000	0.00000000	0.00000000	0.00000000	1.08733332	0.00000000	1000.00000000
1E-B4	281,736,000.00	1.79800 %	1000.00000000	1.39844443	0.00000000	0.00000000	0.00000000	0.00000000	1.39844443	0.00000000	1000.00000000
1E-C1	290,274,000.00	0.59800 %	1000.00000000	0.46511110	0.00000000	0.00000000	0.00000000	0.00000000	0.46511110	0.00000000	1000.00000000
1E-C2	290,274,000.00	0.99800 %	1000.00000000	0.77622222	0.00000000	0.00000000	0.00000000	0.00000000	0.77622222	0.00000000	1000.00000000
1E-C3	290,274,000.00	1.39800 %	1000.00000000	1.08733335	0.00000000	0.00000000	0.00000000	0.00000000	1.08733335	0.00000000	1000.00000000
1E-C4	290,274,000.00	1.79800 %	1000.00000000	1.39844444	0.00000000	0.00000000	0.00000000	0.00000000	1.39844444	0.00000000	1000.00000000
1E-D1	563,472,000.00	0.59800 %	589.36130218	0.27411848	0.00000000	0.00000000	0.00000000	0.00000000	0.27411848	0.00000000	586.24226263
1E-D2	563,472,000.00	0.99800 %	589.36130218	0.45747533	0.00000000	0.00000000	0.00000000	0.00000000	0.45747533	0.00000000	586.24226263
1E-D3	563,472,000.00	1.39800 %	589.36130218	0.64083220	0.00000000	0.00000000	0.00000000	0.00000000	0.64083220	0.00000000	586.24226263
1E-D4	563,472,000.00	1.79800 %	589.36130218	0.82418905	0.00000000	0.00000000	0.00000000	0.00000000	0.82418905	0.00000000	586.24226263
1E-D5	563,472,000.00	2.39800 %	589.36130218	1.09922431	0.00000000	0.00000000	0.00000000	0.00000000	1.09922431	0.00000000	586.24226263
1E-F1	572,010,000.00	0.59800 %	1000.00000000	0.46511112	0.00000000	0.00000000	0.00000000	0.00000000	0.46511112	0.00000000	1000.00000000
1E-F2	572,010,000.00	0.99800 %	1000.00000000	0.77622222	0.00000000	0.00000000	0.00000000	0.00000000	0.77622222	0.00000000	1000.00000000
1E-F3	572,010,000.00	1.39800 %	1000.00000000	1.08733333	0.00000000	0.00000000	0.00000000	0.00000000	1.08733333	0.00000000	1000.00000000
1E-F4	572,010,000.00	1.79800 %	1000.00000000	1.39844445	0.00000000	0.00000000	0.00000000	0.00000000	1.39844445	0.00000000	1000.00000000
1E-F5	572,010,000.00	2.39800 %	1000.00000000	1.86511112	0.00000000	0.00000000	0.00000000	0.00000000	1.86511112	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	589.36130218	0.82510583	0.00000000	0.00000000	0.00000000	0.00000000	0.82510583	0.00000000	586.24226263
1X-2	0.00	1.40000 %	589.36130218	0.64174898	0.00000000	0.00000000	0.00000000	0.00000000	0.64174898	0.00000000	586.24226263
1X-3	0.00	1.00000 %	589.36130218	0.45839213	0.00000000	0.00000000	0.00000000	0.00000000	0.45839213	0.00000000	586.24226263
1X-4	0.00	0.60000 %	589.36130218	0.27503528	0.00000000	0.00000000	0.00000000	0.00000000	0.27503528	0.00000000	586.24226263
1Y-1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.77777777	0.00000000	0.00000000	0.00000000	0.00000000	0.77777777	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.00000000	0.46666667	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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 08-Jan-2021 10:23:42 AM

Connecticut Avenue Securities

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Series 2018-C01



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,014,075.81
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	727,448.19
Gains & Subsequent Recoveries (Realized Losses)	(67,420.96)
Total Deposits	3,674,103.04
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,654,936.38
Total Withdrawals (Pool Distribution Amount)	3,674,103.04
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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08-Jan-2021 10:23:42 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	1,137,247,648.42
Total Principal Reduction Cumulative	24,645,720,433.61
Scheduled Principal Current	34,504,732.28
Scheduled Principal Cumulative	2,049,227,077.46
Unscheduled Principal Current	1,102,675,495.18
Unscheduled Principal Cumulative	22,595,783,031.27
Senior Reduction Amount	1,135,330,230.05
Subordinate Reduction Amount	1,849,997.41
Calculated Recovery Principal Amount	330,336.64
Calculated Tranche Write-down Amount	67,420.96
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	10,861.29
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	2,588.31
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	104581
Period Reference Pool Removal Loan Count	4482
Period Ending Loan Count	100099
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	20,288,406,398.57
Period PIF Loan Count Current	4478
PIF Loan Count Cumulative	86018
Period PIF Loan UPB Current	1,089,236,833.84
PIF Loan UPB Cumulative	21,766,485,362.54
Period Partial Prepayment Amount	15,185,222.96
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	366
Repurchase Prior Credit Event UPB Curr	727,448.19
Repurchase Prior Credit Event UPB Cum	72,813,292.05
Credit Event Amount Current	397,757.60
Credit Event Amount Cumulative	5,303,795.90
Total Active Modified Loan Count	404
Total Active Modified Loan UPB	96,496,925.67
Libor Rate	0.148000%

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08-Jan-2021 10:23:42 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.638424%
Subordinate Percentage	5.361576%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jan-2021
 08-Jan-2021 10:23:42 AM

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 %	5.360000 %	5.650000 %
1M-1	0.00	0.00	3.100000 %	5.360000 %	5.650000 %
1M-1H	0.00	0.00	3.100000 %	5.360000 %	5.650000 %
1M-2A	0.00	0.00	2.440000 %	5.110000 %	5.400000 %
1M-2B	0.00	0.00	1.780000 %	3.730000 %	3.940000 %
1M-2C	0.00	0.00	1.100000 %	2.300000 %	2.430000 %
1M-2	0.00	0.00	1.100000 %	2.300000 %	2.430000 %
1M-2H	0.00	0.00	1.100000 %	2.300000 %	2.430000 %
1B-1	0.00	0.00	0.500000 %	1.050000 %	1.100000 %
1B-1H	0.00	0.00	0.500000 %	1.050000 %	1.100000 %
1B-2H	67,420.96	0.00	0.000000 %	0.000000 %	0.000000 %

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08-Jan-2021 10:23:42 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



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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Distribution Date: 25-Jan-2021
 08-Jan-2021 10:23:42 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1034	216,991,185.91	1.032977 %	1.069533 %
60 Days	400	81,728,577.06	0.399604 %	0.402834 %
90 Days	371	81,588,274.37	0.370633 %	0.402142 %
120 Days	300	64,737,511.60	0.299703 %	0.319086 %
150 Days	374	89,436,557.14	0.373630 %	0.440826 %
180+ Days	2875	726,251,475.69	2.872157 %	3.579638 %
Totals	5354	1,260,733,581.77	5.348705 %	6.214059 %

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jan-2021
 08-Jan-2021 10:23:42 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	54	14,776,195.25	10,861.29	0.073505

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090003586	182,541.97	39.64	0.021716
Summary	0090003965	145,867.02	31.85	0.021835
Summary	0090004191	380,548.30	681.26	0.179021
Summary	0090004842	415,011.44	561.99	0.135416
Summary	0090012109	155,303.10	32.94	0.021210
Summary	0090023153	145,118.28	120.93	0.083332
Summary	0090024159	251,495.11	248.84	0.098944
Summary	0090024221	101,268.46	105.49	0.104169
Summary	0090028338	197,387.79	29.57	0.014981
Summary	0090030268	290,230.50	103.75	0.035747
Summary	0090030954	159,416.44	174.49	0.109455
Summary	0090040149	509,088.27	142.21	0.027934
Summary	0090045885	173,854.65	245.33	0.141112
Summary	0090048099	341,726.88	427.16	0.125000
Summary	0090053762	293,210.51	87.66	0.029897
Summary	0090061641	139,709.79	35.53	0.025431
Summary	0090066429	482,615.19	301.63	0.062499
Summary	0090067354	295,284.55	215.31	0.072916
Summary	0090069846	651,789.47	356.33	0.054669
Summary	0090076707	288,261.41	312.54	0.108422
Summary	0090078647	92,581.66	82.18	0.088765
Summary	0090079962	301,956.19	126.49	0.041890
Summary	0090081096	465,243.91	432.49	0.092960
Summary	0090093824	414,948.96	432.24	0.104167
Summary	0090094841	207,643.25	20.33	0.009791

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Series 2018-C01



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08-Jan-2021 10:23:42 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090096194	166,597.52	152.00	0.091238
Summary	0090097826	252,665.30	167.71	0.066376
Summary	0090100346	385,525.01	12.15	0.003152
Summary	0090102094	89,330.30	120.97	0.135419
Summary	0090102909	143,644.53	52.17	0.036319
Summary	0090105361	159,719.85	9.37	0.005867
Summary	0090108232	414,065.42	870.96	0.210344
Summary	0090108464	241,897.25	125.99	0.052084
Summary	0090115410	442,540.43	819.87	0.185264
Summary	0090119417	264,331.31	27.53	0.010415
Summary	0090134733	205,760.90	70.32	0.034176
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090139064	169,981.85	126.25	0.074273
Summary	0090139958	173,765.15	89.05	0.051247
Summary	0090140832	243,469.16	121.28	0.049813
Summary	0090155571	385,743.49	2.74	0.000710
Summary	0090158391	471,560.93	30.46	0.006459
Summary	0090161593	138,414.29	65.17	0.047083
Summary	0090161937	363,989.37	245.62	0.067480
Summary	0090178216	156,551.11	291.87	0.186438
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090187163	102,625.19	42.76	0.041666
Summary	0090188313	307,138.62	215.53	0.070174
Summary	0090189596	173,109.30	87.65	0.050633
Summary	0090195313	601,765.05	325.85	0.054149
Summary	0090206460	103,562.01	206.29	0.199195
Summary	0090211385	355,737.96	167.14	0.046984
Summary	0090213832	513,855.26	695.85	0.135418
Summary	0090214018	298,335.11	149.85	0.050229

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08-Jan-2021 10:23:42 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	397,757.60	67,419.19	16.950

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090012399	117,598.86	24,693.77	20.998
0090138974	210,716.15	40,942.33	19.430
0090142806	69,442.59	1,783.09	2.568

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	166,246.49	1.77	25,914.95	15.588

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090125632	166,246.49	1.77	25,914.95	15.588

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jan-2021
 08-Jan-2021 10:23:42 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
42	5,303,795.90	710,324.88	13.393

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090010811	121,658.59	42,673.65	35.077
0090012399	117,598.86	24,693.77	20.998
0090014639	147,795.38	20,082.05	13.588
0090024331	260,662.67	5,732.82	2.199
0090033570	174,228.35	10,641.61	6.108
0090046139	84,374.40	6,569.72	7.786
0090055902	258,676.55	(617.37)	(0.239)
0090056813	144,946.59	18,386.69	12.685
0090064772	103,066.15	15,006.28	14.560
0090069978	28,719.24	8,016.75	27.914
0090087228	109,904.54	1,714.41	1.560
0090088563	109,025.30	1,733.27	1.590
0090091529	98,955.00	55,418.62	56.004
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jan-2021
 08-Jan-2021 10:23:42 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090113340	207,248.08	12,547.84	6.055
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
0090132202	13,944.55	5,987.89	42.941
0090138974	210,716.15	40,942.33	19.430
0090142682	122,413.83	92.27	0.075
0090142806	69,442.59	1,783.09	2.568
0090152473	91,855.34	2,496.47	2.718
0090154197	260,736.53	(13,616.43)	(5.222)
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090172890	85,962.61	9,005.52	10.476
0090174177	153,267.84	49,087.84	32.027
0090183777	138,152.90	635.88	0.460
0090205609	88,935.24	40,938.48	46.032
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,416.67	35.989

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08-Jan-2021 10:23:42 AM

Realized Loss Detail Report - Loans with Losses during Current Period

Group	Inactive				Active				Totals			
	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	4	564,004.09	67,420.96	0.000 %	0	0.00	0.00	0.000 %	4	564,004.09	67,420.96	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	0090012399	121,000.00	5.000 %	IA	75.00	360	117,598.86	12/31/2020	24,693.77	24,693.77
Summary	0090125632	168,000.00	4.625 %	MD	80.00	360	166,246.49	05/31/2020	1.77	25,914.95
Summary	0090138974	214,000.00	4.375 %	FL	79.00	360	210,716.15	12/31/2020	40,942.33	40,942.33
Summary	0090142806	72,000.00	4.500 %	AR	80.00	360	69,442.59	12/31/2020	1,783.09	1,783.09

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



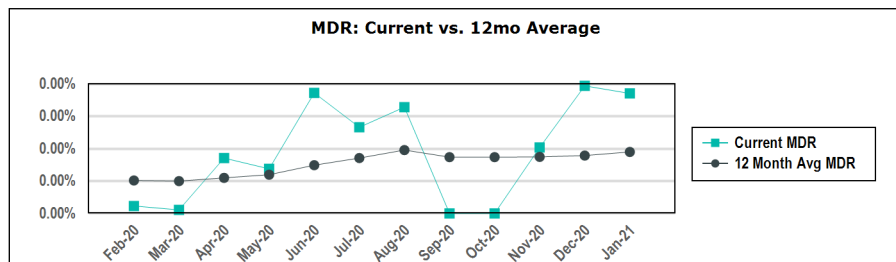
Distribution Date: 25-Jan-2021
08-Jan-2021 10:23:42 AM

Realized Loss Report - Collateral

Summary

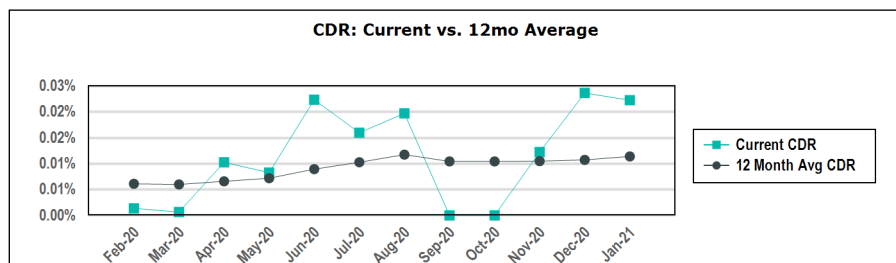
MDR

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



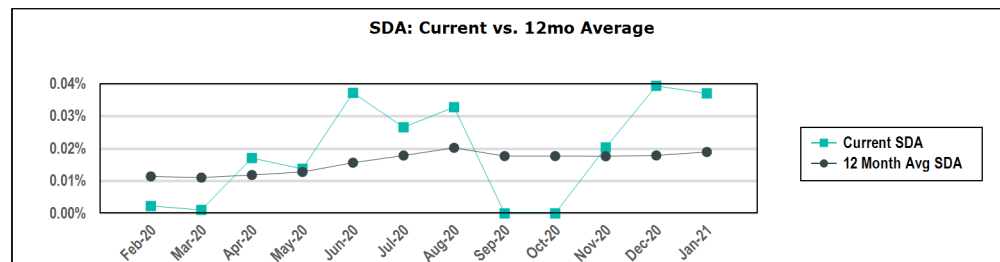
CDR

Current Month 0.022 %
3 Month Average 0.019 %
12 Month Average 0.011 %



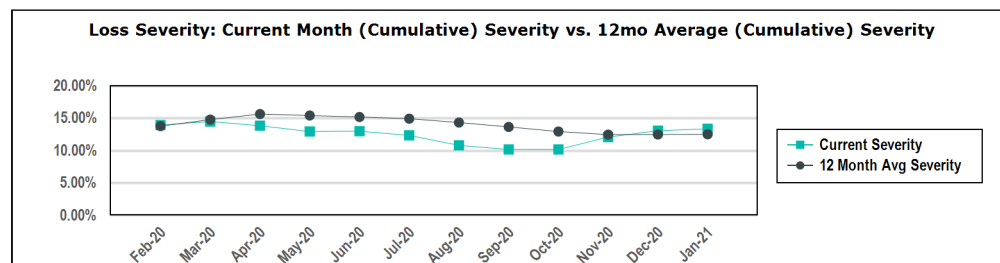
SDA

Current Month 0.037 %
3 Month Average 0.032 %
12 Month Average 0.019 %



Loss Severity

Current Month (Cumulative) 13.393 %
3 Month Average (Cumulative) 12.874 %
12 Month Average (Cumulative) 12.552 %



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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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jan-2021
08-Jan-2021 10:23:43 AM

Prepayment Rates

Summary

SMM

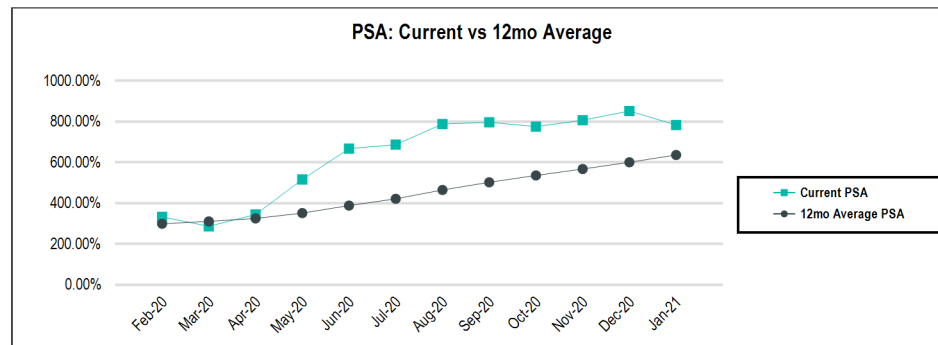
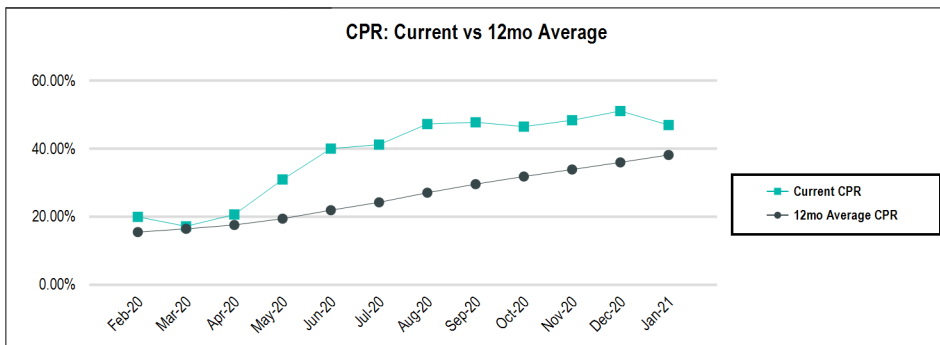
Current Month	5.155 %
3 Month Average	5.439 %
12 Month Average	4.063 %

CPR

Current Month	47.013 %
3 Month Average	48.856 %
12 Month Average	38.206 %

PSA

Current Month	783.557 %
3 Month Average	814.273 %
12 Month Average	636.772 %



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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 08-Jan-2021 10:23:43 AM

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
0090182954	727,448.19	0.00	0.000 %	727,448.19
Total	727,448.19	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
366	72,813,292.05

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08-Jan-2021 10:23:43 AM

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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08-Jan-2021 10:23:43 AM

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.