

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-Aug-2020
13-Aug-2020 6:41:05 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		07/31/2020	0.00000 %	27,141,234,742.08	0.00	1,455,122,343.15	0.00	25,686,112,398.91	1,455,122,343.15	0.00
1M-1	30711XYS7	08/24/2020	0.77163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	08/24/2020	2.42163 %	184,369,190.46	359,659.58	65,681,194.17	0.00	118,687,996.29	66,040,853.75	0.00
1M-AH		07/31/2020	0.00000 %	9,704,313.33	0.00	3,457,144.26	0.00	6,247,169.07	3,457,144.26	0.00
1M-2B	30711XYU2	08/24/2020	2.42163 %	281,736,000.00	549,598.62	0.00	0.00	281,736,000.00	549,598.62	0.00
1M-BH		07/31/2020	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	08/24/2020	2.42163 %	290,274,000.00	566,254.18	0.00	0.00	290,274,000.00	566,254.18	0.00
1M-CH		07/31/2020	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	08/24/2020	2.42163 %	756,379,190.46	1,475,512.38	65,681,194.17	0.00	690,697,996.29	67,156,706.55	0.00
1M-2H		07/31/2020	0.00000 %	39,811,612.33	0.00	3,457,144.26	0.00	36,354,468.07	3,457,144.26	0.00
1B-1	30711XYW8	08/24/2020	3.72163 %	256,124,000.00	767,854.56	0.00	0.00	256,124,000.00	767,854.56	0.00
1B-1H		07/31/2020	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		07/31/2020	0.00000 %	224,207,271.45	0.00	0.00	(6,952.45)	224,214,223.90	0.00	456,410.10
1A-I1	30711XYY4	08/24/2020	1.80000 %	0.00	267,335.33	0.00	0.00	0.00	267,335.33	0.00
1A-I2	30711XYZ1	08/24/2020	1.40000 %	0.00	207,927.48	0.00	0.00	0.00	207,927.48	0.00
1A-I3	30711XZA5	08/24/2020	1.00000 %	0.00	148,519.63	0.00	0.00	0.00	148,519.63	0.00
1A-I4	30711XZB3	08/24/2020	0.60000 %	0.00	89,111.78	0.00	0.00	0.00	89,111.78	0.00
1B-I1	30711XZG2	08/24/2020	1.80000 %	0.00	408,517.20	0.00	0.00	0.00	408,517.20	0.00
1B-I2	30711XZH0	08/24/2020	1.40000 %	0.00	317,735.60	0.00	0.00	0.00	317,735.60	0.00
1B-I3	30711XZJ6	08/24/2020	1.00000 %	0.00	226,954.00	0.00	0.00	0.00	226,954.00	0.00
1B-I4	30711XZK3	08/24/2020	0.60000 %	0.00	136,172.40	0.00	0.00	0.00	136,172.40	0.00
1C-I1	30711XZQ0	08/24/2020	1.80000 %	0.00	420,897.30	0.00	0.00	0.00	420,897.30	0.00
1C-I2	30711XZR8	08/24/2020	1.40000 %	0.00	327,364.57	0.00	0.00	0.00	327,364.57	0.00
1C-I3	30711XZS6	08/24/2020	1.00000 %	0.00	233,831.83	0.00	0.00	0.00	233,831.83	0.00
1C-I4	30711XZT4	08/24/2020	0.60000 %	0.00	140,299.10	0.00	0.00	0.00	140,299.10	0.00
1E-A1	30711XZC1	08/24/2020	0.62163 %	184,369,190.46	92,324.25	65,681,194.17	0.00	118,687,996.29	65,773,518.42	0.00
1E-A2	30711XZD9	08/24/2020	1.02163 %	184,369,190.46	151,732.11	65,681,194.17	0.00	118,687,996.29	65,832,926.28	0.00
1E-A3	30711XZE7	08/24/2020	1.42163 %	184,369,190.46	211,139.96	65,681,194.17	0.00	118,687,996.29	65,892,334.13	0.00
1E-A4	30711XZF4	08/24/2020	1.82163 %	184,369,190.46	270,547.81	65,681,194.17	0.00	118,687,996.29	65,951,741.98	0.00
1E-B1	30711XZL1	08/24/2020	0.62163 %	281,736,000.00	141,081.42	0.00	0.00	281,736,000.00	141,081.42	0.00

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-Aug-2020
13-Aug-2020 6:41:05 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	08/24/2020	1.02163 %	281,736,000.00	231,863.02	0.00	0.00	281,736,000.00	231,863.02	0.00
1E-B3	30711XZN7	08/24/2020	1.42163 %	281,736,000.00	322,644.62	0.00	0.00	281,736,000.00	322,644.62	0.00
1E-B4	30711XZP2	08/24/2020	1.82163 %	281,736,000.00	413,426.22	0.00	0.00	281,736,000.00	413,426.22	0.00
1E-C1	30711XZU1	08/24/2020	0.62163 %	290,274,000.00	145,356.88	0.00	0.00	290,274,000.00	145,356.88	0.00
1E-C2	30711XZV9	08/24/2020	1.02163 %	290,274,000.00	238,889.62	0.00	0.00	290,274,000.00	238,889.62	0.00
1E-C3	30711XZW7	08/24/2020	1.42163 %	290,274,000.00	332,422.35	0.00	0.00	290,274,000.00	332,422.35	0.00
1E-C4	30711XZX5	08/24/2020	1.82163 %	290,274,000.00	425,955.08	0.00	0.00	290,274,000.00	425,955.08	0.00
1E-D1	30711XZY3	08/24/2020	0.62163 %	466,105,190.46	233,405.67	65,681,194.17	0.00	400,423,996.29	65,914,599.84	0.00
1E-D2	30711XZZ0	08/24/2020	1.02163 %	466,105,190.46	383,595.12	65,681,194.17	0.00	400,423,996.29	66,064,789.29	0.00
1E-D3	30711XA20	08/24/2020	1.42163 %	466,105,190.46	533,784.57	65,681,194.17	0.00	400,423,996.29	66,214,978.74	0.00
1E-D4	30711XA38	08/24/2020	1.82163 %	466,105,190.46	683,974.02	65,681,194.17	0.00	400,423,996.29	66,365,168.19	0.00
1E-D5	30711XA46	08/24/2020	2.42163 %	466,105,190.46	909,258.20	65,681,194.17	0.00	400,423,996.29	66,590,452.37	0.00
1E-F1	30711XA53	08/24/2020	0.62163 %	572,010,000.00	286,438.30	0.00	0.00	572,010,000.00	286,438.30	0.00
1E-F2	30711XA61	08/24/2020	1.02163 %	572,010,000.00	470,752.63	0.00	0.00	572,010,000.00	470,752.63	0.00
1E-F3	30711XA79	08/24/2020	1.42163 %	572,010,000.00	655,066.96	0.00	0.00	572,010,000.00	655,066.96	0.00
1E-F4	30711XA87	08/24/2020	1.82163 %	572,010,000.00	839,381.30	0.00	0.00	572,010,000.00	839,381.30	0.00
1E-F5	30711XA95	08/24/2020	2.42163 %	572,010,000.00	1,115,852.80	0.00	0.00	572,010,000.00	1,115,852.80	0.00
1X-1	30711XB29	08/24/2020	1.80000 %	0.00	675,852.53	0.00	0.00	0.00	675,852.53	0.00
1X-2	30711XB37	08/24/2020	1.40000 %	0.00	525,663.08	0.00	0.00	0.00	525,663.08	0.00
1X-3	30711XB45	08/24/2020	1.00000 %	0.00	375,473.63	0.00	0.00	0.00	375,473.63	0.00
1X-4	30711XB52	08/24/2020	0.60000 %	0.00	225,284.18	0.00	0.00	0.00	225,284.18	0.00
1Y-1	30711XB60	08/24/2020	1.80000 %	0.00	829,414.50	0.00	0.00	0.00	829,414.50	0.00
1Y-2	30711XB78	08/24/2020	1.40000 %	0.00	645,100.17	0.00	0.00	0.00	645,100.17	0.00
1Y-3	30711XB86	08/24/2020	1.00000 %	0.00	460,785.83	0.00	0.00	0.00	460,785.83	0.00
1Y-4	30711XB94	08/24/2020	0.60000 %	0.00	276,471.50	0.00	0.00	0.00	276,471.50	0.00
Totals				37,443,521,094.25	19,746,483.87	2,184,529,767.54	(6,952.45)	35,258,998,279.14	2,204,276,251.41	456,410.10

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.

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-Aug-2020
13-Aug-2020 6:41:05 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	27,141,234,742.08	46,076,916.26	1,409,045,426.89	0.00	0.00	1,455,122,343.15	25,686,112,398.91	0.59545759	1,455,122,343.15
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	184,369,190.46	2,080,494.50	63,600,699.67	0.00	0.00	65,681,194.17	118,687,996.29	0.42127380	65,681,194.17
1M-AH	14,829,237.00	9,704,313.33	109,507.29	3,347,636.97	0.00	0.00	3,457,144.26	6,247,169.07	0.42127380	3,457,144.26
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	756,379,190.46	2,080,494.50	63,600,699.67	0.00	0.00	65,681,194.17	690,697,996.29	0.80902048	65,681,194.17
1M-2H	44,936,536.00	39,811,612.33	109,507.29	3,347,636.97	0.00	0.00	3,457,144.26	36,354,468.07	0.80901804	3,457,144.26
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	224,207,271.45	0.00	0.00	0.00	(6,952.45)	(6,952.45)	224,214,223.90	0.99796854	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	184,369,190.46	2,080,494.50	63,600,699.67	0.00	0.00	65,681,194.17	118,687,996.29	0.42127380	65,681,194.17
1E-A2	281,736,000.00	184,369,190.46	2,080,494.50	63,600,699.67	0.00	0.00	65,681,194.17	118,687,996.29	0.42127380	65,681,194.17
1E-A3	281,736,000.00	184,369,190.46	2,080,494.50	63,600,699.67	0.00	0.00	65,681,194.17	118,687,996.29	0.42127380	65,681,194.17
1E-A4	281,736,000.00	184,369,190.46	2,080,494.50	63,600,699.67	0.00	0.00	65,681,194.17	118,687,996.29	0.42127380	65,681,194.17
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

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-Aug-2020
13-Aug-2020 6:41:05 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	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	466,105,190.46	2,080,494.50	63,600,699.67	0.00	0.00	65,681,194.17	400,423,996.29	0.71063690	65,681,194.17
1E-D2	563,472,000.00	466,105,190.46	2,080,494.50	63,600,699.67	0.00	0.00	65,681,194.17	400,423,996.29	0.71063690	65,681,194.17
1E-D3	563,472,000.00	466,105,190.46	2,080,494.50	63,600,699.67	0.00	0.00	65,681,194.17	400,423,996.29	0.71063690	65,681,194.17
1E-D4	563,472,000.00	466,105,190.46	2,080,494.50	63,600,699.67	0.00	0.00	65,681,194.17	400,423,996.29	0.71063690	65,681,194.17
1E-D5	563,472,000.00	466,105,190.46	2,080,494.50	63,600,699.67	0.00	0.00	65,681,194.17	400,423,996.29	0.71063690	65,681,194.17
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	37,443,521,094.25	69,181,370.34	2,115,348,397.20	0.00	(6,952.45)	2,184,522,815.09	35,258,998,279.14	0.64194570	2,184,529,767.54

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-Aug-2020
13-Aug-2020 6:41:05 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	629.19036189	1.06815891	32.66460832	0.00000000	0.00000000	33.73276722	595.45759467	0.59545759	33.73276722
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	654.40408915	7.38455327	225.74573242	0.00000000	0.00000000	233.13028569	421.27380345	0.42127380	233.13028569
1M-AH	14,829,237.00	654.40408903	7.38455323	225.74573257	0.00000000	0.00000000	233.13028580	421.27380323	0.42127380	233.13028580
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	885.95342228	2.43690102	74.49604410	0.00000000	0.00000000	76.93294513	809.02047716	0.80902048	76.93294513
1M-2H	44,936,536.00	885.95196412	2.43693217	74.49699661	0.00000000	0.00000000	76.93392877	809.01803535	0.80901804	76.93392877
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	997.93759183	0.00000000	0.00000000	0.00000000	(0.03094508)	(0.03094508)	997.96853691	0.99796854	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	654.40408915	7.38455327	225.74573242	0.00000000	0.00000000	233.13028569	421.27380345	0.42127380	233.13028569
1E-A2	281,736,000.00	654.40408915	7.38455327	225.74573242	0.00000000	0.00000000	233.13028569	421.27380345	0.42127380	233.13028569
1E-A3	281,736,000.00	654.40408915	7.38455327	225.74573242	0.00000000	0.00000000	233.13028569	421.27380345	0.42127380	233.13028569
1E-A4	281,736,000.00	654.40408915	7.38455327	225.74573242	0.00000000	0.00000000	233.13028569	421.27380345	0.42127380	233.13028569
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

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-Aug-2020
13-Aug-2020 6:41:05 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	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	827.20204457	3.69227663	112.87286621	0.00000000	0.00000000	116.56514285	710.63690173	0.71063690	116.56514285
1E-D2	563,472,000.00	827.20204457	3.69227663	112.87286621	0.00000000	0.00000000	116.56514285	710.63690173	0.71063690	116.56514285
1E-D3	563,472,000.00	827.20204457	3.69227663	112.87286621	0.00000000	0.00000000	116.56514285	710.63690173	0.71063690	116.56514285
1E-D4	563,472,000.00	827.20204457	3.69227663	112.87286621	0.00000000	0.00000000	116.56514285	710.63690173	0.71063690	116.56514285
1E-D5	563,472,000.00	827.20204457	3.69227663	112.87286621	0.00000000	0.00000000	116.56514285	710.63690173	0.71063690	116.56514285
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.

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-Aug-2020
13-Aug-2020 6:41:05 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 %	27,141,234,742.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25,686,112,398.91
1M-1	N/A	N/A	0.77163 %	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	07/27/20 - 08/24/20	29	2.42163 %	184,369,190.46	359,659.58	0.00	0.00	0.00	0.00	359,659.58	0.00	118,687,996.29
1M-AH	N/A	N/A	0.00000 %	9,704,313.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,247,169.07
1M-2B	07/27/20 - 08/24/20	29	2.42163 %	281,736,000.00	549,598.62	0.00	0.00	0.00	0.00	549,598.62	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	07/27/20 - 08/24/20	29	2.42163 %	290,274,000.00	566,254.18	0.00	0.00	0.00	0.00	566,254.18	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	07/27/20 - 08/24/20	29	2.42163 %	756,379,190.46	1,475,512.38	0.00	0.00	0.00	0.00	1,475,512.38	0.00	690,697,996.29
1M-2H	N/A	N/A	0.00000 %	39,811,612.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	36,354,468.07
1B-1	07/27/20 - 08/24/20	29	3.72163 %	256,124,000.00	767,854.56	0.00	0.00	0.00	0.00	767,854.56	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 %	224,207,271.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	224,214,223.90
1A-I1	07/27/20 - 08/24/20	29	1.80000 %	184,369,190.46	267,335.33	0.00	0.00	0.00	0.00	267,335.33	0.00	118,687,996.29
1A-I2	07/27/20 - 08/24/20	29	1.40000 %	184,369,190.46	207,927.48	0.00	0.00	0.00	0.00	207,927.48	0.00	118,687,996.29
1A-I3	07/27/20 - 08/24/20	29	1.00000 %	184,369,190.46	148,519.63	0.00	0.00	0.00	0.00	148,519.63	0.00	118,687,996.29
1A-I4	07/27/20 - 08/24/20	29	0.60000 %	184,369,190.46	89,111.78	0.00	0.00	0.00	0.00	89,111.78	0.00	118,687,996.29
1B-I1	07/27/20 - 08/24/20	29	1.80000 %	281,736,000.00	408,517.20	0.00	0.00	0.00	0.00	408,517.20	0.00	281,736,000.00
1B-I2	07/27/20 - 08/24/20	29	1.40000 %	281,736,000.00	317,735.60	0.00	0.00	0.00	0.00	317,735.60	0.00	281,736,000.00
1B-I3	07/27/20 - 08/24/20	29	1.00000 %	281,736,000.00	226,954.00	0.00	0.00	0.00	0.00	226,954.00	0.00	281,736,000.00
1B-I4	07/27/20 - 08/24/20	29	0.60000 %	281,736,000.00	136,172.40	0.00	0.00	0.00	0.00	136,172.40	0.00	281,736,000.00
1C-I1	07/27/20 - 08/24/20	29	1.80000 %	290,274,000.00	420,897.30	0.00	0.00	0.00	0.00	420,897.30	0.00	290,274,000.00
1C-I2	07/27/20 - 08/24/20	29	1.40000 %	290,274,000.00	327,364.57	0.00	0.00	0.00	0.00	327,364.57	0.00	290,274,000.00
1C-I3	07/27/20 - 08/24/20	29	1.00000 %	290,274,000.00	233,831.83	0.00	0.00	0.00	0.00	233,831.83	0.00	290,274,000.00
1C-I4	07/27/20 - 08/24/20	29	0.60000 %	290,274,000.00	140,299.10	0.00	0.00	0.00	0.00	140,299.10	0.00	290,274,000.00
1E-A1	07/27/20 - 08/24/20	29	0.62163 %	184,369,190.46	92,324.25	0.00	0.00	0.00	0.00	92,324.25	0.00	118,687,996.29
1E-A2	07/27/20 - 08/24/20	29	1.02163 %	184,369,190.46	151,732.11	0.00	0.00	0.00	0.00	151,732.11	0.00	118,687,996.29
1E-A3	07/27/20 - 08/24/20	29	1.42163 %	184,369,190.46	211,139.96	0.00	0.00	0.00	0.00	211,139.96	0.00	118,687,996.29
1E-A4	07/27/20 - 08/24/20	29	1.82163 %	184,369,190.46	270,547.81	0.00	0.00	0.00	0.00	270,547.81	0.00	118,687,996.29
1E-B1	07/27/20 - 08/24/20	29	0.62163 %	281,736,000.00	141,081.42	0.00	0.00	0.00	0.00	141,081.42	0.00	281,736,000.00
1E-B2	07/27/20 - 08/24/20	29	1.02163 %	281,736,000.00	231,863.02	0.00	0.00	0.00	0.00	231,863.02	0.00	281,736,000.00

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-Aug-2020
13-Aug-2020 6:41:05 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	07/27/20 - 08/24/20	29	1.42163 %	281,736,000.00	322,644.62	0.00	0.00	0.00	0.00	322,644.62	0.00	281,736,000.00
1E-B4	07/27/20 - 08/24/20	29	1.82163 %	281,736,000.00	413,426.22	0.00	0.00	0.00	0.00	413,426.22	0.00	281,736,000.00
1E-C1	07/27/20 - 08/24/20	29	0.62163 %	290,274,000.00	145,356.88	0.00	0.00	0.00	0.00	145,356.88	0.00	290,274,000.00
1E-C2	07/27/20 - 08/24/20	29	1.02163 %	290,274,000.00	238,889.62	0.00	0.00	0.00	0.00	238,889.62	0.00	290,274,000.00
1E-C3	07/27/20 - 08/24/20	29	1.42163 %	290,274,000.00	332,422.35	0.00	0.00	0.00	0.00	332,422.35	0.00	290,274,000.00
1E-C4	07/27/20 - 08/24/20	29	1.82163 %	290,274,000.00	425,955.08	0.00	0.00	0.00	0.00	425,955.08	0.00	290,274,000.00
1E-D1	07/27/20 - 08/24/20	29	0.62163 %	466,105,190.46	233,405.67	0.00	0.00	0.00	0.00	233,405.67	0.00	400,423,996.29
1E-D2	07/27/20 - 08/24/20	29	1.02163 %	466,105,190.46	383,595.12	0.00	0.00	0.00	0.00	383,595.12	0.00	400,423,996.29
1E-D3	07/27/20 - 08/24/20	29	1.42163 %	466,105,190.46	533,784.57	0.00	0.00	0.00	0.00	533,784.57	0.00	400,423,996.29
1E-D4	07/27/20 - 08/24/20	29	1.82163 %	466,105,190.46	683,974.02	0.00	0.00	0.00	0.00	683,974.02	0.00	400,423,996.29
1E-D5	07/27/20 - 08/24/20	29	2.42163 %	466,105,190.46	909,258.20	0.00	0.00	0.00	0.00	909,258.20	0.00	400,423,996.29
1E-F1	07/27/20 - 08/24/20	29	0.62163 %	572,010,000.00	286,438.30	0.00	0.00	0.00	0.00	286,438.30	0.00	572,010,000.00
1E-F2	07/27/20 - 08/24/20	29	1.02163 %	572,010,000.00	470,752.63	0.00	0.00	0.00	0.00	470,752.63	0.00	572,010,000.00
1E-F3	07/27/20 - 08/24/20	29	1.42163 %	572,010,000.00	655,066.96	0.00	0.00	0.00	0.00	655,066.96	0.00	572,010,000.00
1E-F4	07/27/20 - 08/24/20	29	1.82163 %	572,010,000.00	839,381.30	0.00	0.00	0.00	0.00	839,381.30	0.00	572,010,000.00
1E-F5	07/27/20 - 08/24/20	29	2.42163 %	572,010,000.00	1,115,852.80	0.00	0.00	0.00	0.00	1,115,852.80	0.00	572,010,000.00
1X-1	07/27/20 - 08/24/20	29	1.80000 %	466,105,190.46	675,852.53	0.00	0.00	0.00	0.00	675,852.53	0.00	400,423,996.29
1X-2	07/27/20 - 08/24/20	29	1.40000 %	466,105,190.46	525,663.08	0.00	0.00	0.00	0.00	525,663.08	0.00	400,423,996.29
1X-3	07/27/20 - 08/24/20	29	1.00000 %	466,105,190.46	375,473.63	0.00	0.00	0.00	0.00	375,473.63	0.00	400,423,996.29
1X-4	07/27/20 - 08/24/20	29	0.60000 %	466,105,190.46	225,284.18	0.00	0.00	0.00	0.00	225,284.18	0.00	400,423,996.29
1Y-1	07/27/20 - 08/24/20	29	1.80000 %	572,010,000.00	829,414.50	0.00	0.00	0.00	0.00	829,414.50	0.00	572,010,000.00
1Y-2	07/27/20 - 08/24/20	29	1.40000 %	572,010,000.00	645,100.17	0.00	0.00	0.00	0.00	645,100.17	0.00	572,010,000.00
1Y-3	07/27/20 - 08/24/20	29	1.00000 %	572,010,000.00	460,785.83	0.00	0.00	0.00	0.00	460,785.83	0.00	572,010,000.00
1Y-4	07/27/20 - 08/24/20	29	0.60000 %	572,010,000.00	276,471.50	0.00	0.00	0.00	0.00	276,471.50	0.00	572,010,000.00
Totals					19,746,483.87	0.00	0.00	0.00	0.00	19,746,483.87	0.00	

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

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-Aug-2020
13-Aug-2020 6:41:05 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 %	629.19036189	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	595.45759467
1M-1	384,186,000.00	0.77163 %	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	2.42163 %	654.40408915	1.27658368	0.00000000	0.00000000	0.00000000	0.00000000	1.27658368	0.00000000	421.27380345
1M-AH	14,829,237.00	0.00000 %	654.40408903	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	421.27380323
1M-2B	281,736,000.00	2.42163 %	1000.00000000	1.95075752	0.00000000	0.00000000	0.00000000	0.00000000	1.95075752	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	2.42163 %	1000.00000000	1.95075749	0.00000000	0.00000000	0.00000000	0.00000000	1.95075749	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	2.42163 %	885.95342228	1.72828028	0.00000000	0.00000000	0.00000000	0.00000000	1.72828028	0.00000000	809.02047716
1M-2H	44,936,536.00	0.00000 %	885.95196412	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	809.01803535
1B-1	256,124,000.00	3.72163 %	1000.00000000	2.99797973	0.00000000	0.00000000	0.00000000	0.00000000	2.99797973	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 %	997.93759183	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.96853691
1A-I1	0.00	1.80000 %	654.40408915	0.94888594	0.00000000	0.00000000	0.00000000	0.00000000	0.94888594	0.00000000	421.27380345
1A-I2	0.00	1.40000 %	654.40408915	0.73802240	0.00000000	0.00000000	0.00000000	0.00000000	0.73802240	0.00000000	421.27380345
1A-I3	0.00	1.00000 %	654.40408915	0.52715887	0.00000000	0.00000000	0.00000000	0.00000000	0.52715887	0.00000000	421.27380345
1A-I4	0.00	0.60000 %	654.40408915	0.31629533	0.00000000	0.00000000	0.00000000	0.00000000	0.31629533	0.00000000	421.27380345
1B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000
1E-A1	281,736,000.00	0.62163 %	654.40408915	0.32769774	0.00000000	0.00000000	0.00000000	0.00000000	0.32769774	0.00000000	421.27380345
1E-A2	281,736,000.00	1.02163 %	654.40408915	0.53856131	0.00000000	0.00000000	0.00000000	0.00000000	0.53856131	0.00000000	421.27380345
1E-A3	281,736,000.00	1.42163 %	654.40408915	0.74942485	0.00000000	0.00000000	0.00000000	0.00000000	0.74942485	0.00000000	421.27380345

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

**WELLS
FARGO**

Distribution Date: 25-Aug-2020
13-Aug-2020 6:41:06 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	1.82163 %	654.40408915	0.96028839	0.00000000	0.00000000	0.00000000	0.00000000	0.96028839	0.00000000	421.27380345
1E-B1	281,736,000.00	0.62163 %	1000.00000000	0.50075752	0.00000000	0.00000000	0.00000000	0.00000000	0.50075752	0.00000000	1000.00000000
1E-B2	281,736,000.00	1.02163 %	1000.00000000	0.82297974	0.00000000	0.00000000	0.00000000	0.00000000	0.82297974	0.00000000	1000.00000000
1E-B3	281,736,000.00	1.42163 %	1000.00000000	1.14520196	0.00000000	0.00000000	0.00000000	0.00000000	1.14520196	0.00000000	1000.00000000
1E-B4	281,736,000.00	1.82163 %	1000.00000000	1.46742418	0.00000000	0.00000000	0.00000000	0.00000000	1.46742418	0.00000000	1000.00000000
1E-C1	290,274,000.00	0.62163 %	1000.00000000	0.50075749	0.00000000	0.00000000	0.00000000	0.00000000	0.50075749	0.00000000	1000.00000000
1E-C2	290,274,000.00	1.02163 %	1000.00000000	0.82297974	0.00000000	0.00000000	0.00000000	0.00000000	0.82297974	0.00000000	1000.00000000
1E-C3	290,274,000.00	1.42163 %	1000.00000000	1.14520195	0.00000000	0.00000000	0.00000000	0.00000000	1.14520195	0.00000000	1000.00000000
1E-C4	290,274,000.00	1.82163 %	1000.00000000	1.46742416	0.00000000	0.00000000	0.00000000	0.00000000	1.46742416	0.00000000	1000.00000000
1E-D1	563,472,000.00	0.62163 %	827.20204457	0.41422763	0.00000000	0.00000000	0.00000000	0.00000000	0.41422763	0.00000000	710.63690173
1E-D2	563,472,000.00	1.02163 %	827.20204457	0.68077051	0.00000000	0.00000000	0.00000000	0.00000000	0.68077051	0.00000000	710.63690173
1E-D3	563,472,000.00	1.42163 %	827.20204457	0.94731339	0.00000000	0.00000000	0.00000000	0.00000000	0.94731339	0.00000000	710.63690173
1E-D4	563,472,000.00	1.82163 %	827.20204457	1.21385627	0.00000000	0.00000000	0.00000000	0.00000000	1.21385627	0.00000000	710.63690173
1E-D5	563,472,000.00	2.42163 %	827.20204457	1.61367060	0.00000000	0.00000000	0.00000000	0.00000000	1.61367060	0.00000000	710.63690173
1E-F1	572,010,000.00	0.62163 %	1000.00000000	0.50075750	0.00000000	0.00000000	0.00000000	0.00000000	0.50075750	0.00000000	1000.00000000
1E-F2	572,010,000.00	1.02163 %	1000.00000000	0.82297972	0.00000000	0.00000000	0.00000000	0.00000000	0.82297972	0.00000000	1000.00000000
1E-F3	572,010,000.00	1.42163 %	1000.00000000	1.14520194	0.00000000	0.00000000	0.00000000	0.00000000	1.14520194	0.00000000	1000.00000000
1E-F4	572,010,000.00	1.82163 %	1000.00000000	1.46742417	0.00000000	0.00000000	0.00000000	0.00000000	1.46742417	0.00000000	1000.00000000
1E-F5	572,010,000.00	2.42163 %	1000.00000000	1.95075750	0.00000000	0.00000000	0.00000000	0.00000000	1.95075750	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	827.20204457	1.19944297	0.00000000	0.00000000	0.00000000	0.00000000	1.19944297	0.00000000	710.63690173
1X-2	0.00	1.40000 %	827.20204457	0.93290009	0.00000000	0.00000000	0.00000000	0.00000000	0.93290009	0.00000000	710.63690173
1X-3	0.00	1.00000 %	827.20204457	0.66635721	0.00000000	0.00000000	0.00000000	0.00000000	0.66635721	0.00000000	710.63690173
1X-4	0.00	0.60000 %	827.20204457	0.39981433	0.00000000	0.00000000	0.00000000	0.00000000	0.39981433	0.00000000	710.63690173
1Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000

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

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

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

Distribution Date: 25-Aug-2020
 13-Aug-2020 6:41:06 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	67,936,775.32
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	6,952.45
Total Deposits	67,943,727.77
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	67,924,561.11
Total Withdrawals (Pool Distribution Amount)	67,943,727.77
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

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-Aug-2020
13-Aug-2020 6:41:06 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	1,524,253,729.13
Total Principal Reduction Cumulative	18,027,142,982.82
Scheduled Principal Current	48,266,918.05
Scheduled Principal Cumulative	1,852,906,801.79
Unscheduled Principal Current	1,475,993,763.53
Unscheduled Principal Cumulative	16,173,779,770.93
Senior Reduction Amount	1,455,122,343.15
Subordinate Reduction Amount	69,138,338.43
Calculated Recovery Principal Amount	474,477.21
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	6,952.45
Modification Loss Amount	9,582.94
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	131147
Period Reference Pool Removal Loan Count	5590
Period Ending Loan Count	125557
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	26,906,983,849.36
Period PIF Loan Count Current	5587
PIF Loan Count Cumulative	60688
Period PIF Loan UPB Current	1,460,833,233.27
PIF Loan UPB Cumulative	15,434,025,938.22
Period Partial Prepayment Amount	18,336,234.60
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	246
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	56,914,782.45
Credit Event Amount Current	467,524.76
Credit Event Amount Cumulative	4,210,542.79
Total Active Modified Loan Count	346
Total Active Modified Loan UPB	83,775,755.34
Libor Rate	0.171630%

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

Distribution Date: 25-Aug-2020
13-Aug-2020 6:41:06 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.462727%
Subordinate Percentage	4.537273%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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-Aug-2020
 13-Aug-2020 6:41:06 PM

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 %	4.540000 %	4.540000 %
1M-1	0.00	0.00	3.100000 %	4.540000 %	4.540000 %
1M-1H	0.00	0.00	3.100000 %	4.540000 %	4.540000 %
1M-2A	0.00	0.00	2.440000 %	3.850000 %	4.070000 %
1M-2B	0.00	0.00	1.780000 %	2.810000 %	2.970000 %
1M-2C	0.00	0.00	1.100000 %	1.740000 %	1.840000 %
1M-2	0.00	0.00	1.100000 %	1.740000 %	1.840000 %
1M-2H	0.00	0.00	1.100000 %	1.740000 %	1.840000 %
1B-1	0.00	0.00	0.500000 %	0.790000 %	0.830000 %
1B-1H	0.00	0.00	0.500000 %	0.790000 %	0.830000 %
1B-2H	0.00	6,952.45	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 25-Aug-2020
13-Aug-2020 6:41:06 PM

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

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

Distribution Date: 25-Aug-2020
 13-Aug-2020 6:41:06 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1690	386,757,308.46	1.346002 %	1.437386 %
60 Days	2394	600,216,392.09	1.906704 %	2.230709 %
90 Days	2916	760,509,903.73	2.322451 %	2.826441 %
120 Days	274	67,836,804.70	0.218228 %	0.252116 %
150 Days	87	19,823,567.83	0.069291 %	0.073674 %
180+ Days	264	61,006,565.67	0.210263 %	0.226731 %
Totals	7625	1,896,150,542.48	6.072939 %	7.047057 %

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-Aug-2020
 13-Aug-2020 6:41:06 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	51	14,204,468.47	9,582.94	0.067464

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090001691	434,377.20	344.47	0.079302
Summary	0090003586	183,186.27	39.64	0.021639
Summary	0090003965	146,370.04	31.85	0.021760
Summary	0090004842	416,907.42	564.56	0.135416
Summary	0090024159	251,495.11	248.84	0.098944
Summary	0090024221	101,749.31	105.99	0.104168
Summary	0090028338	197,387.79	29.57	0.014981
Summary	0090030268	290,230.50	103.75	0.035747
Summary	0090030954	160,019.46	175.05	0.109393
Summary	0090040149	510,942.71	142.21	0.027833
Summary	0090045885	174,609.80	246.27	0.141040
Summary	0090048099	345,180.23	431.48	0.125001
Summary	0090053762	294,074.57	87.66	0.029809
Summary	0090066429	486,515.80	304.07	0.062500
Summary	0090067354	296,085.01	215.90	0.072918
Summary	0090069846	654,773.43	357.26	0.054562
Summary	0090076707	288,420.16	312.54	0.108363
Summary	0090078647	92,927.32	82.39	0.088661
Summary	0090079962	302,859.99	126.87	0.041891
Summary	0090081096	465,243.91	432.49	0.092960
Summary	0090093824	416,927.09	434.30	0.104167
Summary	0090094841	209,231.18	20.33	0.009717
Summary	0090096194	166,597.52	152.00	0.091238
Summary	0090097826	252,999.93	167.71	0.066289
Summary	0090100346	387,100.16	12.15	0.003139

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-Aug-2020
 13-Aug-2020 6:41:06 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090102094	89,766.48	121.56	0.135418
Summary	0090102909	144,264.91	52.30	0.036253
Summary	0090105361	160,379.38	9.37	0.005842
Summary	0090108232	415,737.39	873.05	0.210000
Summary	0090108464	241,897.25	125.99	0.052084
Summary	0090119417	264,954.38	27.60	0.010417
Summary	0090134733	205,911.04	70.32	0.034151
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090138974	210,716.15	43.90	0.020834
Summary	0090139064	169,981.85	126.25	0.074273
Summary	0090139958	175,340.83	89.86	0.051249
Summary	0090140832	244,520.04	121.50	0.049689
Summary	0090155571	387,044.78	2.74	0.000708
Summary	0090158391	471,560.93	30.46	0.006459
Summary	0090161593	138,952.88	65.39	0.047059
Summary	0090161937	365,371.34	246.34	0.067422
Summary	0090178216	157,246.78	292.74	0.186166
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090187163	103,002.39	42.92	0.041669
Summary	0090188313	307,998.79	215.53	0.069978
Summary	0090189596	177,075.97	89.30	0.050430
Summary	0090195313	604,134.59	325.85	0.053937
Summary	0090206460	103,562.01	206.29	0.199195
Summary	0090211385	356,957.97	167.52	0.046930
Summary	0090213832	513,855.26	695.85	0.135418
Summary	0090214018	299,612.69	150.25	0.050148

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

Distribution Date: 25-Aug-2020
 13-Aug-2020 6:41:06 PM

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	467,524.76	(6,956.65)	(1.488)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090046139	84,374.40	6,569.72	7.786
0090142682	122,413.83	90.06	0.074
0090154197	260,736.53	(13,616.43)	(5.222)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	138,152.90	4.20	27,967.70	20.244

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090183777	138,152.90	4.20	27,967.70	20.244

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-Aug-2020
 13-Aug-2020 6:41:06 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
34	4,210,542.79	456,410.10	10.840

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090010811	121,658.59	42,346.40	34.808
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
0090113028	83,070.29	3,263.02	3.928
0090117036	39,145.60	15,457.51	39.487
0090121815	141,606.17	2,731.73	1.929
0090125632	166,246.49	25,913.18	15.587

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-Aug-2020
 13-Aug-2020 6:41:06 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090142682	122,413.83	90.06	0.074
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
0090183777	138,152.90	27,967.70	20.244
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,416.67	35.989

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-Aug-2020
13-Aug-2020 6:41:06 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	4	605,677.66	(6,952.45)	(0.00 %)	0	0.00	0.00	0.00 %	4	605,677.66	(6,952.45)	(0.00 %)

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	0090046139	85,000.00	5.125 %	IN	72.00	360	84,374.40	07/31/2020	6,569.72	6,569.72
Summary	0090142682	126,000.00	5.000 %	TX	79.00	360	122,413.83	07/31/2020	90.06	90.06
Summary	0090154197	268,000.00	4.125 %	TX	75.00	360	260,736.53	07/31/2020	(13,616.43)	(13,616.43)
Summary	0090183777	140,000.00	5.125 %	CT	80.00	360	138,152.90	06/30/2020	4.20	27,967.70

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



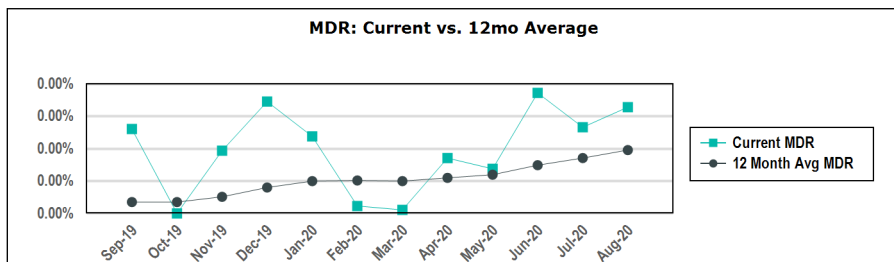
Distribution Date: 25-Aug-2020
13-Aug-2020 6:41:06 PM

Realized Loss Report - Collateral

Summary

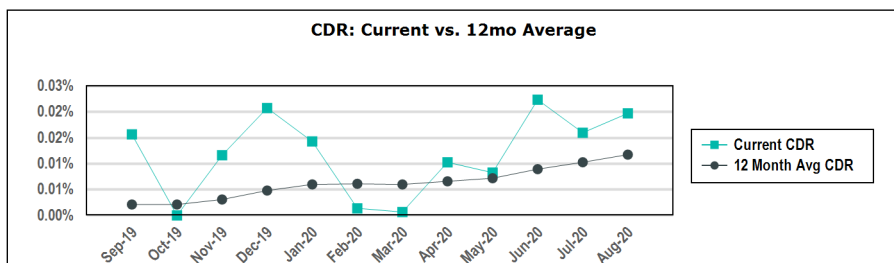
MDR

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



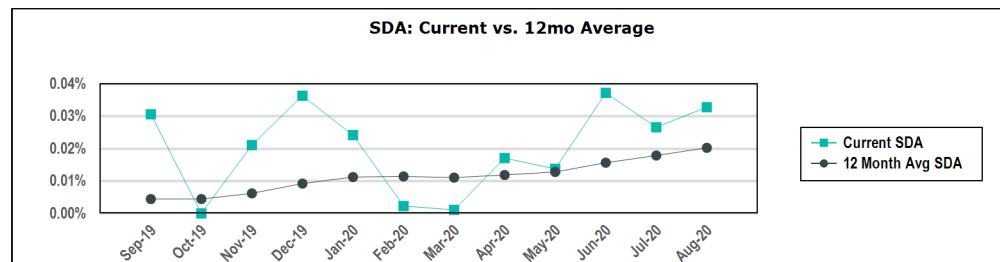
CDR

Current Month 0.020 %
3 Month Average 0.019 %
12 Month Average 0.012 %



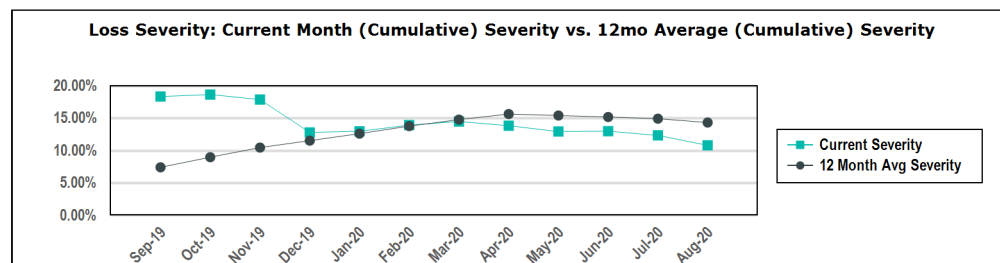
SDA

Current Month 0.033 %
3 Month Average 0.032 %
12 Month Average 0.020 %



Loss Severity

Current Month (Cumulative) 10.840 %
3 Month Average (Cumulative) 12.083 %
12 Month Average (Cumulative) 14.373 %



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.

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-Aug-2020
13-Aug-2020 6:41:06 PM

Prepayment Rates

Summary

SMM

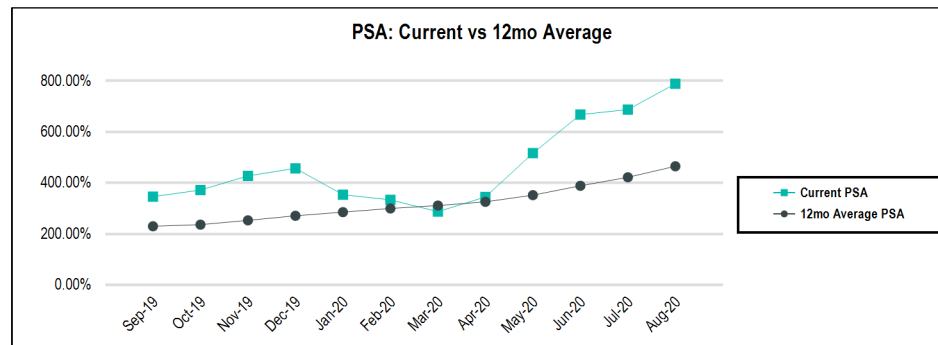
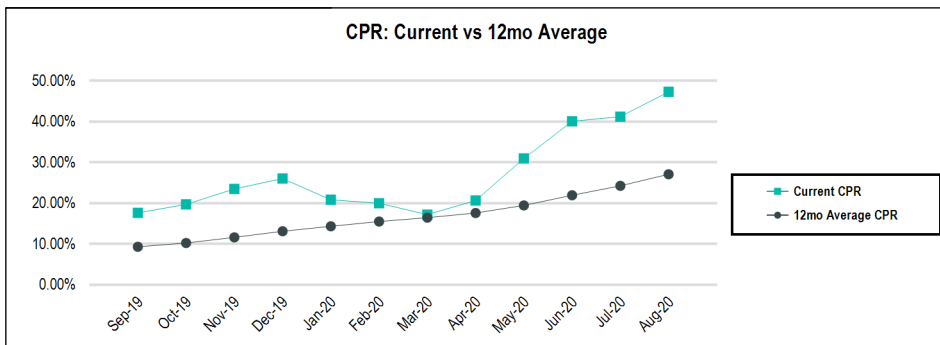
Current Month	5.200 %
3 Month Average	4.571 %
12 Month Average	2.676 %

CPR

Current Month	47.315 %
3 Month Average	42.877 %
12 Month Average	27.111 %

PSA

Current Month	788.585 %
3 Month Average	714.622 %
12 Month Average	465.104 %



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

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-Aug-2020
 13-Aug-2020 6:41:07 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
246	56,914,782.45

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

Distribution Date: 25-Aug-2020
13-Aug-2020 6:41:07 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	

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

Distribution Date: 25-Aug-2020
13-Aug-2020 6:41:07 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.