

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-Mar-2020
10-Mar-2020 2:39:35 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		02/28/2020	0.0000 %	31,888,840,295.90	0.00	550,801,951.80	0.00	31,338,038,344.11	550,801,951.80	0.00
1M-1	30711XYS7	03/24/2020	2.22675 %	116,947,592.28	209,777.18	24,871,604.86	0.00	92,075,987.42	25,081,382.04	0.00
1M-1H		02/28/2020	0.0000 %	6,155,387.63	0.00	1,309,085.26	0.00	4,846,302.38	1,309,085.26	0.00
1M-2A	30711XYT5	03/24/2020	3.87675 %	281,736,000.00	879,843.92	0.00	0.00	281,736,000.00	879,843.92	0.00
1M-AH		02/28/2020	0.0000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2B	30711XYU2	03/24/2020	3.87675 %	281,736,000.00	879,843.92	0.00	0.00	281,736,000.00	879,843.92	0.00
1M-BH		02/28/2020	0.0000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	03/24/2020	3.87675 %	290,274,000.00	906,507.56	0.00	0.00	290,274,000.00	906,507.56	0.00
1M-CH		02/28/2020	0.0000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	03/24/2020	3.87675 %	853,746,000.00	2,666,195.40	0.00	0.00	853,746,000.00	2,666,195.40	0.00
1M-2H		02/28/2020	0.0000 %	44,936,536.00	0.00	0.00	0.00	44,936,536.00	0.00	0.00
1B-1	30711XYW8	03/24/2020	5.17675 %	256,124,000.00	1,068,077.99	0.00	0.00	256,124,000.00	1,068,077.99	0.00
1B-1H		02/28/2020	0.0000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		02/28/2020	0.0000 %	224,357,016.66	0.00	0.00	15,271.81	224,341,744.85	0.00	328,889.15
1A-I1	30711XYY4	03/24/2020	1.80000 %	0.00	408,517.20	0.00	0.00	0.00	408,517.20	0.00
1A-I2	30711XYZ1	03/24/2020	1.40000 %	0.00	317,735.60	0.00	0.00	0.00	317,735.60	0.00
1A-I3	30711XZA5	03/24/2020	1.00000 %	0.00	226,954.00	0.00	0.00	0.00	226,954.00	0.00
1A-I4	30711XZB3	03/24/2020	0.60000 %	0.00	136,172.40	0.00	0.00	0.00	136,172.40	0.00
1B-I1	30711XZG2	03/24/2020	1.80000 %	0.00	408,517.20	0.00	0.00	0.00	408,517.20	0.00
1B-I2	30711XZH0	03/24/2020	1.40000 %	0.00	317,735.60	0.00	0.00	0.00	317,735.60	0.00
1B-I3	30711XZJ6	03/24/2020	1.00000 %	0.00	226,954.00	0.00	0.00	0.00	226,954.00	0.00
1B-I4	30711XZK3	03/24/2020	0.60000 %	0.00	136,172.40	0.00	0.00	0.00	136,172.40	0.00
1C-I1	30711XZQ0	03/24/2020	1.80000 %	0.00	420,897.30	0.00	0.00	0.00	420,897.30	0.00
1C-I2	30711XZR8	03/24/2020	1.40000 %	0.00	327,364.57	0.00	0.00	0.00	327,364.57	0.00
1C-I3	30711XZS6	03/24/2020	1.00000 %	0.00	233,831.83	0.00	0.00	0.00	233,831.83	0.00
1C-I4	30711XZT4	03/24/2020	0.60000 %	0.00	140,299.10	0.00	0.00	0.00	140,299.10	0.00
1E-A1	30711XZC1	03/24/2020	2.07675 %	281,736,000.00	471,326.72	0.00	0.00	281,736,000.00	471,326.72	0.00
1E-A2	30711XZD9	03/24/2020	2.47675 %	281,736,000.00	562,108.32	0.00	0.00	281,736,000.00	562,108.32	0.00
1E-A3	30711XZE7	03/24/2020	2.87675 %	281,736,000.00	652,889.92	0.00	0.00	281,736,000.00	652,889.92	0.00
1E-A4	30711XZF4	03/24/2020	3.27675 %	281,736,000.00	743,671.52	0.00	0.00	281,736,000.00	743,671.52	0.00
1E-B1	30711XZL1	03/24/2020	2.07675 %	281,736,000.00	471,326.72	0.00	0.00	281,736,000.00	471,326.72	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-Mar-2020
10-Mar-2020 2:39:35 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	03/24/2020	2.47675 %	281,736,000.00	562,108.32	0.00	0.00	281,736,000.00	562,108.32	0.00
1E-B3	30711XZN7	03/24/2020	2.87675 %	281,736,000.00	652,889.92	0.00	0.00	281,736,000.00	652,889.92	0.00
1E-B4	30711XZP2	03/24/2020	3.27675 %	281,736,000.00	743,671.52	0.00	0.00	281,736,000.00	743,671.52	0.00
1E-C1	30711XZU1	03/24/2020	2.07675 %	290,274,000.00	485,610.26	0.00	0.00	290,274,000.00	485,610.26	0.00
1E-C2	30711XZV9	03/24/2020	2.47675 %	290,274,000.00	579,142.99	0.00	0.00	290,274,000.00	579,142.99	0.00
1E-C3	30711XZW7	03/24/2020	2.87675 %	290,274,000.00	672,675.73	0.00	0.00	290,274,000.00	672,675.73	0.00
1E-C4	30711XZX5	03/24/2020	3.27675 %	290,274,000.00	766,208.46	0.00	0.00	290,274,000.00	766,208.46	0.00
1E-D1	30711XZY3	03/24/2020	2.07675 %	563,472,000.00	942,653.44	0.00	0.00	563,472,000.00	942,653.44	0.00
1E-D2	30711XZZ0	03/24/2020	2.47675 %	563,472,000.00	1,124,216.64	0.00	0.00	563,472,000.00	1,124,216.64	0.00
1E-D3	30711XA20	03/24/2020	2.87675 %	563,472,000.00	1,305,779.84	0.00	0.00	563,472,000.00	1,305,779.84	0.00
1E-D4	30711XA38	03/24/2020	3.27675 %	563,472,000.00	1,487,343.04	0.00	0.00	563,472,000.00	1,487,343.04	0.00
1E-D5	30711XA46	03/24/2020	3.87675 %	563,472,000.00	1,759,687.84	0.00	0.00	563,472,000.00	1,759,687.84	0.00
1E-F1	30711XA53	03/24/2020	2.07675 %	572,010,000.00	956,936.98	0.00	0.00	572,010,000.00	956,936.98	0.00
1E-F2	30711XA61	03/24/2020	2.47675 %	572,010,000.00	1,141,251.31	0.00	0.00	572,010,000.00	1,141,251.31	0.00
1E-F3	30711XA79	03/24/2020	2.87675 %	572,010,000.00	1,325,565.65	0.00	0.00	572,010,000.00	1,325,565.65	0.00
1E-F4	30711XA87	03/24/2020	3.27675 %	572,010,000.00	1,509,879.98	0.00	0.00	572,010,000.00	1,509,879.98	0.00
1E-F5	30711XA95	03/24/2020	3.87675 %	572,010,000.00	1,786,351.48	0.00	0.00	572,010,000.00	1,786,351.48	0.00
1X-1	30711XB29	03/24/2020	1.80000 %	0.00	817,034.40	0.00	0.00	0.00	817,034.40	0.00
1X-2	30711XB37	03/24/2020	1.40000 %	0.00	635,471.20	0.00	0.00	0.00	635,471.20	0.00
1X-3	30711XB45	03/24/2020	1.00000 %	0.00	453,908.00	0.00	0.00	0.00	453,908.00	0.00
1X-4	30711XB52	03/24/2020	0.60000 %	0.00	272,344.80	0.00	0.00	0.00	272,344.80	0.00
1Y-1	30711XB60	03/24/2020	1.80000 %	0.00	829,414.50	0.00	0.00	0.00	829,414.50	0.00
1Y-2	30711XB78	03/24/2020	1.40000 %	0.00	645,100.17	0.00	0.00	0.00	645,100.17	0.00
1Y-3	30711XB86	03/24/2020	1.00000 %	0.00	460,785.83	0.00	0.00	0.00	460,785.83	0.00
1Y-4	30711XB94	03/24/2020	0.60000 %	0.00	276,471.50	0.00	0.00	0.00	276,471.50	0.00
Totals				43,395,664,125.47	35,005,224.17	576,982,641.92	15,271.81	42,818,666,211.76	611,987,866.09	328,889.15

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-Mar-2020
10-Mar-2020 2:39:35 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	31,888,840,295.90	53,216,664.68	497,585,287.13	0.00	0.00	550,801,951.80	31,338,038,344.11	0.72648101	550,801,951.80
1M-1	384,186,000.00	116,947,592.28	2,403,025.88	22,468,578.98	0.00	0.00	24,871,604.86	92,075,987.42	0.23966513	24,871,604.86
1M-1H	20,221,141.00	6,155,387.63	126,480.21	1,182,605.05	0.00	0.00	1,309,085.26	4,846,302.38	0.23966513	1,309,085.26
1M-2A	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1M-AH	14,829,237.00	14,829,237.00	0.00	0.00	0.00	0.00	0.00	14,829,237.00	1.00000000	0.00
1M-2B	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1M-BH	14,829,237.00	14,829,237.00	0.00	0.00	0.00	0.00	0.00	14,829,237.00	1.00000000	0.00
1M-2C	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1M-CH	15,278,062.00	15,278,062.00	0.00	0.00	0.00	0.00	0.00	15,278,062.00	1.00000000	0.00
1M-2	853,746,000.00	853,746,000.00	0.00	0.00	0.00	0.00	0.00	853,746,000.00	1.00000000	0.00
1M-2H	44,936,536.00	44,936,536.00	0.00	0.00	0.00	0.00	0.00	44,936,536.00	1.00000000	0.00
1B-1	256,124,000.00	256,124,000.00	0.00	0.00	0.00	0.00	0.00	256,124,000.00	1.00000000	0.00
1B-1H	13,480,761.00	13,480,761.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00	1.00000000	0.00
1B-2H	224,670,634.00	224,357,016.66	0.00	0.00	0.00	15,271.81	15,271.81	224,341,744.85	0.99853613	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A4	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00

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-Mar-2020
10-Mar-2020 2:39:35 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	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D2	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D3	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D4	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D5	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-F1	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
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	43,395,664,125.47	55,746,170.77	521,236,471.16	0.00	15,271.81	576,997,913.73	42,818,666,211.76	0.77958139	576,982,641.92

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-Mar-2020
10-Mar-2020 2:39:35 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	739.24974884	1.23367315	11.53506352	0.00000000	0.00000000	12.76873667	726.48101216	0.72648101	12.76873667
1M-1	384,186,000.00	304.40357608	6.25485020	58.48359644	0.00000000	0.00000000	64.73844664	239.66512944	0.23966513	64.73844664
1M-1H	20,221,141.00	304.40357594	6.25485031	58.48359645	0.00000000	0.00000000	64.73844676	239.66512968	0.23966513	64.73844676
1M-2A	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	14,829,237.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	14,829,237.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	15,278,062.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	853,746,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	44,936,536.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	256,124,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	13,480,761.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	998.60410177	0.00000000	0.00000000	0.00000000	0.06797422	0.06797422	998.53612756	0.99853613	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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-Mar-2020
10-Mar-2020 2:39:35 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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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-Mar-2020
10-Mar-2020 2:39:35 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 %	31,888,840,295.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	31,338,038,344.11
1M-1	02/25/20 - 03/24/20	29	2.22675 %	116,947,592.28	209,777.18	0.00	0.00	0.00	0.00	209,777.18	0.00	92,075,987.42
1M-1H	N/A	N/A	0.00000 %	6,155,387.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,846,302.38
1M-2A	02/25/20 - 03/24/20	29	3.87675 %	281,736,000.00	879,843.92	0.00	0.00	0.00	0.00	879,843.92	0.00	281,736,000.00
1M-AH	N/A	N/A	0.00000 %	14,829,237.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,829,237.00
1M-2B	02/25/20 - 03/24/20	29	3.87675 %	281,736,000.00	879,843.92	0.00	0.00	0.00	0.00	879,843.92	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	02/25/20 - 03/24/20	29	3.87675 %	290,274,000.00	906,507.56	0.00	0.00	0.00	0.00	906,507.56	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	02/25/20 - 03/24/20	29	3.87675 %	853,746,000.00	2,666,195.40	0.00	0.00	0.00	0.00	2,666,195.40	0.00	853,746,000.00
1M-2H	N/A	N/A	0.00000 %	44,936,536.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	44,936,536.00
1B-1	02/25/20 - 03/24/20	29	5.17675 %	256,124,000.00	1,068,077.99	0.00	0.00	0.00	0.00	1,068,077.99	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 %	224,357,016.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	224,341,744.85
1A-11	02/25/20 - 03/24/20	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
1A-12	02/25/20 - 03/24/20	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
1A-13	02/25/20 - 03/24/20	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
1A-14	02/25/20 - 03/24/20	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
1B-11	02/25/20 - 03/24/20	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-12	02/25/20 - 03/24/20	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-13	02/25/20 - 03/24/20	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-14	02/25/20 - 03/24/20	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-11	02/25/20 - 03/24/20	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-12	02/25/20 - 03/24/20	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-13	02/25/20 - 03/24/20	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-14	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	29	2.07675 %	281,736,000.00	471,326.72	0.00	0.00	0.00	0.00	471,326.72	0.00	281,736,000.00
1E-A2	02/25/20 - 03/24/20	29	2.47675 %	281,736,000.00	562,108.32	0.00	0.00	0.00	0.00	562,108.32	0.00	281,736,000.00
1E-A3	02/25/20 - 03/24/20	29	2.87675 %	281,736,000.00	652,889.92	0.00	0.00	0.00	0.00	652,889.92	0.00	281,736,000.00
1E-A4	02/25/20 - 03/24/20	29	3.27675 %	281,736,000.00	743,671.52	0.00	0.00	0.00	0.00	743,671.52	0.00	281,736,000.00
1E-B1	02/25/20 - 03/24/20	29	2.07675 %	281,736,000.00	471,326.72	0.00	0.00	0.00	0.00	471,326.72	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-Mar-2020
10-Mar-2020 2:39:35 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-B2	02/25/20 - 03/24/20	29	2.47675 %	281,736,000.00	562,108.32	0.00	0.00	0.00	0.00	562,108.32	0.00	281,736,000.00
1E-B3	02/25/20 - 03/24/20	29	2.87675 %	281,736,000.00	652,889.92	0.00	0.00	0.00	0.00	652,889.92	0.00	281,736,000.00
1E-B4	02/25/20 - 03/24/20	29	3.27675 %	281,736,000.00	743,671.52	0.00	0.00	0.00	0.00	743,671.52	0.00	281,736,000.00
1E-C1	02/25/20 - 03/24/20	29	2.07675 %	290,274,000.00	485,610.26	0.00	0.00	0.00	0.00	485,610.26	0.00	290,274,000.00
1E-C2	02/25/20 - 03/24/20	29	2.47675 %	290,274,000.00	579,142.99	0.00	0.00	0.00	0.00	579,142.99	0.00	290,274,000.00
1E-C3	02/25/20 - 03/24/20	29	2.87675 %	290,274,000.00	672,675.73	0.00	0.00	0.00	0.00	672,675.73	0.00	290,274,000.00
1E-C4	02/25/20 - 03/24/20	29	3.27675 %	290,274,000.00	766,208.46	0.00	0.00	0.00	0.00	766,208.46	0.00	290,274,000.00
1E-D1	02/25/20 - 03/24/20	29	2.07675 %	563,472,000.00	942,653.44	0.00	0.00	0.00	0.00	942,653.44	0.00	563,472,000.00
1E-D2	02/25/20 - 03/24/20	29	2.47675 %	563,472,000.00	1,124,216.64	0.00	0.00	0.00	0.00	1,124,216.64	0.00	563,472,000.00
1E-D3	02/25/20 - 03/24/20	29	2.87675 %	563,472,000.00	1,305,779.84	0.00	0.00	0.00	0.00	1,305,779.84	0.00	563,472,000.00
1E-D4	02/25/20 - 03/24/20	29	3.27675 %	563,472,000.00	1,487,343.04	0.00	0.00	0.00	0.00	1,487,343.04	0.00	563,472,000.00
1E-D5	02/25/20 - 03/24/20	29	3.87675 %	563,472,000.00	1,759,687.84	0.00	0.00	0.00	0.00	1,759,687.84	0.00	563,472,000.00
1E-F1	02/25/20 - 03/24/20	29	2.07675 %	572,010,000.00	956,936.98	0.00	0.00	0.00	0.00	956,936.98	0.00	572,010,000.00
1E-F2	02/25/20 - 03/24/20	29	2.47675 %	572,010,000.00	1,141,251.31	0.00	0.00	0.00	0.00	1,141,251.31	0.00	572,010,000.00
1E-F3	02/25/20 - 03/24/20	29	2.87675 %	572,010,000.00	1,325,565.65	0.00	0.00	0.00	0.00	1,325,565.65	0.00	572,010,000.00
1E-F4	02/25/20 - 03/24/20	29	3.27675 %	572,010,000.00	1,509,879.98	0.00	0.00	0.00	0.00	1,509,879.98	0.00	572,010,000.00
1E-F5	02/25/20 - 03/24/20	29	3.87675 %	572,010,000.00	1,786,351.48	0.00	0.00	0.00	0.00	1,786,351.48	0.00	572,010,000.00
1X-1	02/25/20 - 03/24/20	29	1.80000 %	563,472,000.00	817,034.40	0.00	0.00	0.00	0.00	817,034.40	0.00	563,472,000.00
1X-2	02/25/20 - 03/24/20	29	1.40000 %	563,472,000.00	635,471.20	0.00	0.00	0.00	0.00	635,471.20	0.00	563,472,000.00
1X-3	02/25/20 - 03/24/20	29	1.00000 %	563,472,000.00	453,908.00	0.00	0.00	0.00	0.00	453,908.00	0.00	563,472,000.00
1X-4	02/25/20 - 03/24/20	29	0.60000 %	563,472,000.00	272,344.80	0.00	0.00	0.00	0.00	272,344.80	0.00	563,472,000.00
1Y-1	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	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					35,005,224.17	0.00	0.00	0.00	0.00	35,005,224.17	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-Mar-2020
10-Mar-2020 2:39:36 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 %	739.24974884	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	726.48101216
1M-1	384,186,000.00	2.22675 %	304.40357608	0.54603026	0.00000000	0.00000000	0.00000000	0.00000000	0.54603026	0.00000000	239.66512944
1M-1H	20,221,141.00	0.00000 %	304.40357594	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	239.66512968
1M-2A	281,736,000.00	3.87675 %	1,000.00000000	3.12293750	0.00000000	0.00000000	0.00000000	0.00000000	3.12293750	0.00000000	1,000.00000000
1M-AH	14,829,237.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2B	281,736,000.00	3.87675 %	1,000.00000000	3.12293750	0.00000000	0.00000000	0.00000000	0.00000000	3.12293750	0.00000000	1,000.00000000
1M-BH	14,829,237.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2C	290,274,000.00	3.87675 %	1,000.00000000	3.12293750	0.00000000	0.00000000	0.00000000	0.00000000	3.12293750	0.00000000	1,000.00000000
1M-CH	15,278,062.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2	853,746,000.00	3.87675 %	1,000.00000000	3.12293750	0.00000000	0.00000000	0.00000000	0.00000000	3.12293750	0.00000000	1,000.00000000
1M-2H	44,936,536.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-1	256,124,000.00	5.17675 %	1,000.00000000	4.17015973	0.00000000	0.00000000	0.00000000	0.00000000	4.17015973	0.00000000	1,000.00000000
1B-1H	13,480,761.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-2H	224,670,634.00	0.00000 %	998.60410177	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.53612756
1A-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1A-12	0.00	1.40000 %	1,000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1,000.00000000
1A-13	0.00	1.00000 %	1,000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1,000.00000000
1A-14	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000
1B-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1B-12	0.00	1.40000 %	1,000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1,000.00000000
1B-13	0.00	1.00000 %	1,000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1,000.00000000
1B-14	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000
1C-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1C-12	0.00	1.40000 %	1,000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1,000.00000000
1C-13	0.00	1.00000 %	1,000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1,000.00000000
1C-14	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000
1E-A1	281,736,000.00	2.07675 %	1,000.00000000	1.67293750	0.00000000	0.00000000	0.00000000	0.00000000	1.67293750	0.00000000	1,000.00000000
1E-A2	281,736,000.00	2.47675 %	1,000.00000000	1.99515972	0.00000000	0.00000000	0.00000000	0.00000000	1.99515972	0.00000000	1,000.00000000
1E-A3	281,736,000.00	2.87675 %	1,000.00000000	2.31738195	0.00000000	0.00000000	0.00000000	0.00000000	2.31738195	0.00000000	1,000.00000000
1E-A4	281,736,000.00	3.27675 %	1,000.00000000	2.63960417	0.00000000	0.00000000	0.00000000	0.00000000	2.63960417	0.00000000	1,000.00000000
1E-B1	281,736,000.00	2.07675 %	1,000.00000000	1.67293750	0.00000000	0.00000000	0.00000000	0.00000000	1.67293750	0.00000000	1,000.00000000

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-Mar-2020
10-Mar-2020 2:39:36 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-B2	281,736,000.00	2.47675 %	1,000.00000000	1.99515972	0.00000000	0.00000000	0.00000000	0.00000000	1.99515972	0.00000000	1,000.00000000
1E-B3	281,736,000.00	2.87675 %	1,000.00000000	2.31738195	0.00000000	0.00000000	0.00000000	0.00000000	2.31738195	0.00000000	1,000.00000000
1E-B4	281,736,000.00	3.27675 %	1,000.00000000	2.63960417	0.00000000	0.00000000	0.00000000	0.00000000	2.63960417	0.00000000	1,000.00000000
1E-C1	290,274,000.00	2.07675 %	1,000.00000000	1.67293750	0.00000000	0.00000000	0.00000000	0.00000000	1.67293750	0.00000000	1,000.00000000
1E-C2	290,274,000.00	2.47675 %	1,000.00000000	1.99515971	0.00000000	0.00000000	0.00000000	0.00000000	1.99515971	0.00000000	1,000.00000000
1E-C3	290,274,000.00	2.87675 %	1,000.00000000	2.31738196	0.00000000	0.00000000	0.00000000	0.00000000	2.31738196	0.00000000	1,000.00000000
1E-C4	290,274,000.00	3.27675 %	1,000.00000000	2.63960417	0.00000000	0.00000000	0.00000000	0.00000000	2.63960417	0.00000000	1,000.00000000
1E-D1	563,472,000.00	2.07675 %	1,000.00000000	1.67293750	0.00000000	0.00000000	0.00000000	0.00000000	1.67293750	0.00000000	1,000.00000000
1E-D2	563,472,000.00	2.47675 %	1,000.00000000	1.99515972	0.00000000	0.00000000	0.00000000	0.00000000	1.99515972	0.00000000	1,000.00000000
1E-D3	563,472,000.00	2.87675 %	1,000.00000000	2.31738195	0.00000000	0.00000000	0.00000000	0.00000000	2.31738195	0.00000000	1,000.00000000
1E-D4	563,472,000.00	3.27675 %	1,000.00000000	2.63960417	0.00000000	0.00000000	0.00000000	0.00000000	2.63960417	0.00000000	1,000.00000000
1E-D5	563,472,000.00	3.87675 %	1,000.00000000	3.12293750	0.00000000	0.00000000	0.00000000	0.00000000	3.12293750	0.00000000	1,000.00000000
1E-F1	572,010,000.00	2.07675 %	1,000.00000000	1.67293750	0.00000000	0.00000000	0.00000000	0.00000000	1.67293750	0.00000000	1,000.00000000
1E-F2	572,010,000.00	2.47675 %	1,000.00000000	1.99515972	0.00000000	0.00000000	0.00000000	0.00000000	1.99515972	0.00000000	1,000.00000000
1E-F3	572,010,000.00	2.87675 %	1,000.00000000	2.31738195	0.00000000	0.00000000	0.00000000	0.00000000	2.31738195	0.00000000	1,000.00000000
1E-F4	572,010,000.00	3.27675 %	1,000.00000000	2.63960417	0.00000000	0.00000000	0.00000000	0.00000000	2.63960417	0.00000000	1,000.00000000
1E-F5	572,010,000.00	3.87675 %	1,000.00000000	3.12293750	0.00000000	0.00000000	0.00000000	0.00000000	3.12293750	0.00000000	1,000.00000000
1X-1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1X-2	0.00	1.40000 %	1,000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1,000.00000000
1X-3	0.00	1.00000 %	1,000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1,000.00000000
1X-4	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000
1Y-1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1Y-2	0.00	1.40000 %	1,000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1,000.00000000
1Y-3	0.00	1.00000 %	1,000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1,000.00000000
1Y-4	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000

(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-Mar-2020
 10-Mar-2020 2:39:36 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	28,633,962.26
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	216,131.64
Gains & Subsequent Recoveries (Realized Losses)	(15,271.81)
Total Deposits	28,834,822.09
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	28,815,655.43
Total Withdrawals (Pool Distribution Amount)	28,834,822.09
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

Distribution Date: 25-Mar-2020
10-Mar-2020 2:39:36 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	576,997,913.73
Total Principal Reduction Cumulative	12,106,537,155.26
Scheduled Principal Current	55,746,170.76
Scheduled Principal Cumulative	1,597,595,630.63
Unscheduled Principal Current	521,236,471.16
Unscheduled Principal Cumulative	10,508,612,635.48
Senior Reduction Amount	550,801,951.80
Subordinate Reduction Amount	26,180,690.12
Calculated Recovery Principal Amount	3,115.57
Calculated Tranche Write-down Amount	15,271.81
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	5,087.27
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	148660
Period Reference Pool Removal Loan Count	1972
Period Ending Loan Count	146688
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	32,827,589,676.92
Period PIF Loan Count Current	1970
PIF Loan Count Cumulative	39572
Period PIF Loan UPB Current	498,484,585.42
PIF Loan UPB Cumulative	9,844,153,275.09
Period Partial Prepayment Amount	23,722,499.68
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	246
Repurchase Prior Credit Event UPB Curr	216,131.64
Repurchase Prior Credit Event UPB Cum	56,914,782.45
Credit Event Amount Current	18,387.38
Credit Event Amount Cumulative	2,263,374.35
Total Active Modified Loan Count	239
Total Active Modified Loan UPB	58,462,592.12
Libor Rate	1.626750%

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-Mar-2020
10-Mar-2020 2:39:36 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.462458%
Subordinate Percentage	4.537542%
Minimum Credit Enhancement 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-Mar-2020
 10-Mar-2020 2:39:36 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 %	4.170000 %	4.240000 %
1M-1H	0.00	0.00	3.100000 %	4.170000 %	4.240000 %
1M-2A	0.00	0.00	2.440000 %	3.280000 %	3.340000 %
1M-2B	0.00	0.00	1.780000 %	2.390000 %	2.440000 %
1M-2C	0.00	0.00	1.100000 %	1.480000 %	1.500000 %
1M-2	0.00	0.00	1.100000 %	1.480000 %	1.500000 %
1M-2H	0.00	0.00	1.100000 %	1.480000 %	1.500000 %
1B-1	0.00	0.00	0.500000 %	0.670000 %	0.680000 %
1B-1H	0.00	0.00	0.500000 %	0.670000 %	0.680000 %
1B-2H	15,271.81	0.00	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-Mar-2020
10-Mar-2020 2:39:36 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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-Mar-2020
 10-Mar-2020 2:39:36 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	994	210,057,702.44	0.677629 %	0.639882 %
60 Days	227	46,750,030.32	0.154750 %	0.142411 %
90 Days	95	20,547,414.37	0.064763 %	0.062592 %
120 Days	60	13,700,845.15	0.040903 %	0.041736 %
150 Days	68	15,556,110.01	0.046357 %	0.047387 %
180+ Days	200	44,321,524.24	0.136344 %	0.135013 %
Totals	1644	350,933,626.53	1.120746 %	1.069020 %

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-Mar-2020
 10-Mar-2020 2:39:36 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	33	9,017,005.60	5,087.27	0.056419

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090001691	435,612.55	344.47	0.079077
Summary	0090003965	146,862.99	31.85	0.021687
Summary	0090028338	198,424.67	29.57	0.014902
Summary	0090030268	290,653.95	103.75	0.035695
Summary	0090030954	160,611.31	175.61	0.109339
Summary	0090040149	512,763.35	142.21	0.027734
Summary	0090048099	347,201.17	434.00	0.125000
Summary	0090053762	294,714.17	87.66	0.029744
Summary	0090067354	297,922.93	217.24	0.072918
Summary	0090069846	657,203.00	358.02	0.054476
Summary	0090076707	289,201.87	312.54	0.108070
Summary	0090078647	93,333.90	82.65	0.088553
Summary	0090079962	302,859.99	126.87	0.041891
Summary	0090081096	465,243.91	171.87	0.036942
Summary	0090094841	210,341.12	20.33	0.009665
Summary	0090096194	166,860.09	152.21	0.091220
Summary	0090097826	254,797.43	167.71	0.065821
Summary	0090108464	242,241.87	126.17	0.052084
Summary	0090119417	265,976.99	27.71	0.010418
Summary	0090134733	206,653.59	70.32	0.034028
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090138974	210,716.15	43.90	0.020834
Summary	0090139064	170,789.91	126.25	0.073921
Summary	0090139958	176,789.54	90.60	0.051247
Summary	0090140832	245,357.26	121.67	0.049589

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-Mar-2020
10-Mar-2020 2:39:36 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090161593	139,481.48	65.61	0.047039
Summary	0090161937	366,726.98	247.05	0.067366
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090188313	308,840.38	215.53	0.069787
Summary	0090189596	179,393.01	90.27	0.050320
Summary	0090195313	606,465.04	325.85	0.053729
Summary	0090206460	103,685.97	206.42	0.199082
Summary	0090214018	300,868.55	150.65	0.050072

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-Mar-2020
 10-Mar-2020 2:39:36 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
1	18,387.38	15,306.12	83.243

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090096240	18,387.38	15,306.12	83.243

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	177,142.35	(34.31)	72,227.63	40.774

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090129551	77,895.72	1.93	23,385.03	30.021
0090160326	36,958.29	(40.10)	26,655.43	72.123
0090212040	62,288.34	3.86	22,187.17	35.620

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-Mar-2020
 10-Mar-2020 2:39:36 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
19	2,263,374.35	328,889.15	14.531

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090024331	260,662.67	5,732.82	2.199
0090033570	174,228.35	10,641.61	6.108
0090056813	144,946.59	18,386.69	12.685
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
0090100745	67,513.66	18,530.13	27.446
0090104427	311,606.28	30,735.94	9.864
0090117036	39,145.60	15,457.51	39.487
0090121815	141,606.17	2,731.73	1.929
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
0090160326	36,958.29	26,655.43	72.123
0090172890	85,962.61	9,005.52	10.476
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,187.17	35.620

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-Mar-2020
 10-Mar-2020 2:39:36 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	76,484.68	15,271.81	0.000 %	0	0.00	0.00	0.000 %	4	76,484.68	15,271.81	0.000 %

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

Group	Loan Number	Securitized Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090096240	19,000.00	6.125 %	MO	75.00	360	15,306.12	02/29/2020	15,306.12	15,306.12
Summary	0090129551	80,000.00	4.125 %	OH	80.00	360	21,629.68	12/31/2019	1.93	23,385.03
Summary	0090160326	37,000.00	5.125 %	TN	65.00	360	26,686.60	04/30/2019	(40.10)	26,655.43
Summary	0090212040	63,000.00	5.125 %	IL	80.00	360	12,862.28	12/31/2019	3.86	22,187.17

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.

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-Mar-2020
10-Mar-2020 2:39:36 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



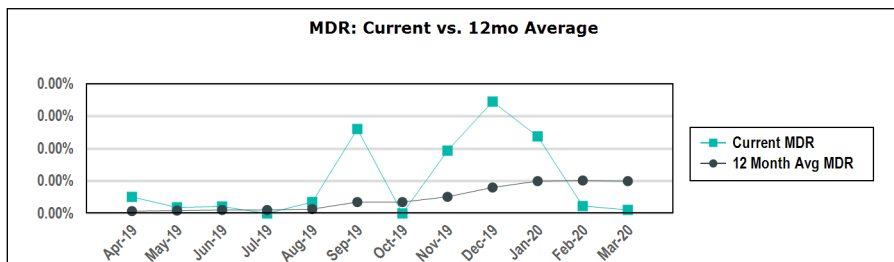
Distribution Date: 25-Mar-2020
10-Mar-2020 2:39:36 PM

Realized Loss Report - Collateral

Summary

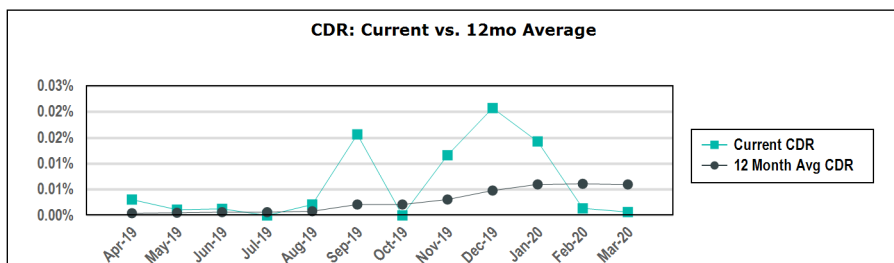
MDR

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



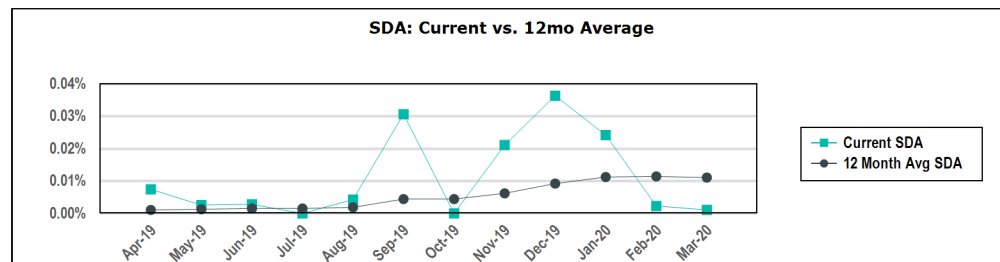
CDR

Current Month 0.001 %
3 Month Average 0.005 %
12 Month Average 0.006 %



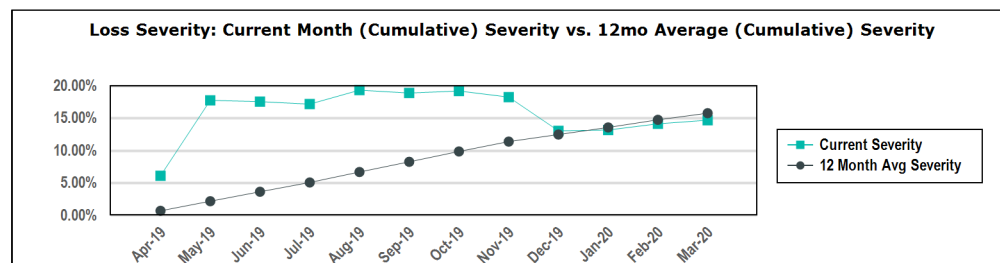
SDA

Current Month 0.001 %
3 Month Average 0.009 %
12 Month Average 0.011 %



Loss Severity

Current Month (Cumulative) 14.728 %
3 Month Average (Cumulative) 14.038 %
12 Month Average (Cumulative) 15.819 %



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-Mar-2020
 10-Mar-2020 2:39:36 PM

Prepayment Rates

Summary

SMM

Current Month	1.563 %
3 Month Average	1.779 %
12 Month Average	1.507 %

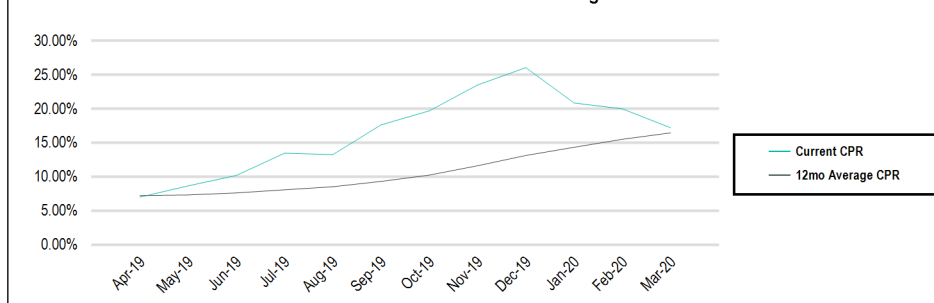
CPR

Current Month	17.225 %
3 Month Average	19.363 %
12 Month Average	16.473 %

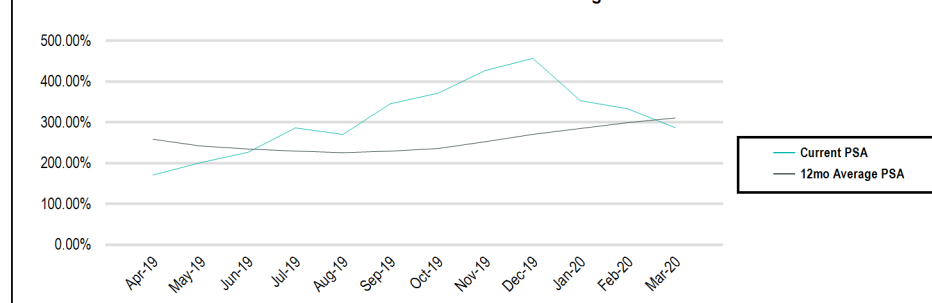
PSA

Current Month	287.084 %
3 Month Average	324.661 %
12 Month Average	311.077 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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-Mar-2020
 10-Mar-2020 2:39:37 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
0090103033	216,131.64	0.00	0.000 %	216,131.64
Total	216,131.64	0.00		

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-Mar-2020
10-Mar-2020 2:39:37 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-Mar-2020
10-Mar-2020 2:39:37 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.