

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: 28-Dec-2020
10-Dec-2020 11:55:38 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		11/30/2020	0.00000 %	21,630,373,840.17	0.00	1,353,472,495.93	0.00	20,276,901,344.25	1,353,472,495.93	0.00
1M-1	30711XYS7	12/24/2020	0.75013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	12/24/2020	2.40013 %	52,153,852.92	114,744.69	1,801,261.25	0.00	50,352,591.66	1,916,005.94	0.00
1M-AH		11/30/2020	0.00000 %	2,745,129.64	0.00	94,809.79	0.00	2,650,319.86	94,809.79	0.00
1M-2B	30711XYU2	12/24/2020	2.40013 %	281,736,000.00	619,852.77	0.00	0.00	281,736,000.00	619,852.77	0.00
1M-BH		11/30/2020	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	12/24/2020	2.40013 %	290,274,000.00	638,637.39	0.00	0.00	290,274,000.00	638,637.39	0.00
1M-CH		11/30/2020	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	12/24/2020	2.40013 %	624,163,852.91	1,373,234.86	1,801,261.25	0.00	622,362,591.66	3,174,496.11	0.00
1M-2H		11/30/2020	0.00000 %	32,852,428.64	0.00	94,809.79	0.00	32,757,618.86	94,809.79	0.00
1B-1	30711XYW8	12/24/2020	3.70013 %	256,124,000.00	868,717.75	0.00	0.00	256,124,000.00	868,717.75	0.00
1B-1H		11/30/2020	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		11/30/2020	0.00000 %	224,130,306.45	0.00	0.00	102,576.37	224,027,730.08	0.00	642,903.92
1A-I1	30711XYY4	12/24/2020	1.80000 %	0.00	86,053.86	0.00	0.00	0.00	86,053.86	0.00
1A-I2	30711XYZ1	12/24/2020	1.40000 %	0.00	66,930.78	0.00	0.00	0.00	66,930.78	0.00
1A-I3	30711XZA5	12/24/2020	1.00000 %	0.00	47,807.70	0.00	0.00	0.00	47,807.70	0.00
1A-I4	30711XZB3	12/24/2020	0.60000 %	0.00	28,684.62	0.00	0.00	0.00	28,684.62	0.00
1B-I1	30711XZG2	12/24/2020	1.80000 %	0.00	464,864.40	0.00	0.00	0.00	464,864.40	0.00
1B-I2	30711XZH0	12/24/2020	1.40000 %	0.00	361,561.20	0.00	0.00	0.00	361,561.20	0.00
1B-I3	30711XZJ6	12/24/2020	1.00000 %	0.00	258,258.00	0.00	0.00	0.00	258,258.00	0.00
1B-I4	30711XZK3	12/24/2020	0.60000 %	0.00	154,954.80	0.00	0.00	0.00	154,954.80	0.00
1C-I1	30711XZQ0	12/24/2020	1.80000 %	0.00	478,952.10	0.00	0.00	0.00	478,952.10	0.00
1C-I2	30711XZR8	12/24/2020	1.40000 %	0.00	372,518.30	0.00	0.00	0.00	372,518.30	0.00
1C-I3	30711XZS6	12/24/2020	1.00000 %	0.00	266,084.50	0.00	0.00	0.00	266,084.50	0.00
1C-I4	30711XZT4	12/24/2020	0.60000 %	0.00	159,650.70	0.00	0.00	0.00	159,650.70	0.00
1E-A1	30711XZC1	12/24/2020	0.60013 %	52,153,852.92	28,690.83	1,801,261.25	0.00	50,352,591.66	1,829,952.08	0.00
1E-A2	30711XZD9	12/24/2020	1.00013 %	52,153,852.92	47,813.91	1,801,261.25	0.00	50,352,591.66	1,849,075.16	0.00
1E-A3	30711XZE7	12/24/2020	1.40013 %	52,153,852.92	66,936.99	1,801,261.25	0.00	50,352,591.66	1,868,198.24	0.00
1E-A4	30711XZF4	12/24/2020	1.80013 %	52,153,852.92	86,060.07	1,801,261.25	0.00	50,352,591.66	1,887,321.32	0.00
1E-B1	30711XZL1	12/24/2020	0.60013 %	281,736,000.00	154,988.37	0.00	0.00	281,736,000.00	154,988.37	0.00

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Series 2018-C01



Distribution Date: 28-Dec-2020
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Certificateholder Distribution Summary

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1E-B2	30711XZM9	12/24/2020	1.00013 %	281,736,000.00	258,291.57	0.00	0.00	281,736,000.00	258,291.57	0.00
1E-B3	30711XZN7	12/24/2020	1.40013 %	281,736,000.00	361,594.77	0.00	0.00	281,736,000.00	361,594.77	0.00
1E-B4	30711XZP2	12/24/2020	1.80013 %	281,736,000.00	464,897.97	0.00	0.00	281,736,000.00	464,897.97	0.00
1E-C1	30711XZU1	12/24/2020	0.60013 %	290,274,000.00	159,685.29	0.00	0.00	290,274,000.00	159,685.29	0.00
1E-C2	30711XZV9	12/24/2020	1.00013 %	290,274,000.00	266,119.09	0.00	0.00	290,274,000.00	266,119.09	0.00
1E-C3	30711XZW7	12/24/2020	1.40013 %	290,274,000.00	372,552.89	0.00	0.00	290,274,000.00	372,552.89	0.00
1E-C4	30711XZX5	12/24/2020	1.80013 %	290,274,000.00	478,986.69	0.00	0.00	290,274,000.00	478,986.69	0.00
1E-D1	30711XZY3	12/24/2020	0.60013 %	333,889,852.92	183,679.21	1,801,261.25	0.00	332,088,591.66	1,984,940.46	0.00
1E-D2	30711XZZ0	12/24/2020	1.00013 %	333,889,852.92	306,105.49	1,801,261.25	0.00	332,088,591.66	2,107,366.74	0.00
1E-D3	30711XA20	12/24/2020	1.40013 %	333,889,852.92	428,531.77	1,801,261.25	0.00	332,088,591.66	2,229,793.02	0.00
1E-D4	30711XA38	12/24/2020	1.80013 %	333,889,852.92	550,958.05	1,801,261.25	0.00	332,088,591.66	2,352,219.30	0.00
1E-D5	30711XA46	12/24/2020	2.40013 %	333,889,852.92	734,597.46	1,801,261.25	0.00	332,088,591.66	2,535,858.71	0.00
1E-F1	30711XA53	12/24/2020	0.60013 %	572,010,000.00	314,673.66	0.00	0.00	572,010,000.00	314,673.66	0.00
1E-F2	30711XA61	12/24/2020	1.00013 %	572,010,000.00	524,410.66	0.00	0.00	572,010,000.00	524,410.66	0.00
1E-F3	30711XA79	12/24/2020	1.40013 %	572,010,000.00	734,147.66	0.00	0.00	572,010,000.00	734,147.66	0.00
1E-F4	30711XA87	12/24/2020	1.80013 %	572,010,000.00	943,884.66	0.00	0.00	572,010,000.00	943,884.66	0.00
1E-F5	30711XA95	12/24/2020	2.40013 %	572,010,000.00	1,258,490.16	0.00	0.00	572,010,000.00	1,258,490.16	0.00
1X-1	30711XB29	12/24/2020	1.80000 %	0.00	550,918.26	0.00	0.00	0.00	550,918.26	0.00
1X-2	30711XB37	12/24/2020	1.40000 %	0.00	428,491.98	0.00	0.00	0.00	428,491.98	0.00
1X-3	30711XB45	12/24/2020	1.00000 %	0.00	306,065.70	0.00	0.00	0.00	306,065.70	0.00
1X-4	30711XB52	12/24/2020	0.60000 %	0.00	183,639.42	0.00	0.00	0.00	183,639.42	0.00
1Y-1	30711XB60	12/24/2020	1.80000 %	0.00	943,816.50	0.00	0.00	0.00	943,816.50	0.00
1Y-2	30711XB78	12/24/2020	1.40000 %	0.00	734,079.50	0.00	0.00	0.00	734,079.50	0.00
1Y-3	30711XB86	12/24/2020	1.00000 %	0.00	524,342.50	0.00	0.00	0.00	524,342.50	0.00
1Y-4	30711XB94	12/24/2020	0.60000 %	0.00	314,605.50	0.00	0.00	0.00	314,605.50	0.00
Totals				30,464,296,147.01	19,073,565.00	1,373,475,989.26	102,576.37	29,090,717,581.31	1,392,549,554.26	642,903.92

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

All Record Dates are based upon the governing documents and logic set forth as of closing.

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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-Dec-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	21,630,373,840.17	35,639,954.15	1,317,832,541.78	0.00	0.00	1,353,472,495.93	20,276,901,344.25	0.47006081	1,353,472,495.93
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	52,153,852.92	1,801,261.25	0.00	0.00	0.00	1,801,261.25	50,352,591.66	0.17872260	1,801,261.25
1M-AH	14,829,237.00	2,745,129.64	94,809.79	0.00	0.00	0.00	94,809.79	2,650,319.86	0.17872260	94,809.79
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	624,163,852.91	1,801,261.25	0.00	0.00	0.00	1,801,261.25	622,362,591.66	0.72897863	1,801,261.25
1M-2H	44,936,536.00	32,852,428.64	94,809.79	0.00	0.00	0.00	94,809.79	32,757,618.86	0.72897517	94,809.79
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	224,130,306.45	0.00	0.00	0.00	102,576.37	102,576.37	224,027,730.08	0.99713846	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	52,153,852.92	1,801,261.25	0.00	0.00	0.00	1,801,261.25	50,352,591.66	0.17872260	1,801,261.25
1E-A2	281,736,000.00	52,153,852.92	1,801,261.25	0.00	0.00	0.00	1,801,261.25	50,352,591.66	0.17872260	1,801,261.25
1E-A3	281,736,000.00	52,153,852.92	1,801,261.25	0.00	0.00	0.00	1,801,261.25	50,352,591.66	0.17872260	1,801,261.25
1E-A4	281,736,000.00	52,153,852.92	1,801,261.25	0.00	0.00	0.00	1,801,261.25	50,352,591.66	0.17872260	1,801,261.25
1E-B1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00

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Distribution Date: 28-Dec-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-C1	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C2	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C3	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-C4	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1E-D1	563,472,000.00	333,889,852.92	1,801,261.25	0.00	0.00	0.00	1,801,261.25	332,088,591.66	0.58936130	1,801,261.25
1E-D2	563,472,000.00	333,889,852.92	1,801,261.25	0.00	0.00	0.00	1,801,261.25	332,088,591.66	0.58936130	1,801,261.25
1E-D3	563,472,000.00	333,889,852.92	1,801,261.25	0.00	0.00	0.00	1,801,261.25	332,088,591.66	0.58936130	1,801,261.25
1E-D4	563,472,000.00	333,889,852.92	1,801,261.25	0.00	0.00	0.00	1,801,261.25	332,088,591.66	0.58936130	1,801,261.25
1E-D5	563,472,000.00	333,889,852.92	1,801,261.25	0.00	0.00	0.00	1,801,261.25	332,088,591.66	0.58936130	1,801,261.25
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	30,464,296,147.01	55,643,447.48	1,317,832,541.78	0.00	102,576.37	1,373,578,565.63	29,090,717,581.31	0.52964242	1,373,475,989.26

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	501.43712597	0.82620838	30.55010362	0.00000000	0.00000000	31.37631201	470.06081397	0.47006081	31.37631201
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	185.11604097	6.39343659	0.00000000	0.00000000	0.00000000	6.39343659	178.72260435	0.17872260	6.39343659
1M-AH	14,829,237.00	185.11604070	6.39343683	0.00000000	0.00000000	0.00000000	6.39343683	178.72260454	0.17872260	6.39343683
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	731.08846532	2.10983273	0.00000000	0.00000000	0.00000000	2.10983273	728.97863259	0.72897863	2.10983273
1M-2H	44,936,536.00	731.08502711	2.10985978	0.00000000	0.00000000	0.00000000	2.10985978	728.97516756	0.72897517	2.10985978
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	997.59502370	0.00000000	0.00000000	0.00000000	0.45656332	0.45656332	997.13846038	0.99713846	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	185.11604097	6.39343659	0.00000000	0.00000000	0.00000000	6.39343659	178.72260435	0.17872260	6.39343659
1E-A2	281,736,000.00	185.11604097	6.39343659	0.00000000	0.00000000	0.00000000	6.39343659	178.72260435	0.17872260	6.39343659
1E-A3	281,736,000.00	185.11604097	6.39343659	0.00000000	0.00000000	0.00000000	6.39343659	178.72260435	0.17872260	6.39343659
1E-A4	281,736,000.00	185.11604097	6.39343659	0.00000000	0.00000000	0.00000000	6.39343659	178.72260435	0.17872260	6.39343659
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:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-Dec-2020
10-Dec-2020 11:55:38 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	563,472,000.00	592.55802049	3.19671829	0.00000000	0.00000000	0.00000000	3.19671829	589.36130218	0.58936130	3.19671829
1E-D2	563,472,000.00	592.55802049	3.19671829	0.00000000	0.00000000	0.00000000	3.19671829	589.36130218	0.58936130	3.19671829
1E-D3	563,472,000.00	592.55802049	3.19671829	0.00000000	0.00000000	0.00000000	3.19671829	589.36130218	0.58936130	3.19671829
1E-D4	563,472,000.00	592.55802049	3.19671829	0.00000000	0.00000000	0.00000000	3.19671829	589.36130218	0.58936130	3.19671829
1E-D5	563,472,000.00	592.55802049	3.19671829	0.00000000	0.00000000	0.00000000	3.19671829	589.36130218	0.58936130	3.19671829
1E-F1	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-Dec-2020
10-Dec-2020 11:55:39 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	21,630,373,840.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	20,276,901,344.25
1M-1	N/A	N/A	0.75013 %	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	11/25/20 - 12/27/20	33	2.40013 %	52,153,852.92	114,744.69	0.00	0.00	0.00	0.00	114,744.69	0.00	50,352,591.66
1M-AH	N/A	N/A	0.00000 %	2,745,129.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,650,319.86
1M-2B	11/25/20 - 12/27/20	33	2.40013 %	281,736,000.00	619,852.77	0.00	0.00	0.00	0.00	619,852.77	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	11/25/20 - 12/27/20	33	2.40013 %	290,274,000.00	638,637.39	0.00	0.00	0.00	0.00	638,637.39	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	11/25/20 - 12/27/20	33	2.40013 %	624,163,852.91	1,373,234.86	0.00	0.00	0.00	0.00	1,373,234.86	0.00	622,362,591.66
1M-2H	N/A	N/A	0.00000 %	32,852,428.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	32,757,618.86
1B-1	11/25/20 - 12/27/20	33	3.70013 %	256,124,000.00	868,717.75	0.00	0.00	0.00	0.00	868,717.75	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 %	224,130,306.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	224,027,730.08
1A-I1	11/25/20 - 12/27/20	33	1.80000 %	52,153,852.92	86,053.86	0.00	0.00	0.00	0.00	86,053.86	0.00	50,352,591.66
1A-I2	11/25/20 - 12/27/20	33	1.40000 %	52,153,852.92	66,930.78	0.00	0.00	0.00	0.00	66,930.78	0.00	50,352,591.66
1A-I3	11/25/20 - 12/27/20	33	1.00000 %	52,153,852.92	47,807.70	0.00	0.00	0.00	0.00	47,807.70	0.00	50,352,591.66
1A-I4	11/25/20 - 12/27/20	33	0.60000 %	52,153,852.92	28,684.62	0.00	0.00	0.00	0.00	28,684.62	0.00	50,352,591.66
1B-I1	11/25/20 - 12/27/20	33	1.80000 %	281,736,000.00	464,864.40	0.00	0.00	0.00	0.00	464,864.40	0.00	281,736,000.00
1B-I2	11/25/20 - 12/27/20	33	1.40000 %	281,736,000.00	361,561.20	0.00	0.00	0.00	0.00	361,561.20	0.00	281,736,000.00
1B-I3	11/25/20 - 12/27/20	33	1.00000 %	281,736,000.00	258,258.00	0.00	0.00	0.00	0.00	258,258.00	0.00	281,736,000.00
1B-I4	11/25/20 - 12/27/20	33	0.60000 %	281,736,000.00	154,954.80	0.00	0.00	0.00	0.00	154,954.80	0.00	281,736,000.00
1C-I1	11/25/20 - 12/27/20	33	1.80000 %	290,274,000.00	478,952.10	0.00	0.00	0.00	0.00	478,952.10	0.00	290,274,000.00
1C-I2	11/25/20 - 12/27/20	33	1.40000 %	290,274,000.00	372,518.30	0.00	0.00	0.00	0.00	372,518.30	0.00	290,274,000.00
1C-I3	11/25/20 - 12/27/20	33	1.00000 %	290,274,000.00	266,084.50	0.00	0.00	0.00	0.00	266,084.50	0.00	290,274,000.00
1C-I4	11/25/20 - 12/27/20	33	0.60000 %	290,274,000.00	159,650.70	0.00	0.00	0.00	0.00	159,650.70	0.00	290,274,000.00
1E-A1	11/25/20 - 12/27/20	33	0.60013 %	52,153,852.92	28,690.83	0.00	0.00	0.00	0.00	28,690.83	0.00	50,352,591.66
1E-A2	11/25/20 - 12/27/20	33	1.00013 %	52,153,852.92	47,813.91	0.00	0.00	0.00	0.00	47,813.91	0.00	50,352,591.66
1E-A3	11/25/20 - 12/27/20	33	1.40013 %	52,153,852.92	66,936.99	0.00	0.00	0.00	0.00	66,936.99	0.00	50,352,591.66
1E-A4	11/25/20 - 12/27/20	33	1.80013 %	52,153,852.92	86,060.07	0.00	0.00	0.00	0.00	86,060.07	0.00	50,352,591.66
1E-B1	11/25/20 - 12/27/20	33	0.60013 %	281,736,000.00	154,988.37	0.00	0.00	0.00	0.00	154,988.37	0.00	281,736,000.00
1E-B2	11/25/20 - 12/27/20	33	1.00013 %	281,736,000.00	258,291.57	0.00	0.00	0.00	0.00	258,291.57	0.00	281,736,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-Dec-2020
10-Dec-2020 11:55:39 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	11/25/20 - 12/27/20	33	1.40013 %	281,736,000.00	361,594.77	0.00	0.00	0.00	0.00	361,594.77	0.00	281,736,000.00
1E-B4	11/25/20 - 12/27/20	33	1.80013 %	281,736,000.00	464,897.97	0.00	0.00	0.00	0.00	464,897.97	0.00	281,736,000.00
1E-C1	11/25/20 - 12/27/20	33	0.60013 %	290,274,000.00	159,685.29	0.00	0.00	0.00	0.00	159,685.29	0.00	290,274,000.00
1E-C2	11/25/20 - 12/27/20	33	1.00013 %	290,274,000.00	266,119.09	0.00	0.00	0.00	0.00	266,119.09	0.00	290,274,000.00
1E-C3	11/25/20 - 12/27/20	33	1.40013 %	290,274,000.00	372,552.89	0.00	0.00	0.00	0.00	372,552.89	0.00	290,274,000.00
1E-C4	11/25/20 - 12/27/20	33	1.80013 %	290,274,000.00	478,986.69	0.00	0.00	0.00	0.00	478,986.69	0.00	290,274,000.00
1E-D1	11/25/20 - 12/27/20	33	0.60013 %	333,889,852.92	183,679.21	0.00	0.00	0.00	0.00	183,679.21	0.00	332,088,591.66
1E-D2	11/25/20 - 12/27/20	33	1.00013 %	333,889,852.92	306,105.49	0.00	0.00	0.00	0.00	306,105.49	0.00	332,088,591.66
1E-D3	11/25/20 - 12/27/20	33	1.40013 %	333,889,852.92	428,531.77	0.00	0.00	0.00	0.00	428,531.77	0.00	332,088,591.66
1E-D4	11/25/20 - 12/27/20	33	1.80013 %	333,889,852.92	550,958.05	0.00	0.00	0.00	0.00	550,958.05	0.00	332,088,591.66
1E-D5	11/25/20 - 12/27/20	33	2.40013 %	333,889,852.92	734,597.46	0.00	0.00	0.00	0.00	734,597.46	0.00	332,088,591.66
1E-F1	11/25/20 - 12/27/20	33	0.60013 %	572,010,000.00	314,673.66	0.00	0.00	0.00	0.00	314,673.66	0.00	572,010,000.00
1E-F2	11/25/20 - 12/27/20	33	1.00013 %	572,010,000.00	524,410.66	0.00	0.00	0.00	0.00	524,410.66	0.00	572,010,000.00
1E-F3	11/25/20 - 12/27/20	33	1.40013 %	572,010,000.00	734,147.66	0.00	0.00	0.00	0.00	734,147.66	0.00	572,010,000.00
1E-F4	11/25/20 - 12/27/20	33	1.80013 %	572,010,000.00	943,884.66	0.00	0.00	0.00	0.00	943,884.66	0.00	572,010,000.00
1E-F5	11/25/20 - 12/27/20	33	2.40013 %	572,010,000.00	1,258,490.16	0.00	0.00	0.00	0.00	1,258,490.16	0.00	572,010,000.00
1X-1	11/25/20 - 12/27/20	33	1.80000 %	333,889,852.92	550,918.26	0.00	0.00	0.00	0.00	550,918.26	0.00	332,088,591.66
1X-2	11/25/20 - 12/27/20	33	1.40000 %	333,889,852.92	428,491.98	0.00	0.00	0.00	0.00	428,491.98	0.00	332,088,591.66
1X-3	11/25/20 - 12/27/20	33	1.00000 %	333,889,852.92	306,065.70	0.00	0.00	0.00	0.00	306,065.70	0.00	332,088,591.66
1X-4	11/25/20 - 12/27/20	33	0.60000 %	333,889,852.92	183,639.42	0.00	0.00	0.00	0.00	183,639.42	0.00	332,088,591.66
1Y-1	11/25/20 - 12/27/20	33	1.80000 %	572,010,000.00	943,816.50	0.00	0.00	0.00	0.00	943,816.50	0.00	572,010,000.00
1Y-2	11/25/20 - 12/27/20	33	1.40000 %	572,010,000.00	734,079.50	0.00	0.00	0.00	0.00	734,079.50	0.00	572,010,000.00
1Y-3	11/25/20 - 12/27/20	33	1.00000 %	572,010,000.00	524,342.50	0.00	0.00	0.00	0.00	524,342.50	0.00	572,010,000.00
1Y-4	11/25/20 - 12/27/20	33	0.60000 %	572,010,000.00	314,605.50	0.00	0.00	0.00	0.00	314,605.50	0.00	572,010,000.00
Totals					19,073,565.00	0.00	0.00	0.00	0.00	19,073,565.00	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-Dec-2020
10-Dec-2020 11:55:39 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	43,136,761,759.00	0.00000 %	501.43712597	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	470.06081397
1M-1	384,186,000.00	0.75013 %	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	2.40013 %	185.11604097	0.40727734	0.00000000	0.00000000	0.00000000	0.00000000	0.40727734	0.00000000	178.72260435
1M-AH	14,829,237.00	0.00000 %	185.11604070	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	178.72260454
1M-2B	281,736,000.00	2.40013 %	1000.00000000	2.20011915	0.00000000	0.00000000	0.00000000	0.00000000	2.20011915	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	2.40013 %	1000.00000000	2.20011916	0.00000000	0.00000000	0.00000000	0.00000000	2.20011916	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	2.40013 %	731.08846532	1.60848175	0.00000000	0.00000000	0.00000000	0.00000000	1.60848175	0.00000000	728.97863259
1M-2H	44,936,536.00	0.00000 %	731.08502711	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	728.97516756
1B-1	256,124,000.00	3.70013 %	1000.00000000	3.39178581	0.00000000	0.00000000	0.00000000	0.00000000	3.39178581	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 %	997.59502370	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.13846038
1A-I1	0.00	1.80000 %	185.11604097	0.30544148	0.00000000	0.00000000	0.00000000	0.00000000	0.30544148	0.00000000	178.72260435
1A-I2	0.00	1.40000 %	185.11604097	0.23756559	0.00000000	0.00000000	0.00000000	0.00000000	0.23756559	0.00000000	178.72260435
1A-I3	0.00	1.00000 %	185.11604097	0.16968971	0.00000000	0.00000000	0.00000000	0.00000000	0.16968971	0.00000000	178.72260435
1A-I4	0.00	0.60000 %	185.11604097	0.10181383	0.00000000	0.00000000	0.00000000	0.00000000	0.10181383	0.00000000	178.72260435
1B-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1E-A1	281,736,000.00	0.60013 %	185.11604097	0.10183587	0.00000000	0.00000000	0.00000000	0.00000000	0.10183587	0.00000000	178.72260435
1E-A2	281,736,000.00	1.00013 %	185.11604097	0.16971175	0.00000000	0.00000000	0.00000000	0.00000000	0.16971175	0.00000000	178.72260435
1E-A3	281,736,000.00	1.40013 %	185.11604097	0.23758764	0.00000000	0.00000000	0.00000000	0.00000000	0.23758764	0.00000000	178.72260435

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	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	1.80013 %	185.11604097	0.30546352	0.00000000	0.00000000	0.00000000	0.00000000	0.30546352	0.00000000	178.72260435
1E-B1	281,736,000.00	0.60013 %	1000.00000000	0.55011915	0.00000000	0.00000000	0.00000000	0.00000000	0.55011915	0.00000000	1000.00000000
1E-B2	281,736,000.00	1.00013 %	1000.00000000	0.91678582	0.00000000	0.00000000	0.00000000	0.00000000	0.91678582	0.00000000	1000.00000000
1E-B3	281,736,000.00	1.40013 %	1000.00000000	1.28345249	0.00000000	0.00000000	0.00000000	0.00000000	1.28345249	0.00000000	1000.00000000
1E-B4	281,736,000.00	1.80013 %	1000.00000000	1.65011915	0.00000000	0.00000000	0.00000000	0.00000000	1.65011915	0.00000000	1000.00000000
1E-C1	290,274,000.00	0.60013 %	1000.00000000	0.55011916	0.00000000	0.00000000	0.00000000	0.00000000	0.55011916	0.00000000	1000.00000000
1E-C2	290,274,000.00	1.00013 %	1000.00000000	0.91678583	0.00000000	0.00000000	0.00000000	0.00000000	0.91678583	0.00000000	1000.00000000
1E-C3	290,274,000.00	1.40013 %	1000.00000000	1.28345250	0.00000000	0.00000000	0.00000000	0.00000000	1.28345250	0.00000000	1000.00000000
1E-C4	290,274,000.00	1.80013 %	1000.00000000	1.65011916	0.00000000	0.00000000	0.00000000	0.00000000	1.65011916	0.00000000	1000.00000000
1E-D1	563,472,000.00	0.60013 %	592.55802049	0.32597753	0.00000000	0.00000000	0.00000000	0.00000000	0.32597753	0.00000000	589.36130218
1E-D2	563,472,000.00	1.00013 %	592.55802049	0.54324880	0.00000000	0.00000000	0.00000000	0.00000000	0.54324880	0.00000000	589.36130218
1E-D3	563,472,000.00	1.40013 %	592.55802049	0.76052008	0.00000000	0.00000000	0.00000000	0.00000000	0.76052008	0.00000000	589.36130218
1E-D4	563,472,000.00	1.80013 %	592.55802049	0.97779135	0.00000000	0.00000000	0.00000000	0.00000000	0.97779135	0.00000000	589.36130218
1E-D5	563,472,000.00	2.40013 %	592.55802049	1.30369825	0.00000000	0.00000000	0.00000000	0.00000000	1.30369825	0.00000000	589.36130218
1E-F1	572,010,000.00	0.60013 %	1000.00000000	0.55011916	0.00000000	0.00000000	0.00000000	0.00000000	0.55011916	0.00000000	1000.00000000
1E-F2	572,010,000.00	1.00013 %	1000.00000000	0.91678583	0.00000000	0.00000000	0.00000000	0.00000000	0.91678583	0.00000000	1000.00000000
1E-F3	572,010,000.00	1.40013 %	1000.00000000	1.28345249	0.00000000	0.00000000	0.00000000	0.00000000	1.28345249	0.00000000	1000.00000000
1E-F4	572,010,000.00	1.80013 %	1000.00000000	1.65011916	0.00000000	0.00000000	0.00000000	0.00000000	1.65011916	0.00000000	1000.00000000
1E-F5	572,010,000.00	2.40013 %	1000.00000000	2.20011916	0.00000000	0.00000000	0.00000000	0.00000000	2.20011916	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	592.55802049	0.97772074	0.00000000	0.00000000	0.00000000	0.00000000	0.97772074	0.00000000	589.36130218
1X-2	0.00	1.40000 %	592.55802049	0.76044946	0.00000000	0.00000000	0.00000000	0.00000000	0.76044946	0.00000000	589.36130218
1X-3	0.00	1.00000 %	592.55802049	0.54317819	0.00000000	0.00000000	0.00000000	0.00000000	0.54317819	0.00000000	589.36130218
1X-4	0.00	0.60000 %	592.55802049	0.32590691	0.00000000	0.00000000	0.00000000	0.00000000	0.32590691	0.00000000	589.36130218
1Y-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	4,164,956.89
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(102,576.37)
Total Deposits	4,062,380.52
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,043,213.86
Total Withdrawals (Pool Distribution Amount)	4,062,380.52
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	1,355,471,143.34
Total Principal Reduction Cumulative	23,508,472,785.19
Scheduled Principal Current	37,536,025.19
Scheduled Principal Cumulative	2,014,722,345.18
Unscheduled Principal Current	1,317,832,541.78
Unscheduled Principal Cumulative	21,493,107,536.09
Senior Reduction Amount	1,353,472,495.93
Subordinate Reduction Amount	1,896,071.04
Calculated Recovery Principal Amount	346,874.79
Calculated Tranche Write-down Amount	102,576.37
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	10,831.00
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	109881
Period Reference Pool Removal Loan Count	5300
Period Ending Loan Count	104581
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	21,425,654,046.99
Period PIF Loan Count Current	5297
PIF Loan Count Cumulative	81540
Period PIF Loan UPB Current	1,304,163,117.03
PIF Loan UPB Cumulative	20,677,248,528.70
Period Partial Prepayment Amount	16,672,222.50
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	365
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	72,085,843.86
Credit Event Amount Current	449,451.16
Credit Event Amount Cumulative	4,906,038.30
Total Active Modified Loan Count	399
Total Active Modified Loan UPB	95,449,771.50
Libor Rate	0.150130%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.948663%
Subordinate Percentage	5.051337%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	5.050000 %	5.360000 %
1M-1	0.00	0.00	3.100000 %	5.050000 %	5.360000 %
1M-1H	0.00	0.00	3.100000 %	5.050000 %	5.360000 %
1M-2A	0.00	0.00	2.440000 %	4.810000 %	5.110000 %
1M-2B	0.00	0.00	1.780000 %	3.510000 %	3.730000 %
1M-2C	0.00	0.00	1.100000 %	2.170000 %	2.300000 %
1M-2	0.00	0.00	1.100000 %	2.170000 %	2.300000 %
1M-2H	0.00	0.00	1.100000 %	2.170000 %	2.300000 %
1B-1	0.00	0.00	0.500000 %	0.980000 %	1.050000 %
1B-1H	0.00	0.00	0.500000 %	0.980000 %	1.050000 %
1B-2H	102,576.37	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1044	216,163,524.18	0.998269 %	1.008900 %
60 Days	463	99,467,367.81	0.442719 %	0.464244 %
90 Days	409	89,753,476.19	0.391084 %	0.418907 %
120 Days	411	96,106,073.04	0.392997 %	0.448556 %
150 Days	514	123,388,851.99	0.491485 %	0.575893 %
180+ Days	2684	686,376,751.47	2.566432 %	3.203528 %
Totals	5525	1,311,256,044.68	5.282986 %	6.120028 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	53	14,645,657.23	10,831.00	0.073954

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090003586	182,703.77	39.64	0.021696
Summary	0090003965	145,968.44	31.85	0.021820
Summary	0090004191	380,791.89	681.49	0.178967
Summary	0090004842	415,393.01	562.51	0.135416
Summary	0090012109	155,410.59	32.94	0.021195
Summary	0090023153	145,118.28	120.93	0.083332
Summary	0090024159	251,495.11	248.84	0.098944
Summary	0090024221	101,365.21	105.59	0.104168
Summary	0090028338	197,387.79	29.57	0.014981
Summary	0090030268	290,230.50	103.75	0.035747
Summary	0090030954	159,537.95	174.60	0.109441
Summary	0090040149	509,461.94	142.21	0.027914
Summary	0090045885	174,006.62	245.52	0.141098
Summary	0090048099	342,421.28	428.03	0.125001
Summary	0090053762	293,427.74	87.66	0.029874
Summary	0090066429	483,100.03	301.94	0.062501
Summary	0090067354	295,284.55	215.31	0.072916
Summary	0090069846	652,289.87	356.48	0.054651
Summary	0090076707	288,261.41	312.54	0.108422
Summary	0090078647	92,651.30	82.22	0.088741
Summary	0090079962	302,635.34	126.77	0.041889
Summary	0090081096	465,243.91	432.49	0.092960
Summary	0090093824	415,346.98	432.65	0.104166
Summary	0090094841	207,822.59	20.33	0.009782
Summary	0090096194	166,597.52	152.00	0.091238

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090097826	252,665.30	167.71	0.066376
Summary	0090100346	385,790.20	12.15	0.003149
Summary	0090102094	89,418.06	121.09	0.135420
Summary	0090102909	143,769.38	52.19	0.036301
Summary	0090105361	159,836.19	9.37	0.005862
Summary	0090108232	414,371.36	871.34	0.210280
Summary	0090108464	241,897.25	125.99	0.052084
Summary	0090115410	442,859.48	820.26	0.185219
Summary	0090119417	264,539.80	27.56	0.010418
Summary	0090134733	205,760.90	70.32	0.034176
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090139064	169,981.85	126.25	0.074273
Summary	0090139958	174,042.73	89.20	0.051252
Summary	0090140832	243,469.16	121.28	0.049813
Summary	0090155571	386,005.92	2.74	0.000710
Summary	0090158391	471,560.93	30.46	0.006459
Summary	0090161593	138,522.82	65.22	0.047082
Summary	0090161937	364,267.89	245.77	0.067470
Summary	0090178216	156,900.52	292.30	0.186296
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090187163	102,719.93	42.80	0.041667
Summary	0090188313	307,312.16	215.53	0.070134
Summary	0090189596	173,305.09	87.73	0.050622
Summary	0090195313	602,242.12	325.85	0.054106
Summary	0090206460	103,562.01	206.29	0.199195
Summary	0090211385	356,044.44	167.24	0.046972
Summary	0090213832	513,855.26	695.85	0.135418
Summary	0090214018	298,592.38	149.94	0.050216

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	449,451.16	102,574.16	22.822

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090113340	207,248.08	12,547.84	6.055
0090174177	153,267.84	49,087.84	32.027
0090205609	88,935.24	40,938.48	46.032

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	122,413.83	2.21	92.27	0.075

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090142682	122,413.83	2.21	92.27	0.075

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39	4,906,038.30	642,903.92	13.104

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090010811	121,658.59	42,673.65	35.077
0090014639	147,795.38	20,082.05	13.588
0090024331	260,662.67	5,732.82	2.199
0090033570	174,228.35	10,641.61	6.108
0090046139	84,374.40	6,569.72	7.786
0090055902	258,676.55	(617.37)	(0.239)
0090056813	144,946.59	18,386.69	12.685
0090064772	103,066.15	15,006.28	14.560
0090069978	28,719.24	8,016.75	27.914
0090087228	109,904.54	1,714.41	1.560
0090088563	109,025.30	1,733.27	1.590
0090091529	98,955.00	55,418.62	56.004
0090093378	102,443.76	4,676.41	4.565
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090097472	355,225.37	57,301.68	16.131
0090099162	183,133.99	(212.25)	(0.116)
0090100745	67,513.66	18,530.13	27.446
0090104427	311,606.28	30,735.94	9.864
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,547.84	6.055

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 28-Dec-2020
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	92.27	0.075
0090152473	91,855.34	2,496.47	2.718
0090154197	260,736.53	(13,616.43)	(5.222)
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090172890	85,962.61	9,005.52	10.476
0090174177	153,267.84	49,087.84	32.027
0090183777	138,152.90	635.88	0.460
0090205609	88,935.24	40,938.48	46.032
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,416.67	35.989

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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	571,864.99	102,576.37	0.000 %	0	0.00	0.00	0.000 %	4	571,864.99	102,576.37	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090113340	214,000.00	4.750 %	SC	80.00	360	207,248.08	11/30/2020	12,547.84	12,547.84
Summary	0090142682	126,000.00	5.000 %	TX	79.00	360	122,413.83	07/31/2020	2.21	92.27
Summary	0090174177	157,000.00	4.000 %	FL	79.00	360	153,267.84	11/30/2020	49,087.84	49,087.84
Summary	0090205609	89,000.00	4.990 %	AL	75.00	360	88,935.24	11/30/2020	40,938.48	40,938.48

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities

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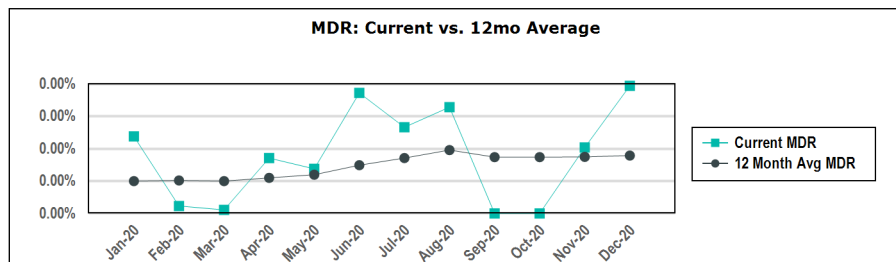
Distribution Date: 28-Dec-2020
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Realized Loss Report - Collateral

Summary

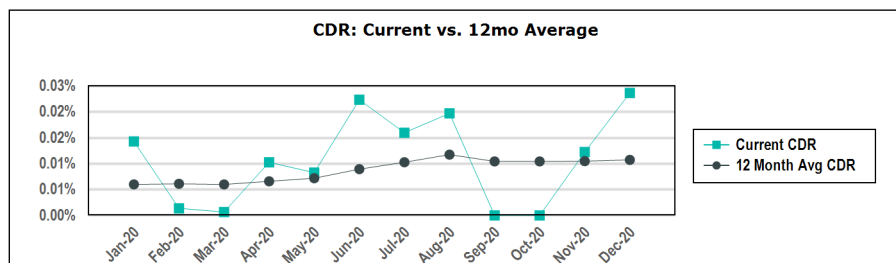
MDR

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



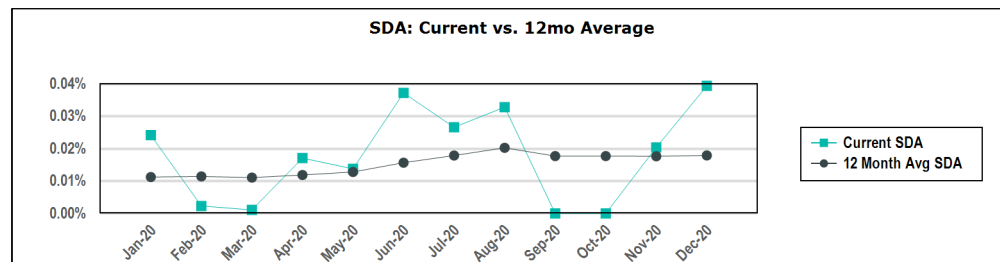
CDR

Current Month 0.024 %
3 Month Average 0.012 %
12 Month Average 0.011 %



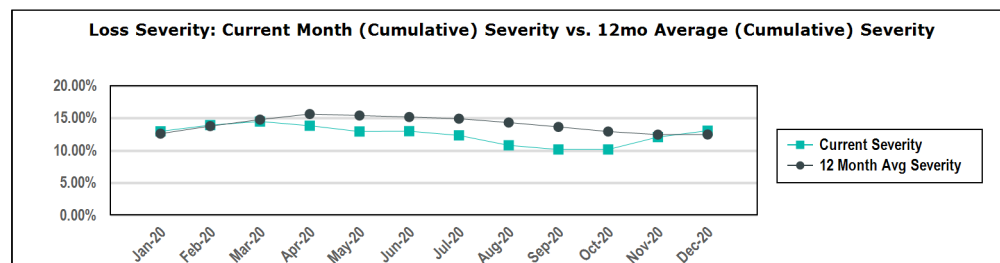
SDA

Current Month 0.039 %
3 Month Average 0.020 %
12 Month Average 0.018 %



Loss Severity

Current Month (Cumulative) 13.104 %
3 Month Average (Cumulative) 11.809 %
12 Month Average (Cumulative) 12.521 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

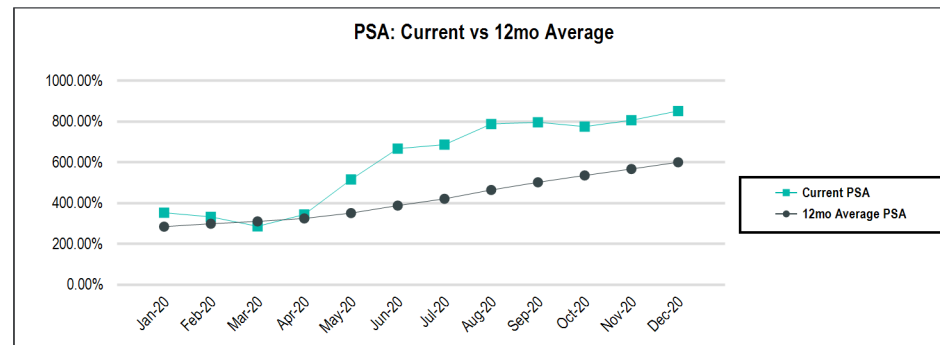
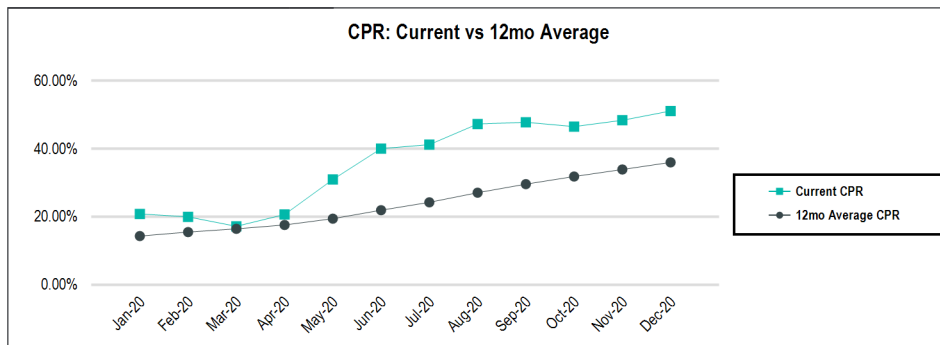
Current Month	5.795 %
3 Month Average	5.416 %
12 Month Average	3.794 %

CPR

Current Month	51.146 %
3 Month Average	48.707 %
12 Month Average	36.027 %

PSA

Current Month	852.432 %
3 Month Average	811.775 %
12 Month Average	600.936 %



Calculation Methodology:

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

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

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

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

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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
365	72,085,843.86

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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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.