

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:00 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		07/30/2021	0.00000 %	13,512,528,094.96	0.00	666,236,022.01	0.00	12,846,292,072.95	666,236,022.01	0.00
1M-1	30711XYS7	08/24/2021	0.68925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	08/24/2021	2.33925 %	37,856,338.97	73,796.20	1,808,540.88	0.00	36,047,798.09	1,882,337.08	0.00
1M-AH		07/30/2021	0.00000 %	1,992,576.82	0.00	95,192.95	0.00	1,897,383.87	95,192.95	0.00
1M-2B	30711XYU2	08/24/2021	2.33925 %	281,736,000.00	549,209.11	0.00	0.00	281,736,000.00	549,209.11	0.00
1M-BH		07/30/2021	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	08/24/2021	2.33925 %	290,274,000.00	565,852.88	0.00	0.00	290,274,000.00	565,852.88	0.00
1M-CH		07/30/2021	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	08/24/2021	2.33925 %	609,866,338.97	1,188,858.19	1,808,540.88	0.00	608,057,798.09	2,997,399.07	0.00
1M-2H		07/30/2021	0.00000 %	32,099,875.82	0.00	95,192.95	0.00	32,004,682.87	95,192.95	0.00
1B-1	30711XYW8	08/24/2021	3.63925 %	256,124,000.00	776,749.39	0.00	0.00	256,124,000.00	776,749.39	0.00
1B-1H		07/30/2021	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		07/30/2021	0.00000 %	223,595,315.67	0.00	0.00	48,324.69	223,546,990.98	0.00	1,123,643.02
1A-I1	30711XYY4	08/24/2021	1.80000 %	0.00	56,784.51	0.00	0.00	0.00	56,784.51	0.00
1A-I2	30711XYZ1	08/24/2021	1.40000 %	0.00	44,165.73	0.00	0.00	0.00	44,165.73	0.00
1A-I3	30711XZA5	08/24/2021	1.00000 %	0.00	31,546.95	0.00	0.00	0.00	31,546.95	0.00
1A-I4	30711XZB3	08/24/2021	0.60000 %	0.00	18,928.17	0.00	0.00	0.00	18,928.17	0.00
1B-I1	30711XZG2	08/24/2021	1.80000 %	0.00	422,604.00	0.00	0.00	0.00	422,604.00	0.00
1B-I2	30711XZH0	08/24/2021	1.40000 %	0.00	328,692.00	0.00	0.00	0.00	328,692.00	0.00
1B-I3	30711XZJ6	08/24/2021	1.00000 %	0.00	234,780.00	0.00	0.00	0.00	234,780.00	0.00
1B-I4	30711XZK3	08/24/2021	0.60000 %	0.00	140,868.00	0.00	0.00	0.00	140,868.00	0.00
1C-I1	30711XZQ0	08/24/2021	1.80000 %	0.00	435,411.00	0.00	0.00	0.00	435,411.00	0.00
1C-I2	30711XZR8	08/24/2021	1.40000 %	0.00	338,653.00	0.00	0.00	0.00	338,653.00	0.00
1C-I3	30711XZS6	08/24/2021	1.00000 %	0.00	241,895.00	0.00	0.00	0.00	241,895.00	0.00
1C-I4	30711XZT4	08/24/2021	0.60000 %	0.00	145,137.00	0.00	0.00	0.00	145,137.00	0.00
1E-A1	30711XZC1	08/24/2021	0.53925 %	37,856,338.97	17,011.69	1,808,540.88	0.00	36,047,798.09	1,825,552.57	0.00
1E-A2	30711XZD9	08/24/2021	0.93925 %	37,856,338.97	29,630.47	1,808,540.88	0.00	36,047,798.09	1,838,171.35	0.00
1E-A3	30711XZE7	08/24/2021	1.33925 %	37,856,338.97	42,249.25	1,808,540.88	0.00	36,047,798.09	1,850,790.13	0.00
1E-A4	30711XZF4	08/24/2021	1.73925 %	37,856,338.97	54,868.03	1,808,540.88	0.00	36,047,798.09	1,863,408.91	0.00
1E-B1	30711XZL1	08/24/2021	0.53925 %	281,736,000.00	126,605.12	0.00	0.00	281,736,000.00	126,605.12	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:00 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	08/24/2021	0.93925 %	281,736,000.00	220,517.12	0.00	0.00	281,736,000.00	220,517.12	0.00
1E-B3	30711XZN7	08/24/2021	1.33925 %	281,736,000.00	314,429.11	0.00	0.00	281,736,000.00	314,429.11	0.00
1E-B4	30711XZP2	08/24/2021	1.73925 %	281,736,000.00	408,341.12	0.00	0.00	281,736,000.00	408,341.12	0.00
1E-C1	30711XZU1	08/24/2021	0.53925 %	290,274,000.00	130,441.88	0.00	0.00	290,274,000.00	130,441.88	0.00
1E-C2	30711XZV9	08/24/2021	0.93925 %	290,274,000.00	227,199.88	0.00	0.00	290,274,000.00	227,199.88	0.00
1E-C3	30711XZW7	08/24/2021	1.33925 %	290,274,000.00	323,957.88	0.00	0.00	290,274,000.00	323,957.88	0.00
1E-C4	30711XZX5	08/24/2021	1.73925 %	290,274,000.00	420,715.88	0.00	0.00	290,274,000.00	420,715.88	0.00
1E-D1	30711XZY3	08/24/2021	0.53925 %	319,592,338.97	143,616.81	1,808,540.88	0.00	317,783,798.09	1,952,157.69	0.00
1E-D2	30711XZZ0	08/24/2021	0.93925 %	319,592,338.97	250,147.59	1,808,540.88	0.00	317,783,798.09	2,058,688.47	0.00
1E-D3	30711XA20	08/24/2021	1.33925 %	319,592,338.97	356,678.37	1,808,540.88	0.00	317,783,798.09	2,165,219.25	0.00
1E-D4	30711XA38	08/24/2021	1.73925 %	319,592,338.97	463,209.15	1,808,540.88	0.00	317,783,798.09	2,271,750.03	0.00
1E-D5	30711XA46	08/24/2021	2.33925 %	319,592,338.97	623,005.32	1,808,540.88	0.00	317,783,798.09	2,431,546.20	0.00
1E-F1	30711XA53	08/24/2021	0.53925 %	572,010,000.00	257,046.99	0.00	0.00	572,010,000.00	257,046.99	0.00
1E-F2	30711XA61	08/24/2021	0.93925 %	572,010,000.00	447,716.99	0.00	0.00	572,010,000.00	447,716.99	0.00
1E-F3	30711XA79	08/24/2021	1.33925 %	572,010,000.00	638,386.99	0.00	0.00	572,010,000.00	638,386.99	0.00
1E-F4	30711XA87	08/24/2021	1.73925 %	572,010,000.00	829,056.99	0.00	0.00	572,010,000.00	829,056.99	0.00
1E-F5	30711XA95	08/24/2021	2.33925 %	572,010,000.00	1,115,061.99	0.00	0.00	572,010,000.00	1,115,061.99	0.00
1X-1	30711XB29	08/24/2021	1.80000 %	0.00	479,388.51	0.00	0.00	0.00	479,388.51	0.00
1X-2	30711XB37	08/24/2021	1.40000 %	0.00	372,857.73	0.00	0.00	0.00	372,857.73	0.00
1X-3	30711XB45	08/24/2021	1.00000 %	0.00	266,326.95	0.00	0.00	0.00	266,326.95	0.00
1X-4	30711XB52	08/24/2021	0.60000 %	0.00	159,796.17	0.00	0.00	0.00	159,796.17	0.00
1Y-1	30711XB60	08/24/2021	1.80000 %	0.00	858,015.00	0.00	0.00	0.00	858,015.00	0.00
1Y-2	30711XB78	08/24/2021	1.40000 %	0.00	667,345.00	0.00	0.00	0.00	667,345.00	0.00
1Y-3	30711XB86	08/24/2021	1.00000 %	0.00	476,675.00	0.00	0.00	0.00	476,675.00	0.00
1Y-4	30711XB94	08/24/2021	0.60000 %	0.00	286,005.00	0.00	0.00	0.00	286,005.00	0.00
Totals				22,187,137,651.94	16,600,235.11	686,320,357.59	48,324.69	21,500,768,969.66	702,920,592.70	1,123,643.02

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:00 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	13,512,528,094.96	22,661,223.33	643,574,798.68	0.00	0.00	666,236,022.01	12,846,292,072.95	0.29780381	666,236,022.01
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	37,856,338.97	1,808,540.88	0.00	0.00	0.00	1,808,540.88	36,047,798.09	0.12794885	1,808,540.88
1M-AH	14,829,237.00	1,992,576.82	95,192.95	0.00	0.00	0.00	95,192.95	1,897,383.87	0.12794885	95,192.95
1M-2B	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1M-BH	14,829,237.00	14,829,237.00	0.00	0.00	0.00	0.00	0.00	14,829,237.00	1.00000000	0.00
1M-2C	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1M-CH	15,278,062.00	15,278,062.00	0.00	0.00	0.00	0.00	0.00	15,278,062.00	1.00000000	0.00
1M-2	853,746,000.00	609,866,338.97	1,808,540.88	0.00	0.00	0.00	1,808,540.88	608,057,798.09	0.71222331	1,808,540.88
1M-2H	44,936,536.00	32,099,875.82	95,192.95	0.00	0.00	0.00	95,192.95	32,004,682.87	0.71221963	95,192.95
1B-1	256,124,000.00	256,124,000.00	0.00	0.00	0.00	0.00	0.00	256,124,000.00	1.00000000	0.00
1B-1H	13,480,761.00	13,480,761.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00	1.00000000	0.00
1B-2H	224,670,634.00	223,595,315.67	0.00	0.00	0.00	48,324.69	48,324.69	223,546,990.98	0.99499871	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	37,856,338.97	1,808,540.88	0.00	0.00	0.00	1,808,540.88	36,047,798.09	0.12794885	1,808,540.88
1E-A2	281,736,000.00	37,856,338.97	1,808,540.88	0.00	0.00	0.00	1,808,540.88	36,047,798.09	0.12794885	1,808,540.88
1E-A3	281,736,000.00	37,856,338.97	1,808,540.88	0.00	0.00	0.00	1,808,540.88	36,047,798.09	0.12794885	1,808,540.88
1E-A4	281,736,000.00	37,856,338.97	1,808,540.88	0.00	0.00	0.00	1,808,540.88	36,047,798.09	0.12794885	1,808,540.88
1E-B1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:00 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	319,592,338.97	1,808,540.88	0.00	0.00	0.00	1,808,540.88	317,783,798.09	0.56397443	1,808,540.88
1E-D2	563,472,000.00	319,592,338.97	1,808,540.88	0.00	0.00	0.00	1,808,540.88	317,783,798.09	0.56397443	1,808,540.88
1E-D3	563,472,000.00	319,592,338.97	1,808,540.88	0.00	0.00	0.00	1,808,540.88	317,783,798.09	0.56397443	1,808,540.88
1E-D4	563,472,000.00	319,592,338.97	1,808,540.88	0.00	0.00	0.00	1,808,540.88	317,783,798.09	0.56397443	1,808,540.88
1E-D5	563,472,000.00	319,592,338.97	1,808,540.88	0.00	0.00	0.00	1,808,540.88	317,783,798.09	0.56397443	1,808,540.88
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	22,187,137,651.94	42,745,558.91	643,574,798.68	0.00	48,324.69	686,368,682.28	21,500,768,969.66	0.39145543	686,320,357.59

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:00 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	313.24855052	0.52533436	14.91940453	0.00000000	0.00000000	15.44473889	297.80381162	0.29780381	15.44473889
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	134.36812821	6.41927507	0.00000000	0.00000000	0.00000000	6.41927507	127.94885315	0.12794885	6.41927507
1M-AH	14,829,237.00	134.36812831	6.41927498	0.00000000	0.00000000	0.00000000	6.41927498	127.94885334	0.12794885	6.41927498
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	714.34166482	2.11835942	0.00000000	0.00000000	0.00000000	2.11835942	712.22330540	0.71222331	2.11835942
1M-2H	44,936,536.00	714.33801261	2.11838647	0.00000000	0.00000000	0.00000000	2.11838647	712.21962614	0.71221963	2.11838647
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	995.21380115	0.00000000	0.00000000	0.00000000	0.21509126	0.21509126	994.99870989	0.99499871	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	134.36812821	6.41927507	0.00000000	0.00000000	0.00000000	6.41927507	127.94885315	0.12794885	6.41927507
1E-A2	281,736,000.00	134.36812821	6.41927507	0.00000000	0.00000000	0.00000000	6.41927507	127.94885315	0.12794885	6.41927507
1E-A3	281,736,000.00	134.36812821	6.41927507	0.00000000	0.00000000	0.00000000	6.41927507	127.94885315	0.12794885	6.41927507
1E-A4	281,736,000.00	134.36812821	6.41927507	0.00000000	0.00000000	0.00000000	6.41927507	127.94885315	0.12794885	6.41927507
1E-B1	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:00 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	567.18406411	3.20963753	0.00000000	0.00000000	0.00000000	3.20963753	563.97442657	0.56397443	3.20963753
1E-D2	563,472,000.00	567.18406411	3.20963753	0.00000000	0.00000000	0.00000000	3.20963753	563.97442657	0.56397443	3.20963753
1E-D3	563,472,000.00	567.18406411	3.20963753	0.00000000	0.00000000	0.00000000	3.20963753	563.97442657	0.56397443	3.20963753
1E-D4	563,472,000.00	567.18406411	3.20963753	0.00000000	0.00000000	0.00000000	3.20963753	563.97442657	0.56397443	3.20963753
1E-D5	563,472,000.00	567.18406411	3.20963753	0.00000000	0.00000000	0.00000000	3.20963753	563.97442657	0.56397443	3.20963753
1E-F1	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:00 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 %	13,512,528,094.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,846,292,072.95
1M-1	N/A	N/A	0.68925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	07/26/21 - 08/24/21	30	2.33925 %	37,856,338.97	73,796.20	0.00	0.00	0.00	0.00	73,796.20	0.00	36,047,798.09
1M-AH	N/A	N/A	0.00000 %	1,992,576.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,897,383.87
1M-2B	07/26/21 - 08/24/21	30	2.33925 %	281,736,000.00	549,209.11	0.00	0.00	0.00	0.00	549,209.11	0.00	281,736,000.00
1M-BH	N/A	N/A	0.00000 %	14,829,237.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,829,237.00
1M-2C	07/26/21 - 08/24/21	30	2.33925 %	290,274,000.00	565,852.88	0.00	0.00	0.00	0.00	565,852.88	0.00	290,274,000.00
1M-CH	N/A	N/A	0.00000 %	15,278,062.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,278,062.00
1M-2	07/26/21 - 08/24/21	30	2.33925 %	609,866,338.97	1,188,858.19	0.00	0.00	0.00	0.00	1,188,858.19	0.00	608,057,798.09
1M-2H	N/A	N/A	0.00000 %	32,099,875.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	32,004,682.87
1B-1	07/26/21 - 08/24/21	30	3.63925 %	256,124,000.00	776,749.39	0.00	0.00	0.00	0.00	776,749.39	0.00	256,124,000.00
1B-1H	N/A	N/A	0.00000 %	13,480,761.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00
1B-2H	N/A	N/A	0.00000 %	223,595,315.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	223,546,990.98
1A-I1	07/26/21 - 08/24/21	30	1.80000 %	37,856,338.97	56,784.51	0.00	0.00	0.00	0.00	56,784.51	0.00	36,047,798.09
1A-I2	07/26/21 - 08/24/21	30	1.40000 %	37,856,338.97	44,165.73	0.00	0.00	0.00	0.00	44,165.73	0.00	36,047,798.09
1A-I3	07/26/21 - 08/24/21	30	1.00000 %	37,856,338.97	31,546.95	0.00	0.00	0.00	0.00	31,546.95	0.00	36,047,798.09
1A-I4	07/26/21 - 08/24/21	30	0.60000 %	37,856,338.97	18,928.17	0.00	0.00	0.00	0.00	18,928.17	0.00	36,047,798.09
1B-I1	07/26/21 - 08/24/21	30	1.80000 %	281,736,000.00	422,604.00	0.00	0.00	0.00	0.00	422,604.00	0.00	281,736,000.00
1B-I2	07/26/21 - 08/24/21	30	1.40000 %	281,736,000.00	328,692.00	0.00	0.00	0.00	0.00	328,692.00	0.00	281,736,000.00
1B-I3	07/26/21 - 08/24/21	30	1.00000 %	281,736,000.00	234,780.00	0.00	0.00	0.00	0.00	234,780.00	0.00	281,736,000.00
1B-I4	07/26/21 - 08/24/21	30	0.60000 %	281,736,000.00	140,868.00	0.00	0.00	0.00	0.00	140,868.00	0.00	281,736,000.00
1C-I1	07/26/21 - 08/24/21	30	1.80000 %	290,274,000.00	435,411.00	0.00	0.00	0.00	0.00	435,411.00	0.00	290,274,000.00
1C-I2	07/26/21 - 08/24/21	30	1.40000 %	290,274,000.00	338,653.00	0.00	0.00	0.00	0.00	338,653.00	0.00	290,274,000.00
1C-I3	07/26/21 - 08/24/21	30	1.00000 %	290,274,000.00	241,895.00	0.00	0.00	0.00	0.00	241,895.00	0.00	290,274,000.00
1C-I4	07/26/21 - 08/24/21	30	0.60000 %	290,274,000.00	145,137.00	0.00	0.00	0.00	0.00	145,137.00	0.00	290,274,000.00
1E-A1	07/26/21 - 08/24/21	30	0.53925 %	37,856,338.97	17,011.69	0.00	0.00	0.00	0.00	17,011.69	0.00	36,047,798.09
1E-A2	07/26/21 - 08/24/21	30	0.93925 %	37,856,338.97	29,630.47	0.00	0.00	0.00	0.00	29,630.47	0.00	36,047,798.09
1E-A3	07/26/21 - 08/24/21	30	1.33925 %	37,856,338.97	42,249.25	0.00	0.00	0.00	0.00	42,249.25	0.00	36,047,798.09
1E-A4	07/26/21 - 08/24/21	30	1.73925 %	37,856,338.97	54,868.03	0.00	0.00	0.00	0.00	54,868.03	0.00	36,047,798.09
1E-B1	07/26/21 - 08/24/21	30	0.53925 %	281,736,000.00	126,605.12	0.00	0.00	0.00	0.00	126,605.12	0.00	281,736,000.00
1E-B2	07/26/21 - 08/24/21	30	0.93925 %	281,736,000.00	220,517.12	0.00	0.00	0.00	0.00	220,517.12	0.00	281,736,000.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:00 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	07/26/21 - 08/24/21	30	1.33925 %	281,736,000.00	314,429.11	0.00	0.00	0.00	0.00	314,429.11	0.00	281,736,000.00
1E-B4	07/26/21 - 08/24/21	30	1.73925 %	281,736,000.00	408,341.12	0.00	0.00	0.00	0.00	408,341.12	0.00	281,736,000.00
1E-C1	07/26/21 - 08/24/21	30	0.53925 %	290,274,000.00	130,441.88	0.00	0.00	0.00	0.00	130,441.88	0.00	290,274,000.00
1E-C2	07/26/21 - 08/24/21	30	0.93925 %	290,274,000.00	227,199.88	0.00	0.00	0.00	0.00	227,199.88	0.00	290,274,000.00
1E-C3	07/26/21 - 08/24/21	30	1.33925 %	290,274,000.00	323,957.88	0.00	0.00	0.00	0.00	323,957.88	0.00	290,274,000.00
1E-C4	07/26/21 - 08/24/21	30	1.73925 %	290,274,000.00	420,715.88	0.00	0.00	0.00	0.00	420,715.88	0.00	290,274,000.00
1E-D1	07/26/21 - 08/24/21	30	0.53925 %	319,592,338.97	143,616.81	0.00	0.00	0.00	0.00	143,616.81	0.00	317,783,798.09
1E-D2	07/26/21 - 08/24/21	30	0.93925 %	319,592,338.97	250,147.59	0.00	0.00	0.00	0.00	250,147.59	0.00	317,783,798.09
1E-D3	07/26/21 - 08/24/21	30	1.33925 %	319,592,338.97	356,678.37	0.00	0.00	0.00	0.00	356,678.37	0.00	317,783,798.09
1E-D4	07/26/21 - 08/24/21	30	1.73925 %	319,592,338.97	463,209.15	0.00	0.00	0.00	0.00	463,209.15	0.00	317,783,798.09
1E-D5	07/26/21 - 08/24/21	30	2.33925 %	319,592,338.97	623,005.32	0.00	0.00	0.00	0.00	623,005.32	0.00	317,783,798.09
1E-F1	07/26/21 - 08/24/21	30	0.53925 %	572,010,000.00	257,046.99	0.00	0.00	0.00	0.00	257,046.99	0.00	572,010,000.00
1E-F2	07/26/21 - 08/24/21	30	0.93925 %	572,010,000.00	447,716.99	0.00	0.00	0.00	0.00	447,716.99	0.00	572,010,000.00
1E-F3	07/26/21 - 08/24/21	30	1.33925 %	572,010,000.00	638,386.99	0.00	0.00	0.00	0.00	638,386.99	0.00	572,010,000.00
1E-F4	07/26/21 - 08/24/21	30	1.73925 %	572,010,000.00	829,056.99	0.00	0.00	0.00	0.00	829,056.99	0.00	572,010,000.00
1E-F5	07/26/21 - 08/24/21	30	2.33925 %	572,010,000.00	1,115,061.99	0.00	0.00	0.00	0.00	1,115,061.99	0.00	572,010,000.00
1X-1	07/26/21 - 08/24/21	30	1.80000 %	319,592,338.97	479,388.51	0.00	0.00	0.00	0.00	479,388.51	0.00	317,783,798.09
1X-2	07/26/21 - 08/24/21	30	1.40000 %	319,592,338.97	372,857.73	0.00	0.00	0.00	0.00	372,857.73	0.00	317,783,798.09
1X-3	07/26/21 - 08/24/21	30	1.00000 %	319,592,338.97	266,326.95	0.00	0.00	0.00	0.00	266,326.95	0.00	317,783,798.09
1X-4	07/26/21 - 08/24/21	30	0.60000 %	319,592,338.97	159,796.17	0.00	0.00	0.00	0.00	159,796.17	0.00	317,783,798.09
1Y-1	07/26/21 - 08/24/21	30	1.80000 %	572,010,000.00	858,015.00	0.00	0.00	0.00	0.00	858,015.00	0.00	572,010,000.00
1Y-2	07/26/21 - 08/24/21	30	1.40000 %	572,010,000.00	667,345.00	0.00	0.00	0.00	0.00	667,345.00	0.00	572,010,000.00
1Y-3	07/26/21 - 08/24/21	30	1.00000 %	572,010,000.00	476,675.00	0.00	0.00	0.00	0.00	476,675.00	0.00	572,010,000.00
1Y-4	07/26/21 - 08/24/21	30	0.60000 %	572,010,000.00	286,005.00	0.00	0.00	0.00	0.00	286,005.00	0.00	572,010,000.00
Totals					16,600,235.11	0.00	0.00	0.00	0.00	16,600,235.11	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:00 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 %	313.24855052	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	297.80381162
1M-1	384,186,000.00	0.68925 %	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	2.33925 %	134.36812821	0.26193387	0.00000000	0.00000000	0.00000000	0.00000000	0.26193387	0.00000000	127.94885315
1M-AH	14,829,237.00	0.00000 %	134.36812831	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	127.94885334
1M-2B	281,736,000.00	2.33925 %	1000.00000000	1.94937498	0.00000000	0.00000000	0.00000000	0.00000000	1.94937498	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	2.33925 %	1000.00000000	1.94937500	0.00000000	0.00000000	0.00000000	0.00000000	1.94937500	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	2.33925 %	714.34166482	1.39251978	0.00000000	0.00000000	0.00000000	0.00000000	1.39251978	0.00000000	712.22330540
1M-2H	44,936,536.00	0.00000 %	714.33801261	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	712.21962614
1B-1	256,124,000.00	3.63925 %	1000.00000000	3.03270834	0.00000000	0.00000000	0.00000000	0.00000000	3.03270834	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 %	995.21380115	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.99870989
1A-I1	0.00	1.80000 %	134.36812821	0.20155220	0.00000000	0.00000000	0.00000000	0.00000000	0.20155220	0.00000000	127.94885315
1A-I2	0.00	1.40000 %	134.36812821	0.15676282	0.00000000	0.00000000	0.00000000	0.00000000	0.15676282	0.00000000	127.94885315
1A-I3	0.00	1.00000 %	134.36812821	0.11197344	0.00000000	0.00000000	0.00000000	0.00000000	0.11197344	0.00000000	127.94885315
1A-I4	0.00	0.60000 %	134.36812821	0.06718407	0.00000000	0.00000000	0.00000000	0.00000000	0.06718407	0.00000000	127.94885315
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	281,736,000.00	0.53925 %	134.36812821	0.06038167	0.00000000	0.00000000	0.00000000	0.00000000	0.06038167	0.00000000	127.94885315
1E-A2	281,736,000.00	0.93925 %	134.36812821	0.10517105	0.00000000	0.00000000	0.00000000	0.00000000	0.10517105	0.00000000	127.94885315
1E-A3	281,736,000.00	1.33925 %	134.36812821	0.14996042	0.00000000	0.00000000	0.00000000	0.00000000	0.14996042	0.00000000	127.94885315

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01

**WELLS
FARGO**

Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:01 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	281,736,000.00	1.73925 %	134.36812821	0.19474980	0.00000000	0.00000000	0.00000000	0.00000000	0.19474980	0.00000000	127.94885315
1E-B1	281,736,000.00	0.53925 %	1000.00000000	0.44937502	0.00000000	0.00000000	0.00000000	0.00000000	0.44937502	0.00000000	1000.00000000
1E-B2	281,736,000.00	0.93925 %	1000.00000000	0.78270835	0.00000000	0.00000000	0.00000000	0.00000000	0.78270835	0.00000000	1000.00000000
1E-B3	281,736,000.00	1.33925 %	1000.00000000	1.11604165	0.00000000	0.00000000	0.00000000	0.00000000	1.11604165	0.00000000	1000.00000000
1E-B4	281,736,000.00	1.73925 %	1000.00000000	1.44937502	0.00000000	0.00000000	0.00000000	0.00000000	1.44937502	0.00000000	1000.00000000
1E-C1	290,274,000.00	0.53925 %	1000.00000000	0.44937500	0.00000000	0.00000000	0.00000000	0.00000000	0.44937500	0.00000000	1000.00000000
1E-C2	290,274,000.00	0.93925 %	1000.00000000	0.78270834	0.00000000	0.00000000	0.00000000	0.00000000	0.78270834	0.00000000	1000.00000000
1E-C3	290,274,000.00	1.33925 %	1000.00000000	1.11604167	0.00000000	0.00000000	0.00000000	0.00000000	1.11604167	0.00000000	1000.00000000
1E-C4	290,274,000.00	1.73925 %	1000.00000000	1.44937500	0.00000000	0.00000000	0.00000000	0.00000000	1.44937500	0.00000000	1000.00000000
1E-D1	563,472,000.00	0.53925 %	567.18406411	0.25487834	0.00000000	0.00000000	0.00000000	0.00000000	0.25487834	0.00000000	563.97442657
1E-D2	563,472,000.00	0.93925 %	567.18406411	0.44393970	0.00000000	0.00000000	0.00000000	0.00000000	0.44393970	0.00000000	563.97442657
1E-D3	563,472,000.00	1.33925 %	567.18406411	0.63300105	0.00000000	0.00000000	0.00000000	0.00000000	0.63300105	0.00000000	563.97442657
1E-D4	563,472,000.00	1.73925 %	567.18406411	0.82206241	0.00000000	0.00000000	0.00000000	0.00000000	0.82206241	0.00000000	563.97442657
1E-D5	563,472,000.00	2.33925 %	567.18406411	1.10565444	0.00000000	0.00000000	0.00000000	0.00000000	1.10565444	0.00000000	563.97442657
1E-F1	572,010,000.00	0.53925 %	1000.00000000	0.44937499	0.00000000	0.00000000	0.00000000	0.00000000	0.44937499	0.00000000	1000.00000000
1E-F2	572,010,000.00	0.93925 %	1000.00000000	0.78270833	0.00000000	0.00000000	0.00000000	0.00000000	0.78270833	0.00000000	1000.00000000
1E-F3	572,010,000.00	1.33925 %	1000.00000000	1.11604166	0.00000000	0.00000000	0.00000000	0.00000000	1.11604166	0.00000000	1000.00000000
1E-F4	572,010,000.00	1.73925 %	1000.00000000	1.44937499	0.00000000	0.00000000	0.00000000	0.00000000	1.44937499	0.00000000	1000.00000000
1E-F5	572,010,000.00	2.33925 %	1000.00000000	1.94937499	0.00000000	0.00000000	0.00000000	0.00000000	1.94937499	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	567.18406411	0.85077610	0.00000000	0.00000000	0.00000000	0.00000000	0.85077610	0.00000000	563.97442657
1X-2	0.00	1.40000 %	567.18406411	0.66171474	0.00000000	0.00000000	0.00000000	0.00000000	0.66171474	0.00000000	563.97442657
1X-3	0.00	1.00000 %	567.18406411	0.47265339	0.00000000	0.00000000	0.00000000	0.00000000	0.47265339	0.00000000	563.97442657
1X-4	0.00	0.60000 %	567.18406411	0.28359203	0.00000000	0.00000000	0.00000000	0.00000000	0.28359203	0.00000000	563.97442657
1Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000

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

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

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

Distribution Date: 25-Aug-2021
 05-Aug-2021 2:38:01 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	3,444,427.64
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	397,212.17
Gains & Subsequent Recoveries (Realized Losses)	(48,324.69)
Total Deposits	3,793,315.12
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,774,148.46
Total Withdrawals (Pool Distribution Amount)	3,793,315.12
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-Aug-2021
05-Aug-2021 2:38:01 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	668,188,080.53
Total Principal Reduction Cumulative	30,954,620,526.30
Scheduled Principal Current	24,564,957.16
Scheduled Principal Cumulative	2,249,853,005.87
Unscheduled Principal Current	643,574,798.68
Unscheduled Principal Cumulative	28,703,643,876.21
Senior Reduction Amount	666,236,022.01
Subordinate Reduction Amount	1,903,733.83
Calculated Recovery Principal Amount	102,798.07
Calculated Tranche Write-down Amount	48,324.69
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	11,192.17
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	76685
Period Reference Pool Removal Loan Count	2929
Period Ending Loan Count	73756
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	13,979,506,305.88
Period PIF Loan Count Current	2926
PIF Loan Count Cumulative	112346
Period PIF Loan UPB Current	630,012,891.12
PIF Loan UPB Cumulative	27,777,645,087.52
Period Partial Prepayment Amount	14,866,769.17
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	369
Repurchase Prior Credit Event UPB Curr	397,212.17
Repurchase Prior Credit Event UPB Cum	73,769,075.02
Credit Event Amount Current	151,122.76
Credit Event Amount Cumulative	7,137,034.57
Total Active Modified Loan Count	481
Total Active Modified Loan UPB	111,228,846.82
Libor Rate	0.089250%

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

Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:01 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.250205%
Subordinate Percentage	7.749795%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2021
 05-Aug-2021 2:38:02 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 %	7.750000 %	8.110000 %
1M-1	0.00	0.00	3.100000 %	7.750000 %	8.110000 %
1M-1H	0.00	0.00	3.100000 %	7.750000 %	8.110000 %
1M-2A	0.00	0.00	2.440000 %	7.480000 %	7.830000 %
1M-2B	0.00	0.00	1.780000 %	5.450000 %	5.710000 %
1M-2C	0.00	0.00	1.100000 %	3.370000 %	3.530000 %
1M-2	0.00	0.00	1.100000 %	3.370000 %	3.530000 %
1M-2H	0.00	0.00	1.100000 %	3.370000 %	3.530000 %
1B-1	0.00	0.00	0.500000 %	1.530000 %	1.600000 %
1B-1H	0.00	0.00	0.500000 %	1.530000 %	1.600000 %
1B-2H	48,324.69	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-Aug-2021
05-Aug-2021 2:38:02 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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

Distribution Date: 25-Aug-2021
 05-Aug-2021 2:38:02 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	595	124,856,349.95	0.806714 %	0.893138 %
60 Days	163	34,065,355.85	0.220999 %	0.243681 %
90 Days	130	29,293,893.07	0.176257 %	0.209549 %
120 Days	110	24,444,780.51	0.149140 %	0.174862 %
150 Days	114	26,925,829.50	0.154564 %	0.192609 %
180+ Days	2239	542,055,889.69	3.035685 %	3.877504 %
Totals	3351	781,642,098.57	4.543359 %	5.591343 %

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

Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:02 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	54	14,478,217.25	11,192.17	0.077304

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090003586	181,395.58	39.64	0.021853
Summary	0090003965	145,145.44	31.85	0.021944
Summary	0090004191	380,548.30	681.26	0.179021
Summary	0090004842	412,306.86	558.33	0.135416
Summary	0090012109	154,538.96	32.94	0.021315
Summary	0090023153	143,997.08	120.00	0.083335
Summary	0090024159	267,412.70	263.76	0.098634
Summary	0090024221	100,582.96	104.77	0.104163
Summary	0090028338	197,387.79	29.57	0.014981
Summary	0090030268	289,589.35	103.75	0.035827
Summary	0090030954	158,553.01	173.68	0.109541
Summary	0090040149	506,433.05	142.21	0.028081
Summary	0090045885	172,932.78	244.18	0.141199
Summary	0090048099	336,988.95	421.24	0.125001
Summary	0090053762	290,992.92	87.66	0.030124
Summary	0090061641	139,036.96	35.53	0.025554
Summary	0090066429	479,675.27	299.80	0.062501
Summary	0090067354	293,933.12	214.33	0.072918
Summary	0090069846	648,739.48	355.37	0.054779
Summary	0090076707	286,639.57	312.54	0.109036
Summary	0090078647	92,087.04	81.87	0.088905
Summary	0090079962	301,956.19	126.49	0.041890
Summary	0090081096	465,243.91	432.49	0.092960
Summary	0090093824	412,128.99	429.30	0.104166
Summary	0090096194	166,597.52	152.00	0.091238

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2021
 05-Aug-2021 2:38:02 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090097826	251,988.70	167.71	0.066555
Summary	0090100346	383,638.25	12.15	0.003167
Summary	0090102094	88,708.48	120.13	0.135421
Summary	0090102909	142,759.57	51.98	0.036411
Summary	0090105361	158,781.52	9.37	0.005901
Summary	0090107597	106,759.12	155.69	0.145833
Summary	0090108232	412,046.15	868.43	0.210760
Summary	0090108464	241,897.25	125.99	0.052084
Summary	0090113971	187,289.12	182.03	0.097192
Summary	0090115410	439,977.14	816.66	0.185614
Summary	0090119417	261,983.29	27.29	0.010417
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	0090155571	383,604.32	2.74	0.000714
Summary	0090158391	471,560.93	30.46	0.006459
Summary	0090161593	137,643.13	64.86	0.047122
Summary	0090161937	362,009.40	244.59	0.067565
Summary	0090165996	69,248.65	104.40	0.150761
Summary	0090178216	155,139.47	290.10	0.186993
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090187163	101,953.67	42.48	0.041666
Summary	0090188313	305,902.38	215.53	0.070457
Summary	0090189596	171,720.96	87.07	0.050704
Summary	0090195313	598,380.74	325.85	0.054455
Summary	0090203276	306,086.18	286.96	0.093751
Summary	0090206460	103,562.01	206.29	0.199195
Summary	0090211385	353,187.15	166.35	0.047100
Summary	0090213832	513,392.66	695.22	0.135417

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

Distribution Date: 25-Aug-2021
 05-Aug-2021 2:38:02 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
2	151,122.76	48,877.67	32.343

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090047375	105,214.68	53,118.84	50.486
0090212596	45,908.08	(4,241.17)	(9.238)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	135,008.35	(552.98)	89,322.93	66.161

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090198811	86,455.35	7.02	74,808.77	86.529
0090208064	48,553.00	(560.00)	14,514.16	29.893

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2021
 05-Aug-2021 2:38:02 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
54	7,137,034.57	1,123,644.22	15.744

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090009555	185,613.64	(94,599.01)	(50.966)
0090010811	121,658.59	42,673.65	35.077
0090012399	117,598.86	24,711.77	21.014
0090014639	147,795.38	19,536.26	13.218
0090024331	260,662.67	5,732.82	2.199
0090028080	141,556.99	35,570.40	25.128
0090033570	174,228.35	10,641.61	6.108
0090046139	84,374.40	6,569.72	7.786
0090047375	105,214.68	53,118.84	50.486
0090054020	234,034.50	82,894.90	35.420
0090055902	258,676.55	(617.37)	(0.239)
0090056813	144,946.59	18,386.69	12.685
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090069978	28,719.24	8,016.75	27.914
0090070809	183,904.84	22,219.30	12.082
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560
0090088563	109,025.30	1,733.27	1.590
0090091529	98,955.00	55,418.62	56.004
0090091896	134,826.17	(3,265.23)	(2.422)
0090093378	102,443.76	4,676.41	4.565

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2021
 05-Aug-2021 2:38:02 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090097472	355,225.37	57,301.68	16.131
0090099162	183,133.99	(212.25)	(0.116)
0090100745	67,513.66	18,530.13	27.446
0090104427	311,606.28	30,735.94	9.864
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,574.84	6.068
0090117036	39,145.60	15,457.51	39.487
0090121815	141,606.17	2,731.73	1.929
0090125632	166,246.49	25,914.95	15.588
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021
0090132202	13,944.55	5,987.89	42.941
0090138974	210,716.15	40,953.33	19.435
0090142682	122,413.83	92.27	0.075
0090142806	69,442.59	1,801.09	2.594
0090152473	91,855.34	2,496.47	2.718
0090154197	260,736.53	(13,616.43)	(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	47,815.20	31.197
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090198811	86,455.35	74,808.77	86.529
0090205609	88,935.24	40,985.48	46.085
0090208064	48,553.00	14,514.16	29.893

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

Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:02 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,416.67	35.989
0090212596	45,908.08	(4,241.17)	(9.238)

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:03 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	286,131.11	48,324.69	0.000 %	0	0.00	0.00	0.000 %	4	286,131.11	48,324.69	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	0090047375	109,000.00	4.250 %	PA	80.00	360	105,214.68	07/31/2021	53,118.84	53,118.84
Summary	0090198811	90,000.00	4.560 %	LA	76.00	360	86,455.35	06/30/2021	7.02	74,808.77
Summary	0090208064	50,000.00	5.000 %	OK	65.00	360	48,553.00	06/30/2021	(560.00)	14,514.16
Summary	0090212596	49,000.00	4.250 %	NC	80.00	300	45,908.08	07/31/2021	(4,241.17)	(4,241.17)

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.

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



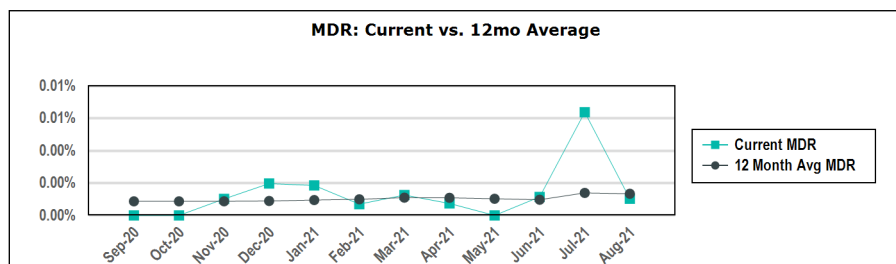
Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:03 PM

Realized Loss Report - Collateral

Summary

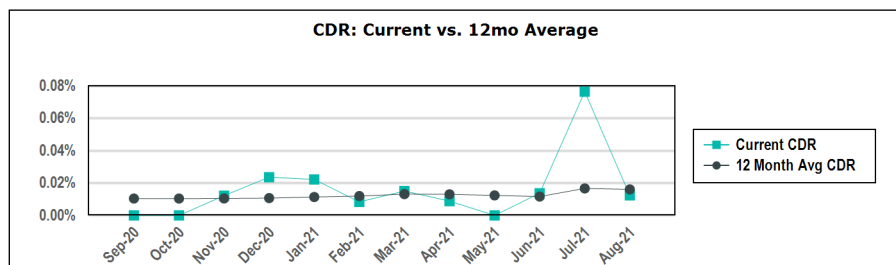
MDR

Current Month 0.001 %
3 Month Average 0.003 %
12 Month Average 0.001 %



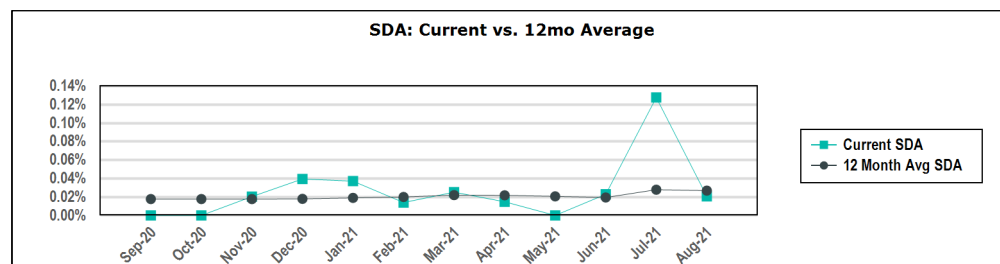
CDR

Current Month 0.012 %
3 Month Average 0.034 %
12 Month Average 0.016 %



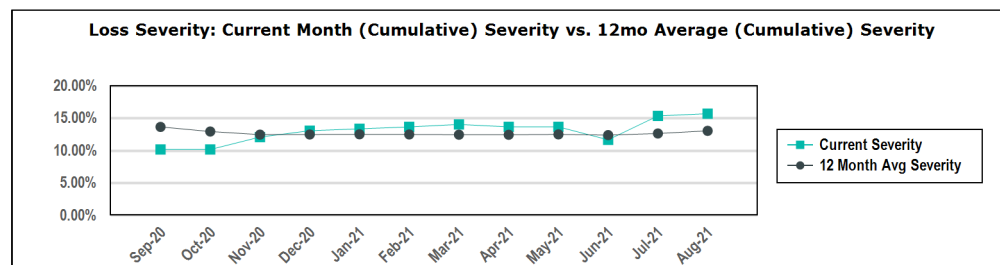
SDA

Current Month 0.021 %
3 Month Average 0.057 %
12 Month Average 0.027 %



Loss Severity

Current Month (Cumulative) 15.744 %
3 Month Average (Cumulative) 14.280 %
12 Month Average (Cumulative) 13.085 %



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:04 PM

Prepayment Rates

Summary

SMM

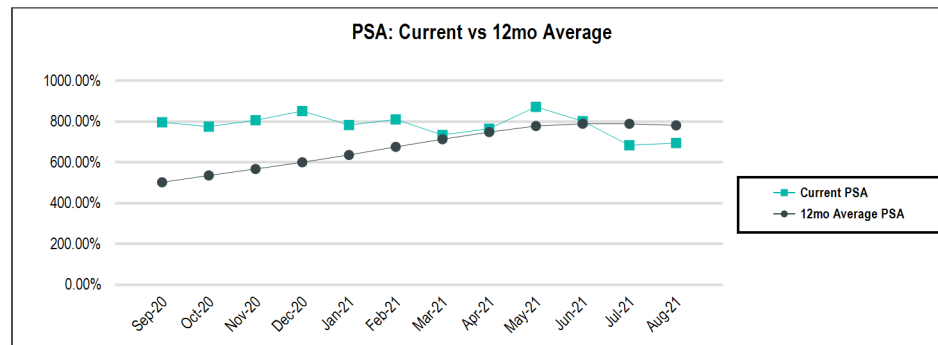
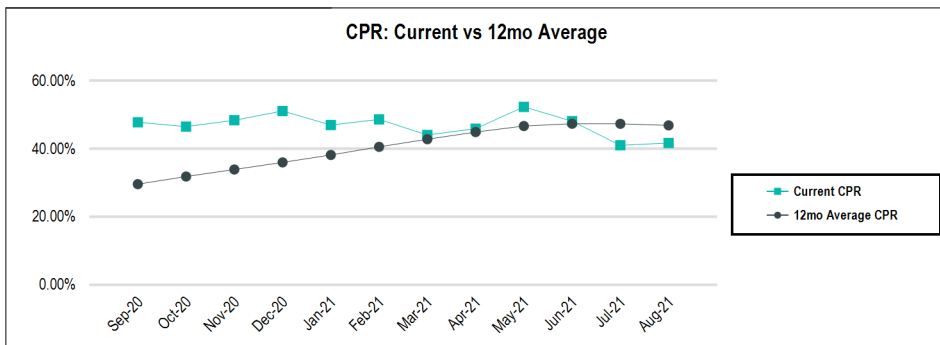
Current Month	4.401 %
3 Month Average	4.678 %
12 Month Average	5.153 %

CPR

Current Month	41.734 %
3 Month Average	43.639 %
12 Month Average	46.912 %

PSA

Current Month	695.560 %
3 Month Average	727.310 %
12 Month Average	781.874 %



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2021
 05-Aug-2021 2:38:05 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
0090030078	397,212.17	0.00	0.000 %	397,212.17
Total	397,212.17	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
369	73,769,075.02

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

Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:06 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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

Distribution Date: 25-Aug-2021
05-Aug-2021 2:38:06 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.