

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: 26-May-2020
08-May-2020 11:43:08 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		04/30/2020	0.00000 %	30,688,557,821.32	0.00	984,005,208.98	0.00	29,704,552,612.34	984,005,208.98	0.00
1M-1	30711XYS7	05/22/2020	1.08725 %	62,760,249.65	54,967.95	44,422,686.15	0.00	18,337,563.50	44,477,654.10	0.00
1M-1H		04/30/2020	0.00000 %	3,303,305.84	0.00	2,338,131.53	0.00	965,174.31	2,338,131.53	0.00
1M-2A	30711XYT5	05/22/2020	2.73725 %	281,736,000.00	621,229.84	0.00	0.00	281,736,000.00	621,229.84	0.00
1M-AH		04/30/2020	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2B	30711XYU2	05/22/2020	2.73725 %	281,736,000.00	621,229.84	0.00	0.00	281,736,000.00	621,229.84	0.00
1M-BH		04/30/2020	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	05/22/2020	2.73725 %	290,274,000.00	640,056.19	0.00	0.00	290,274,000.00	640,056.19	0.00
1M-CH		04/30/2020	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	05/22/2020	2.73725 %	853,746,000.00	1,882,515.86	0.00	0.00	853,746,000.00	1,882,515.86	0.00
1M-2H		04/30/2020	0.00000 %	44,936,536.00	0.00	0.00	0.00	44,936,536.00	0.00	0.00
1B-1	30711XYW8	05/22/2020	4.03725 %	256,124,000.00	832,973.94	0.00	0.00	256,124,000.00	832,973.94	0.00
1B-1H		04/30/2020	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		04/30/2020	0.00000 %	224,317,396.86	0.00	0.00	5,675.49	224,311,721.37	0.00	358,912.63
1A-I1	30711XYY4	05/22/2020	1.80000 %	0.00	408,517.20	0.00	0.00	0.00	408,517.20	0.00
1A-I2	30711XYZ1	05/22/2020	1.40000 %	0.00	317,735.60	0.00	0.00	0.00	317,735.60	0.00
1A-I3	30711XZA5	05/22/2020	1.00000 %	0.00	226,954.00	0.00	0.00	0.00	226,954.00	0.00
1A-I4	30711XZB3	05/22/2020	0.60000 %	0.00	136,172.40	0.00	0.00	0.00	136,172.40	0.00
1B-I1	30711XZG2	05/22/2020	1.80000 %	0.00	408,517.20	0.00	0.00	0.00	408,517.20	0.00
1B-I2	30711XZH0	05/22/2020	1.40000 %	0.00	317,735.60	0.00	0.00	0.00	317,735.60	0.00
1B-I3	30711XZJ6	05/22/2020	1.00000 %	0.00	226,954.00	0.00	0.00	0.00	226,954.00	0.00
1B-I4	30711XZK3	05/22/2020	0.60000 %	0.00	136,172.40	0.00	0.00	0.00	136,172.40	0.00
1C-I1	30711XZQ0	05/22/2020	1.80000 %	0.00	420,897.30	0.00	0.00	0.00	420,897.30	0.00
1C-I2	30711XZR8	05/22/2020	1.40000 %	0.00	327,364.57	0.00	0.00	0.00	327,364.57	0.00
1C-I3	30711XZS6	05/22/2020	1.00000 %	0.00	233,831.83	0.00	0.00	0.00	233,831.83	0.00
1C-I4	30711XZT4	05/22/2020	0.60000 %	0.00	140,299.10	0.00	0.00	0.00	140,299.10	0.00
1E-A1	30711XZC1	05/22/2020	0.93725 %	281,736,000.00	212,712.64	0.00	0.00	281,736,000.00	212,712.64	0.00
1E-A2	30711XZD9	05/22/2020	1.33725 %	281,736,000.00	303,494.24	0.00	0.00	281,736,000.00	303,494.24	0.00
1E-A3	30711XZE7	05/22/2020	1.73725 %	281,736,000.00	394,275.84	0.00	0.00	281,736,000.00	394,275.84	0.00
1E-A4	30711XZF4	05/22/2020	2.13725 %	281,736,000.00	485,057.44	0.00	0.00	281,736,000.00	485,057.44	0.00
1E-B1	30711XZL1	05/22/2020	0.93725 %	281,736,000.00	212,712.64	0.00	0.00	281,736,000.00	212,712.64	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-May-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	05/22/2020	1.33725 %	281,736,000.00	303,494.24	0.00	0.00	281,736,000.00	303,494.24	0.00
1E-B3	30711XZN7	05/22/2020	1.73725 %	281,736,000.00	394,275.84	0.00	0.00	281,736,000.00	394,275.84	0.00
1E-B4	30711XZP2	05/22/2020	2.13725 %	281,736,000.00	485,057.44	0.00	0.00	281,736,000.00	485,057.44	0.00
1E-C1	30711XZU1	05/22/2020	0.93725 %	290,274,000.00	219,158.89	0.00	0.00	290,274,000.00	219,158.89	0.00
1E-C2	30711XZV9	05/22/2020	1.33725 %	290,274,000.00	312,691.62	0.00	0.00	290,274,000.00	312,691.62	0.00
1E-C3	30711XZW7	05/22/2020	1.73725 %	290,274,000.00	406,224.35	0.00	0.00	290,274,000.00	406,224.35	0.00
1E-C4	30711XZX5	05/22/2020	2.13725 %	290,274,000.00	499,757.09	0.00	0.00	290,274,000.00	499,757.09	0.00
1E-D1	30711XZY3	05/22/2020	0.93725 %	563,472,000.00	425,425.27	0.00	0.00	563,472,000.00	425,425.27	0.00
1E-D2	30711XZZ0	05/22/2020	1.33725 %	563,472,000.00	606,988.47	0.00	0.00	563,472,000.00	606,988.47	0.00
1E-D3	30711XA20	05/22/2020	1.73725 %	563,472,000.00	788,551.67	0.00	0.00	563,472,000.00	788,551.67	0.00
1E-D4	30711XA38	05/22/2020	2.13725 %	563,472,000.00	970,114.87	0.00	0.00	563,472,000.00	970,114.87	0.00
1E-D5	30711XA46	05/22/2020	2.73725 %	563,472,000.00	1,242,459.67	0.00	0.00	563,472,000.00	1,242,459.67	0.00
1E-F1	30711XA53	05/22/2020	0.93725 %	572,010,000.00	431,871.52	0.00	0.00	572,010,000.00	431,871.52	0.00
1E-F2	30711XA61	05/22/2020	1.33725 %	572,010,000.00	616,185.86	0.00	0.00	572,010,000.00	616,185.86	0.00
1E-F3	30711XA79	05/22/2020	1.73725 %	572,010,000.00	800,500.19	0.00	0.00	572,010,000.00	800,500.19	0.00
1E-F4	30711XA87	05/22/2020	2.13725 %	572,010,000.00	984,814.52	0.00	0.00	572,010,000.00	984,814.52	0.00
1E-F5	30711XA95	05/22/2020	2.73725 %	572,010,000.00	1,261,286.02	0.00	0.00	572,010,000.00	1,261,286.02	0.00
1X-1	30711XB29	05/22/2020	1.80000 %	0.00	817,034.40	0.00	0.00	0.00	817,034.40	0.00
1X-2	30711XB37	05/22/2020	1.40000 %	0.00	635,471.20	0.00	0.00	0.00	635,471.20	0.00
1X-3	30711XB45	05/22/2020	1.00000 %	0.00	453,908.00	0.00	0.00	0.00	453,908.00	0.00
1X-4	30711XB52	05/22/2020	0.60000 %	0.00	272,344.80	0.00	0.00	0.00	272,344.80	0.00
1Y-1	30711XB60	05/22/2020	1.80000 %	0.00	829,414.50	0.00	0.00	0.00	829,414.50	0.00
1Y-2	30711XB78	05/22/2020	1.40000 %	0.00	645,100.17	0.00	0.00	0.00	645,100.17	0.00
1Y-3	30711XB86	05/22/2020	1.00000 %	0.00	460,785.83	0.00	0.00	0.00	460,785.83	0.00
1Y-4	30711XB94	05/22/2020	0.60000 %	0.00	276,471.50	0.00	0.00	0.00	276,471.50	0.00
Totals				42,138,302,606.67	24,701,765.55	1,030,766,026.66	5,675.49	41,107,530,904.52	1,055,467,792.21	358,912.63

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-May-2020
08-May-2020 11:43:08 AM

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	30,688,557,821.32	51,742,283.69	932,262,925.28	0.00	0.00	984,005,208.98	29,704,552,612.34	0.68861341	984,005,208.98
1M-1	384,186,000.00	62,760,249.65	2,336,406.27	42,086,279.89	0.00	0.00	44,422,686.15	18,337,563.50	0.04773095	44,422,686.15
1M-1H	20,221,141.00	3,303,305.84	122,973.77	2,215,157.76	0.00	0.00	2,338,131.53	965,174.31	0.04773095	2,338,131.53
1M-2A	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1M-AH	14,829,237.00	14,829,237.00	0.00	0.00	0.00	0.00	0.00	14,829,237.00	1.00000000	0.00
1M-2B	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1M-BH	14,829,237.00	14,829,237.00	0.00	0.00	0.00	0.00	0.00	14,829,237.00	1.00000000	0.00
1M-2C	290,274,000.00	290,274,000.00	0.00	0.00	0.00	0.00	0.00	290,274,000.00	1.00000000	0.00
1M-CH	15,278,062.00	15,278,062.00	0.00	0.00	0.00	0.00	0.00	15,278,062.00	1.00000000	0.00
1M-2	853,746,000.00	853,746,000.00	0.00	0.00	0.00	0.00	0.00	853,746,000.00	1.00000000	0.00
1M-2H	44,936,536.00	44,936,536.00	0.00	0.00	0.00	0.00	0.00	44,936,536.00	1.00000000	0.00
1B-1	256,124,000.00	256,124,000.00	0.00	0.00	0.00	0.00	0.00	256,124,000.00	1.00000000	0.00
1B-1H	13,480,761.00	13,480,761.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00	1.00000000	0.00
1B-2H	224,670,634.00	224,317,396.86	0.00	0.00	0.00	5,675.49	5,675.49	224,311,721.37	0.99840249	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-A4	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00

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Series 2018-C01



Distribution Date: 26-May-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	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D2	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D3	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D4	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-D5	563,472,000.00	563,472,000.00	0.00	0.00	0.00	0.00	0.00	563,472,000.00	1.00000000	0.00
1E-F1	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F2	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F3	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F4	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1E-F5	572,010,000.00	572,010,000.00	0.00	0.00	0.00	0.00	0.00	572,010,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	54,925,203,367.00	42,138,302,606.67	54,201,663.73	976,564,362.93	0.00	5,675.49	1,030,771,702.15	41,107,530,904.52	0.74842747	1,030,766,026.66

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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	711.42470065	1.19949393	21.61179670	0.00000000	0.00000000	22.81129062	688.61341003	0.68861341	22.81129062
1M-1	384,186,000.00	163.35902310	6.08144563	109.54662557	0.00000000	0.00000000	115.62807117	47.73095193	0.04773095	115.62807117
1M-1H	20,221,141.00	163.35902311	6.08144565	109.54662548	0.00000000	0.00000000	115.62807114	47.73095198	0.04773095	115.62807114
1M-2A	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	14,829,237.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	14,829,237.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	290,274,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	15,278,062.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	853,746,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	44,936,536.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	256,124,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	13,480,761.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	998.42775563	0.00000000	0.00000000	0.00000000	0.02526138	0.02526138	998.40249425	0.99840249	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-May-2020
08-May-2020 11:43:08 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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	563,472,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F1	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-May-2020
08-May-2020 11:43:08 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 %	30,688,557,821.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	29,704,552,612.34
1M-1	04/27/20 - 05/25/20	29	1.08725 %	62,760,249.65	54,967.95	0.00	0.00	0.00	0.00	54,967.95	0.00	18,337,563.50
1M-1H	N/A	N/A	0.00000 %	3,303,305.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	965,174.31
1M-2A	04/27/20 - 05/25/20	29	2.73725 %	281,736,000.00	621,229.84	0.00	0.00	0.00	0.00	621,229.84	0.00	281,736,000.00
1M-AH	N/A	N/A	0.00000 %	14,829,237.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,829,237.00
1M-2B	04/27/20 - 05/25/20	29	2.73725 %	281,736,000.00	621,229.84	0.00	0.00	0.00	0.00	621,229.84	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	04/27/20 - 05/25/20	29	2.73725 %	290,274,000.00	640,056.19	0.00	0.00	0.00	0.00	640,056.19	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	04/27/20 - 05/25/20	29	2.73725 %	853,746,000.00	1,882,515.86	0.00	0.00	0.00	0.00	1,882,515.86	0.00	853,746,000.00
1M-2H	N/A	N/A	0.00000 %	44,936,536.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	44,936,536.00
1B-1	04/27/20 - 05/25/20	29	4.03725 %	256,124,000.00	832,973.94	0.00	0.00	0.00	0.00	832,973.94	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 %	224,317,396.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	224,311,721.37
1A-11	04/27/20 - 05/25/20	29	1.80000 %	281,736,000.00	408,517.20	0.00	0.00	0.00	0.00	408,517.20	0.00	281,736,000.00
1A-12	04/27/20 - 05/25/20	29	1.40000 %	281,736,000.00	317,735.60	0.00	0.00	0.00	0.00	317,735.60	0.00	281,736,000.00
1A-13	04/27/20 - 05/25/20	29	1.00000 %	281,736,000.00	226,954.00	0.00	0.00	0.00	0.00	226,954.00	0.00	281,736,000.00
1A-14	04/27/20 - 05/25/20	29	0.60000 %	281,736,000.00	136,172.40	0.00	0.00	0.00	0.00	136,172.40	0.00	281,736,000.00
1B-11	04/27/20 - 05/25/20	29	1.80000 %	281,736,000.00	408,517.20	0.00	0.00	0.00	0.00	408,517.20	0.00	281,736,000.00
1B-12	04/27/20 - 05/25/20	29	1.40000 %	281,736,000.00	317,735.60	0.00	0.00	0.00	0.00	317,735.60	0.00	281,736,000.00
1B-13	04/27/20 - 05/25/20	29	1.00000 %	281,736,000.00	226,954.00	0.00	0.00	0.00	0.00	226,954.00	0.00	281,736,000.00
1B-14	04/27/20 - 05/25/20	29	0.60000 %	281,736,000.00	136,172.40	0.00	0.00	0.00	0.00	136,172.40	0.00	281,736,000.00
1C-11	04/27/20 - 05/25/20	29	1.80000 %	290,274,000.00	420,897.30	0.00	0.00	0.00	0.00	420,897.30	0.00	290,274,000.00
1C-12	04/27/20 - 05/25/20	29	1.40000 %	290,274,000.00	327,364.57	0.00	0.00	0.00	0.00	327,364.57	0.00	290,274,000.00
1C-13	04/27/20 - 05/25/20	29	1.00000 %	290,274,000.00	233,831.83	0.00	0.00	0.00	0.00	233,831.83	0.00	290,274,000.00
1C-14	04/27/20 - 05/25/20	29	0.60000 %	290,274,000.00	140,299.10	0.00	0.00	0.00	0.00	140,299.10	0.00	290,274,000.00
1E-A1	04/27/20 - 05/25/20	29	0.93725 %	281,736,000.00	212,712.64	0.00	0.00	0.00	0.00	212,712.64	0.00	281,736,000.00
1E-A2	04/27/20 - 05/25/20	29	1.33725 %	281,736,000.00	303,494.24	0.00	0.00	0.00	0.00	303,494.24	0.00	281,736,000.00
1E-A3	04/27/20 - 05/25/20	29	1.73725 %	281,736,000.00	394,275.84	0.00	0.00	0.00	0.00	394,275.84	0.00	281,736,000.00
1E-A4	04/27/20 - 05/25/20	29	2.13725 %	281,736,000.00	485,057.44	0.00	0.00	0.00	0.00	485,057.44	0.00	281,736,000.00
1E-B1	04/27/20 - 05/25/20	29	0.93725 %	281,736,000.00	212,712.64	0.00	0.00	0.00	0.00	212,712.64	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: 26-May-2020
08-May-2020 11:43:08 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-B2	04/27/20 - 05/25/20	29	1.33725 %	281,736,000.00	303,494.24	0.00	0.00	0.00	0.00	303,494.24	0.00	281,736,000.00
1E-B3	04/27/20 - 05/25/20	29	1.73725 %	281,736,000.00	394,275.84	0.00	0.00	0.00	0.00	394,275.84	0.00	281,736,000.00
1E-B4	04/27/20 - 05/25/20	29	2.13725 %	281,736,000.00	485,057.44	0.00	0.00	0.00	0.00	485,057.44	0.00	281,736,000.00
1E-C1	04/27/20 - 05/25/20	29	0.93725 %	290,274,000.00	219,158.89	0.00	0.00	0.00	0.00	219,158.89	0.00	290,274,000.00
1E-C2	04/27/20 - 05/25/20	29	1.33725 %	290,274,000.00	312,691.62	0.00	0.00	0.00	0.00	312,691.62	0.00	290,274,000.00
1E-C3	04/27/20 - 05/25/20	29	1.73725 %	290,274,000.00	406,224.35	0.00	0.00	0.00	0.00	406,224.35	0.00	290,274,000.00
1E-C4	04/27/20 - 05/25/20	29	2.13725 %	290,274,000.00	499,757.09	0.00	0.00	0.00	0.00	499,757.09	0.00	290,274,000.00
1E-D1	04/27/20 - 05/25/20	29	0.93725 %	563,472,000.00	425,425.27	0.00	0.00	0.00	0.00	425,425.27	0.00	563,472,000.00
1E-D2	04/27/20 - 05/25/20	29	1.33725 %	563,472,000.00	606,988.47	0.00	0.00	0.00	0.00	606,988.47	0.00	563,472,000.00
1E-D3	04/27/20 - 05/25/20	29	1.73725 %	563,472,000.00	788,551.67	0.00	0.00	0.00	0.00	788,551.67	0.00	563,472,000.00
1E-D4	04/27/20 - 05/25/20	29	2.13725 %	563,472,000.00	970,114.87	0.00	0.00	0.00	0.00	970,114.87	0.00	563,472,000.00
1E-D5	04/27/20 - 05/25/20	29	2.73725 %	563,472,000.00	1,242,459.67	0.00	0.00	0.00	0.00	1,242,459.67	0.00	563,472,000.00
1E-F1	04/27/20 - 05/25/20	29	0.93725 %	572,010,000.00	431,871.52	0.00	0.00	0.00	0.00	431,871.52	0.00	572,010,000.00
1E-F2	04/27/20 - 05/25/20	29	1.33725 %	572,010,000.00	616,185.86	0.00	0.00	0.00	0.00	616,185.86	0.00	572,010,000.00
1E-F3	04/27/20 - 05/25/20	29	1.73725 %	572,010,000.00	800,500.19	0.00	0.00	0.00	0.00	800,500.19	0.00	572,010,000.00
1E-F4	04/27/20 - 05/25/20	29	2.13725 %	572,010,000.00	984,814.52	0.00	0.00	0.00	0.00	984,814.52	0.00	572,010,000.00
1E-F5	04/27/20 - 05/25/20	29	2.73725 %	572,010,000.00	1,261,286.02	0.00	0.00	0.00	0.00	1,261,286.02	0.00	572,010,000.00
1X-1	04/27/20 - 05/25/20	29	1.80000 %	563,472,000.00	817,034.40	0.00	0.00	0.00	0.00	817,034.40	0.00	563,472,000.00
1X-2	04/27/20 - 05/25/20	29	1.40000 %	563,472,000.00	635,471.20	0.00	0.00	0.00	0.00	635,471.20	0.00	563,472,000.00
1X-3	04/27/20 - 05/25/20	29	1.00000 %	563,472,000.00	453,908.00	0.00	0.00	0.00	0.00	453,908.00	0.00	563,472,000.00
1X-4	04/27/20 - 05/25/20	29	0.60000 %	563,472,000.00	272,344.80	0.00	0.00	0.00	0.00	272,344.80	0.00	563,472,000.00
1Y-1	04/27/20 - 05/25/20	29	1.80000 %	572,010,000.00	829,414.50	0.00	0.00	0.00	0.00	829,414.50	0.00	572,010,000.00
1Y-2	04/27/20 - 05/25/20	29	1.40000 %	572,010,000.00	645,100.17	0.00	0.00	0.00	0.00	645,100.17	0.00	572,010,000.00
1Y-3	04/27/20 - 05/25/20	29	1.00000 %	572,010,000.00	460,785.83	0.00	0.00	0.00	0.00	460,785.83	0.00	572,010,000.00
1Y-4	04/27/20 - 05/25/20	29	0.60000 %	572,010,000.00	276,471.50	0.00	0.00	0.00	0.00	276,471.50	0.00	572,010,000.00
Totals					24,701,765.55	0.00	0.00	0.00	0.00	24,701,765.55	0.00	

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

Contact:
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Wells Fargo Bank, N.A.
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Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-May-2020
08-May-2020 11:43:08 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 %	711.42470065	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	688.61341003
1M-1	384,186,000.00	1.08725 %	163.35902310	0.14307640	0.00000000	0.00000000	0.00000000	0.00000000	0.14307640	0.00000000	47.73095193
1M-1H	20,221,141.00	0.00000 %	163.35902311	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	47.73095198
1M-2A	281,736,000.00	2.73725 %	1,000.00000000	2.20500696	0.00000000	0.00000000	0.00000000	0.00000000	2.20500696	0.00000000	1,000.00000000
1M-AH	14,829,237.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2B	281,736,000.00	2.73725 %	1,000.00000000	2.20500696	0.00000000	0.00000000	0.00000000	0.00000000	2.20500696	0.00000000	1,000.00000000
1M-BH	14,829,237.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2C	290,274,000.00	2.73725 %	1,000.00000000	2.20500696	0.00000000	0.00000000	0.00000000	0.00000000	2.20500696	0.00000000	1,000.00000000
1M-CH	15,278,062.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2	853,746,000.00	2.73725 %	1,000.00000000	2.20500695	0.00000000	0.00000000	0.00000000	0.00000000	2.20500695	0.00000000	1,000.00000000
1M-2H	44,936,536.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-1	256,124,000.00	4.03725 %	1,000.00000000	3.25222915	0.00000000	0.00000000	0.00000000	0.00000000	3.25222915	0.00000000	1,000.00000000
1B-1H	13,480,761.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-2H	224,670,634.00	0.00000 %	998.42775563	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.40249425
1A-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1A-12	0.00	1.40000 %	1,000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1,000.00000000
1A-13	0.00	1.00000 %	1,000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1,000.00000000
1A-14	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000
1B-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1B-12	0.00	1.40000 %	1,000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1,000.00000000
1B-13	0.00	1.00000 %	1,000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1,000.00000000
1B-14	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000
1C-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1C-12	0.00	1.40000 %	1,000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1,000.00000000
1C-13	0.00	1.00000 %	1,000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1,000.00000000
1C-14	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000
1E-A1	281,736,000.00	0.93725 %	1,000.00000000	0.75500696	0.00000000	0.00000000	0.00000000	0.00000000	0.75500696	0.00000000	1,000.00000000
1E-A2	281,736,000.00	1.33725 %	1,000.00000000	1.07722918	0.00000000	0.00000000	0.00000000	0.00000000	1.07722918	0.00000000	1,000.00000000
1E-A3	281,736,000.00	1.73725 %	1,000.00000000	1.39945140	0.00000000	0.00000000	0.00000000	0.00000000	1.39945140	0.00000000	1,000.00000000
1E-A4	281,736,000.00	2.13725 %	1,000.00000000	1.72167362	0.00000000	0.00000000	0.00000000	0.00000000	1.72167362	0.00000000	1,000.00000000
1E-B1	281,736,000.00	0.93725 %	1,000.00000000	0.75500696	0.00000000	0.00000000	0.00000000	0.00000000	0.75500696	0.00000000	1,000.00000000

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Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Series 2018-C01



Distribution Date: 26-May-2020
08-May-2020 11:43:09 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-B2	281,736,000.00	1.33725 %	1,000.00000000	1.07722918	0.00000000	0.00000000	0.00000000	0.00000000	1.07722918	0.00000000	1,000.00000000
1E-B3	281,736,000.00	1.73725 %	1,000.00000000	1.39945140	0.00000000	0.00000000	0.00000000	0.00000000	1.39945140	0.00000000	1,000.00000000
1E-B4	281,736,000.00	2.13725 %	1,000.00000000	1.72167362	0.00000000	0.00000000	0.00000000	0.00000000	1.72167362	0.00000000	1,000.00000000
1E-C1	290,274,000.00	0.93725 %	1,000.00000000	0.75500696	0.00000000	0.00000000	0.00000000	0.00000000	0.75500696	0.00000000	1,000.00000000
1E-C2	290,274,000.00	1.33725 %	1,000.00000000	1.07722917	0.00000000	0.00000000	0.00000000	0.00000000	1.07722917	0.00000000	1,000.00000000
1E-C3	290,274,000.00	1.73725 %	1,000.00000000	1.39945138	0.00000000	0.00000000	0.00000000	0.00000000	1.39945138	0.00000000	1,000.00000000
1E-C4	290,274,000.00	2.13725 %	1,000.00000000	1.72167363	0.00000000	0.00000000	0.00000000	0.00000000	1.72167363	0.00000000	1,000.00000000
1E-D1	563,472,000.00	0.93725 %	1,000.00000000	0.75500694	0.00000000	0.00000000	0.00000000	0.00000000	0.75500694	0.00000000	1,000.00000000
1E-D2	563,472,000.00	1.33725 %	1,000.00000000	1.07722916	0.00000000	0.00000000	0.00000000	0.00000000	1.07722916	0.00000000	1,000.00000000
1E-D3	563,472,000.00	1.73725 %	1,000.00000000	1.39945138	0.00000000	0.00000000	0.00000000	0.00000000	1.39945138	0.00000000	1,000.00000000
1E-D4	563,472,000.00	2.13725 %	1,000.00000000	1.72167361	0.00000000	0.00000000	0.00000000	0.00000000	1.72167361	0.00000000	1,000.00000000
1E-D5	563,472,000.00	2.73725 %	1,000.00000000	2.20500694	0.00000000	0.00000000	0.00000000	0.00000000	2.20500694	0.00000000	1,000.00000000
1E-F1	572,010,000.00	0.93725 %	1,000.00000000	0.75500694	0.00000000	0.00000000	0.00000000	0.00000000	0.75500694	0.00000000	1,000.00000000
1E-F2	572,010,000.00	1.33725 %	1,000.00000000	1.07722917	0.00000000	0.00000000	0.00000000	0.00000000	1.07722917	0.00000000	1,000.00000000
1E-F3	572,010,000.00	1.73725 %	1,000.00000000	1.39945139	0.00000000	0.00000000	0.00000000	0.00000000	1.39945139	0.00000000	1,000.00000000
1E-F4	572,010,000.00	2.13725 %	1,000.00000000	1.72167361	0.00000000	0.00000000	0.00000000	0.00000000	1.72167361	0.00000000	1,000.00000000
1E-F5	572,010,000.00	2.73725 %	1,000.00000000	2.20500694	0.00000000	0.00000000	0.00000000	0.00000000	2.20500694	0.00000000	1,000.00000000
1X-1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1X-2	0.00	1.40000 %	1,000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1,000.00000000
1X-3	0.00	1.00000 %	1,000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1,000.00000000
1X-4	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000
1Y-1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1Y-2	0.00	1.40000 %	1,000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1,000.00000000
1Y-3	0.00	1.00000 %	1,000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1,000.00000000
1Y-4	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000

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

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

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 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
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Connecticut Avenue Securities

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Series 2018-C01



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	47,217,986.05
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(5,675.49)
Total Deposits	47,212,310.56
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	47,193,143.90
Total Withdrawals (Pool Distribution Amount)	47,212,310.56
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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Credit-Linked Notes

Series 2018-C01



Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	1,030,771,702.15
Total Principal Reduction Cumulative	13,817,672,462.48
Scheduled Principal Current	54,201,663.73
Scheduled Principal Cumulative	1,705,366,390.73
Unscheduled Principal Current	976,564,362.93
Unscheduled Principal Cumulative	12,111,947,159.12
Senior Reduction Amount	984,005,208.98
Subordinate Reduction Amount	46,760,817.68
Calculated Recovery Principal Amount	216,018.58
Calculated Tranche Write-down Amount	5,675.49
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	6,449.58
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	144377
Period Reference Pool Removal Loan Count	3592
Period Ending Loan Count	140785
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	31,116,454,369.70
Period PIF Loan Count Current	3589
PIF Loan Count Cumulative	45469
Period PIF Loan UPB Current	961,761,224.38
PIF Loan UPB Cumulative	11,413,761,166.49
Period Partial Prepayment Amount	16,869,785.89
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	246
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	56,914,782.45
Credit Event Amount Current	221,694.07
Credit Event Amount Cumulative	2,766,124.21
Total Active Modified Loan Count	290
Total Active Modified Loan UPB	70,035,495.27
Libor Rate	0.487250%

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08-May-2020 11:43:09 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.462538%
Subordinate Percentage	4.537462%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-May-2020
 08-May-2020 11:43:09 AM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	4.540000 %	4.540000 %
1M-1	0.00	0.00	3.100000 %	4.330000 %	4.480000 %
1M-1H	0.00	0.00	3.100000 %	4.330000 %	4.480000 %
1M-2A	0.00	0.00	2.440000 %	3.410000 %	3.520000 %
1M-2B	0.00	0.00	1.780000 %	2.490000 %	2.570000 %
1M-2C	0.00	0.00	1.100000 %	1.540000 %	1.590000 %
1M-2	0.00	0.00	1.100000 %	1.540000 %	1.590000 %
1M-2H	0.00	0.00	1.100000 %	1.540000 %	1.590000 %
1B-1	0.00	0.00	0.500000 %	0.700000 %	0.720000 %
1B-1H	0.00	0.00	0.500000 %	0.700000 %	0.720000 %
1B-2H	5,675.49	0.00	0.000000 %	0.000000 %	0.000000 %

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08-May-2020 11:43:09 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Rep and Warranty Settlement Reporting - Deal Level

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

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Distribution Date: 26-May-2020
 08-May-2020 11:43:09 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1261	282,492,678.44	0.895692 %	0.907856 %
60 Days	220	47,612,265.12	0.156267 %	0.153013 %
90 Days	82	16,743,167.43	0.058245 %	0.053808 %
120 Days	79	17,976,867.63	0.056114 %	0.057773 %
150 Days	58	14,534,904.03	0.041198 %	0.046711 %
180+ Days	214	48,121,235.20	0.152005 %	0.154649 %
Totals	1914	427,481,117.85	1.359520 %	1.373811 %

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08-May-2020 11:43:09 AM

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	39	10,937,769.01	6,449.58	0.058966

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090001691	434,377.20	344.47	0.079302
Summary	0090003586	183,666.22	39.64	0.021583
Summary	0090003965	146,667.01	31.85	0.021716
Summary	0090024159	272,786.33	268.80	0.098539
Summary	0090028338	197,989.78	29.57	0.014935
Summary	0090030268	290,230.50	103.75	0.035747
Summary	0090030954	160,375.90	175.39	0.109362
Summary	0090040149	512,039.42	142.21	0.027773
Summary	0090048099	346,289.11	432.86	0.125000
Summary	0090053762	294,501.77	87.66	0.029766
Summary	0090066429	489,421.78	305.89	0.062500
Summary	0090067354	297,140.32	216.66	0.072915
Summary	0090069846	656,238.46	357.72	0.054511
Summary	0090076707	288,890.99	312.54	0.108186
Summary	0090078647	93,131.72	82.52	0.088606
Summary	0090079962	302,859.99	126.87	0.041891
Summary	0090081096	465,243.91	432.49	0.092960
Summary	0090094841	209,899.50	20.33	0.009686
Summary	0090096194	166,597.52	152.00	0.091238
Summary	0090097826	254,797.43	167.71	0.065821
Summary	0090108464	241,897.25	125.99	0.052084
Summary	0090119417	265,774.04	27.68	0.010415
Summary	0090134733	206,358.19	70.32	0.034077
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090138974	210,716.15	43.90	0.020834

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 08-May-2020 11:43:09 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090139064	170,789.91	126.25	0.073921
Summary	0090139958	176,153.44	90.28	0.051251
Summary	0090140832	245,140.94	121.63	0.049616
Summary	0090158391	471,560.93	30.46	0.006459
Summary	0090161593	139,271.23	65.52	0.047045
Summary	0090161937	366,187.85	246.77	0.067389
Summary	0090178216	157,589.91	293.16	0.186027
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090188313	308,505.95	215.53	0.069863
Summary	0090189596	178,338.56	89.83	0.050370
Summary	0090195313	605,537.51	325.85	0.053812
Summary	0090206460	103,562.01	206.29	0.199195
Summary	0090211385	358,461.01	167.99	0.046864
Summary	0090214018	300,368.79	150.49	0.050102

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Credit-Linked Notes

Series 2018-C01



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	221,694.07	5,670.99	2.558

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090069978	28,719.24	8,025.71	27.945
0090087228	109,904.54	(5,617.74)	(5.111)
0090113028	83,070.29	3,263.02	3.928

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	62,288.34	4.50	22,416.67	35.989

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090212040	62,288.34	4.50	22,416.67	35.989

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Series 2018-C01



Distribution Date: 26-May-2020
 08-May-2020 11:43:09 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
25	2,766,124.21	358,912.63	12.975

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090024331	260,662.67	5,732.82	2.199
0090033570	174,228.35	10,641.61	6.108
0090056813	144,946.59	18,386.69	12.685
0090064772	103,066.15	15,006.28	14.560
0090069978	28,719.24	8,025.71	27.945
0090087228	109,904.54	(5,617.74)	(5.111)
0090091529	98,955.00	55,418.62	56.004
0090093378	102,443.76	4,676.41	4.565
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090097472	355,225.37	57,301.68	16.131
0090100745	67,513.66	18,530.13	27.446
0090104427	311,606.28	30,735.94	9.864
0090113028	83,070.29	3,263.02	3.928
0090117036	39,145.60	15,457.51	39.487
0090121815	141,606.17	2,731.73	1.929
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
0090152473	91,855.34	2,496.47	2.718
0090160326	36,958.29	26,655.43	72.123

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090162799	86,134.30	6,620.24	7.686
0090172890	85,962.61	9,005.52	10.476
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,416.67	35.989

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08-May-2020 11:43:09 AM

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	18,533.27	5,675.49	0.000 %	0	0.00	0.00	0.000 %	4	18,533.27	5,675.49	0.000 %

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

Group	Loan Number	Securitized Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090069978	29,000.00	5.125 %	IN	75.00	360	8,025.71	04/30/2020	8,025.71	8,025.71
Summary	0090087228	113,000.00	4.500 %	KY	75.00	360	(5,617.74)	04/30/2020	(5,617.74)	(5,617.74)
Summary	0090113028	84,000.00	5.500 %	TX	70.00	360	3,263.02	04/30/2020	3,263.02	3,263.02
Summary	0090212040	63,000.00	5.125 %	IL	80.00	360	12,862.28	12/31/2019	4.50	22,416.67

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

* This data is currently not provided for reporting.

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

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

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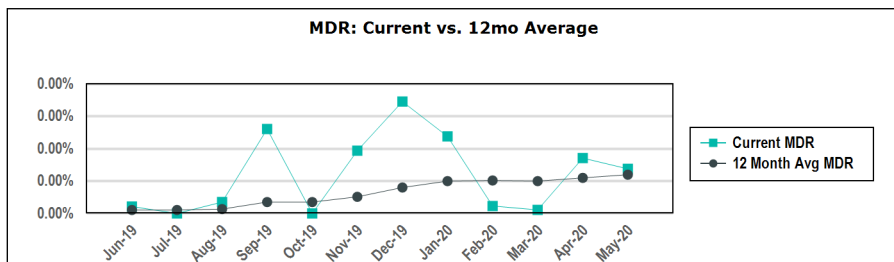
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Realized Loss Report - Collateral

Summary

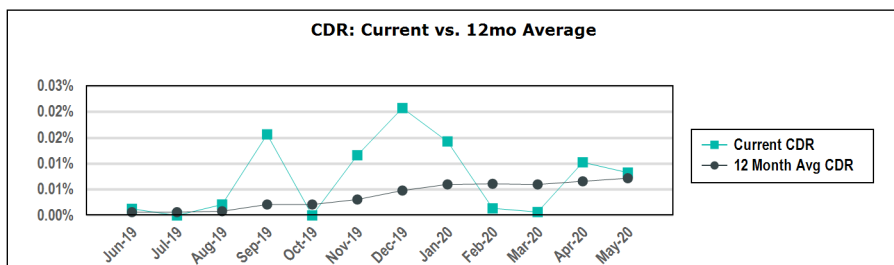
MDR

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



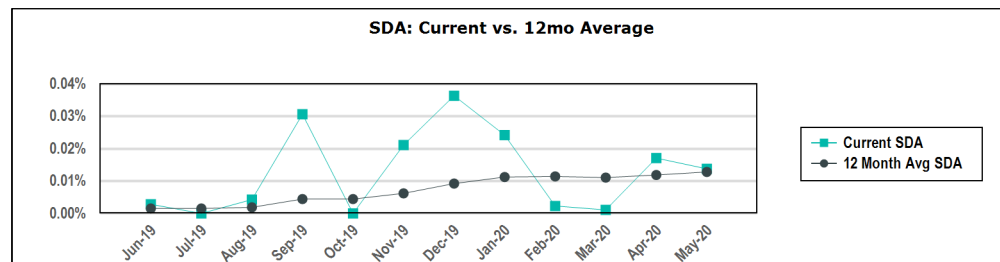
CDR

Current Month 0.008 %
3 Month Average 0.006 %
12 Month Average 0.007 %



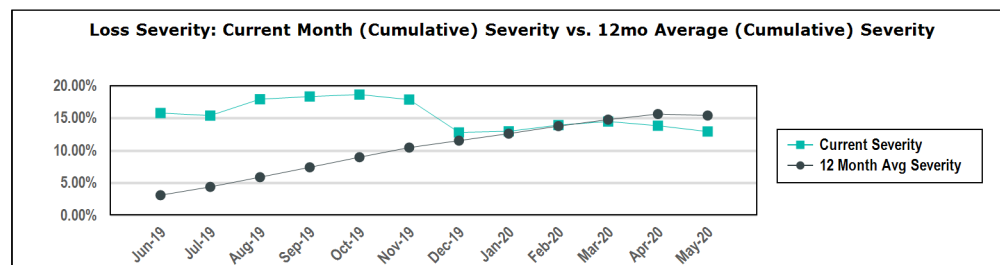
SDA

Current Month 0.014 %
3 Month Average 0.011 %
12 Month Average 0.013 %



Loss Severity

Current Month (Cumulative) 12.975 %
3 Month Average (Cumulative) 13.796 %
12 Month Average (Cumulative) 15.458 %



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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Series 2018-C01



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08-May-2020 11:43:10 AM

Prepayment Rates

Summary

SMM

Current Month	3.043 %
3 Month Average	2.173 %
12 Month Average	1.806 %

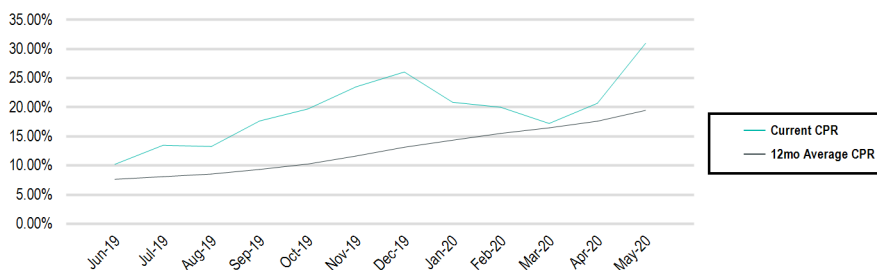
CPR

Current Month	30.983 %
3 Month Average	22.964 %
12 Month Average	19.471 %

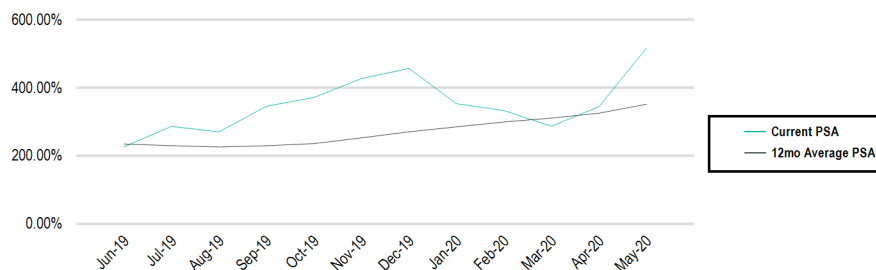
PSA

Current Month	516.390 %
3 Month Average	382.731 %
12 Month Average	351.788 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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 08-May-2020 11:43:10 AM

Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
246	56,914,782.45

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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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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.