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

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 27-Jul-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
1A-H		06/30/2020	0.00000 %	28,417,182,444.19	0.00	1,275,947,702.11	0.00	27,141,234,742.08	1,275,947,702.11	0.00
1M-1	30711XYS7	07/24/2020	0.78450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	07/24/2020	2.43450 %	241,965,354.05	523,613.03	57,596,163.59	0.00	184,369,190.46	58,119,776.62	0.00
1M-AH		06/30/2020	0.00000 %	12,735,900.21	0.00	3,031,586.88	0.00	9,704,313.33	3,031,586.88	0.00
1M-2B	30711XYU2	07/24/2020	2.43450 %	281,736,000.00	609,676.70	0.00	0.00	281,736,000.00	609,676.70	0.00
1M-BH		06/30/2020	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	07/24/2020	2.43450 %	290,274,000.00	628,152.94	0.00	0.00	290,274,000.00	628,152.94	0.00
1M-CH		06/30/2020	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	07/24/2020	2.43450 %	813,975,354.05	1,761,442.67	57,596,163.59	0.00	756,379,190.46	59,357,606.26	0.00
1M-2H		06/30/2020	0.00000 %	42,843,199.21	0.00	3,031,586.88	0.00	39,811,612.33	3,031,586.88	0.00
1B-1	30711XYW8	07/24/2020	3.73450 %	256,124,000.00	850,217.85	0.00	0.00	256,124,000.00	850,217.85	0.00
1B-1H		06/30/2020	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		06/30/2020	0.00000 %	224,234,619.78	0.00	0.00	27,348.33	224,207,271.45	0.00	463,362.55
1A-I1	30711XYY4	07/24/2020	1.80000 %	0.00	387,144.57	0.00	0.00	0.00	387,144.57	0.00
1A-I2	30711XYZ1	07/24/2020	1.40000 %	0.00	301,112.44	0.00	0.00	0.00	301,112.44	0.00
1A-I3	30711XZA5	07/24/2020	1.00000 %	0.00	215,080.31	0.00	0.00	0.00	215,080.31	0.00
1A-I4	30711XZB3	07/24/2020	0.60000 %	0.00	129,048.19	0.00	0.00	0.00	129,048.19	0.00
1B-I1	30711XZG2	07/24/2020	1.80000 %	0.00	450,777.60	0.00	0.00	0.00	450,777.60	0.00
1B-I2	30711XZH0	07/24/2020	1.40000 %	0.00	350,604.80	0.00	0.00	0.00	350,604.80	0.00
1B-I3	30711XZJ6	07/24/2020	1.00000 %	0.00	250,432.00	0.00	0.00	0.00	250,432.00	0.00
1B-I4	30711XZK3	07/24/2020	0.60000 %	0.00	150,259.20	0.00	0.00	0.00	150,259.20	0.00
1C-I1	30711XZQ0	07/24/2020	1.80000 %	0.00	464,438.40	0.00	0.00	0.00	464,438.40	0.00
1C-I2	30711XZR8	07/24/2020	1.40000 %	0.00	361,229.87	0.00	0.00	0.00	361,229.87	0.00
1C-I3	30711XZS6	07/24/2020	1.00000 %	0.00	258,021.33	0.00	0.00	0.00	258,021.33	0.00
1C-I4	30711XZT4	07/24/2020	0.60000 %	0.00	154,812.80	0.00	0.00	0.00	154,812.80	0.00
1E-A1	30711XZC1	07/24/2020	0.63450 %	241,965,354.05	136,468.46	57,596,163.59	0.00	184,369,190.46	57,732,632.05	0.00
1E-A2	30711XZD9	07/24/2020	1.03450 %	241,965,354.05	222,500.59	57,596,163.59	0.00	184,369,190.46	57,818,664.18	0.00
1E-A3	30711XZE7	07/24/2020	1.43450 %	241,965,354.05	308,532.71	57,596,163.59	0.00	184,369,190.46	57,904,696.30	0.00
1E-A4	30711XZF4	07/24/2020	1.83450 %	241,965,354.05	394,564.84	57,596,163.59	0.00	184,369,190.46	57,990,728.43	0.00
1E-B1	30711XZL1	07/24/2020	0.63450 %	281,736,000.00	158,899.10	0.00	0.00	281,736,000.00	158,899.10	0.00

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Distribution Date: 27-Jul-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	07/24/2020	1.03450 %	281,736,000.00	259,071.90	0.00	0.00	281,736,000.00	259,071.90	0.00
1E-B3	30711XZN7	07/24/2020	1.43450 %	281,736,000.00	359,244.70	0.00	0.00	281,736,000.00	359,244.70	0.00
1E-B4	30711XZP2	07/24/2020	1.83450 %	281,736,000.00	459,417.50	0.00	0.00	281,736,000.00	459,417.50	0.00
1E-C1	30711XZU1	07/24/2020	0.63450 %	290,274,000.00	163,714.54	0.00	0.00	290,274,000.00	163,714.54	0.00
1E-C2	30711XZV9	07/24/2020	1.03450 %	290,274,000.00	266,923.07	0.00	0.00	290,274,000.00	266,923.07	0.00
1E-C3	30711XZW7	07/24/2020	1.43450 %	290,274,000.00	370,131.60	0.00	0.00	290,274,000.00	370,131.60	0.00
1E-C4	30711XZX5	07/24/2020	1.83450 %	290,274,000.00	473,340.14	0.00	0.00	290,274,000.00	473,340.14	0.00
1E-D1	30711XZY3	07/24/2020	0.63450 %	523,701,354.05	295,367.56	57,596,163.59	0.00	466,105,190.46	57,891,531.15	0.00
1E-D2	30711XZZ0	07/24/2020	1.03450 %	523,701,354.05	481,572.49	57,596,163.59	0.00	466,105,190.46	58,077,736.08	0.00
1E-D3	30711XA20	07/24/2020	1.43450 %	523,701,354.05	667,777.42	57,596,163.59	0.00	466,105,190.46	58,263,941.01	0.00
1E-D4	30711XA38	07/24/2020	1.83450 %	523,701,354.05	853,982.34	57,596,163.59	0.00	466,105,190.46	58,450,145.93	0.00
1E-D5	30711XA46	07/24/2020	2.43450 %	523,701,354.05	1,133,289.73	57,596,163.59	0.00	466,105,190.46	58,729,453.32	0.00
1E-F1	30711XA53	07/24/2020	0.63450 %	572,010,000.00	322,613.64	0.00	0.00	572,010,000.00	322,613.64	0.00
1E-F2	30711XA61	07/24/2020	1.03450 %	572,010,000.00	525,994.97	0.00	0.00	572,010,000.00	525,994.97	0.00
1E-F3	30711XA79	07/24/2020	1.43450 %	572,010,000.00	729,376.31	0.00	0.00	572,010,000.00	729,376.31	0.00
1E-F4	30711XA87	07/24/2020	1.83450 %	572,010,000.00	932,757.64	0.00	0.00	572,010,000.00	932,757.64	0.00
1E-F5	30711XA95	07/24/2020	2.43450 %	572,010,000.00	1,237,829.64	0.00	0.00	572,010,000.00	1,237,829.64	0.00
1X-1	30711XB29	07/24/2020	1.80000 %	0.00	837,922.17	0.00	0.00	0.00	837,922.17	0.00
1X-2	30711XB37	07/24/2020	1.40000 %	0.00	651,717.24	0.00	0.00	0.00	651,717.24	0.00
1X-3	30711XB45	07/24/2020	1.00000 %	0.00	465,512.31	0.00	0.00	0.00	465,512.31	0.00
1X-4	30711XB52	07/24/2020	0.60000 %	0.00	279,307.39	0.00	0.00	0.00	279,307.39	0.00
1Y-1	30711XB60	07/24/2020	1.80000 %	0.00	915,216.00	0.00	0.00	0.00	915,216.00	0.00
1Y-2	30711XB78	07/24/2020	1.40000 %	0.00	711,834.67	0.00	0.00	0.00	711,834.67	0.00
1Y-3	30711XB86	07/24/2020	1.00000 %	0.00	508,453.33	0.00	0.00	0.00	508,453.33	0.00
1Y-4	30711XB94	07/24/2020	0.60000 %	0.00	305,072.00	0.00	0.00	0.00	305,072.00	0.00
Totals				39,359,117,117.94	23,274,470.70	1,915,568,675.36	27,348.33	37,443,521,094.25	1,938,843,146.06	463,362.55

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: 27-Jul-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	28,417,182,444.19	46,283,766.63	1,229,663,935.47	0.00	0.00	1,275,947,702.11	27,141,234,742.08	0.62919036	1,275,947,702.11
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	241,965,354.05	2,089,850.20	55,506,313.39	0.00	0.00	57,596,163.59	184,369,190.46	0.65440409	57,596,163.59
1M-AH	14,829,237.00	12,735,900.21	109,999.73	2,921,587.15	0.00	0.00	3,031,586.88	9,704,313.33	0.65440409	3,031,586.88
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	813,975,354.05	2,089,850.20	55,506,313.39	0.00	0.00	57,596,163.59	756,379,190.46	0.88595342	57,596,163.59
1M-2H	44,936,536.00	42,843,199.21	109,999.73	2,921,587.15	0.00	0.00	3,031,586.88	39,811,612.33	0.88595196	3,031,586.88
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	224,234,619.78	0.00	0.00	0.00	27,348.33	27,348.33	224,207,271.45	0.99793759	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	241,965,354.05	2,089,850.20	55,506,313.39	0.00	0.00	57,596,163.59	184,369,190.46	0.65440409	57,596,163.59
1E-A2	281,736,000.00	241,965,354.05	2,089,850.20	55,506,313.39	0.00	0.00	57,596,163.59	184,369,190.46	0.65440409	57,596,163.59
1E-A3	281,736,000.00	241,965,354.05	2,089,850.20	55,506,313.39	0.00	0.00	57,596,163.59	184,369,190.46	0.65440409	57,596,163.59
1E-A4	281,736,000.00	241,965,354.05	2,089,850.20	55,506,313.39	0.00	0.00	57,596,163.59	184,369,190.46	0.65440409	57,596,163.59
1E-B1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00

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Distribution Date: 27-Jul-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	523,701,354.05	2,089,850.20	55,506,313.39	0.00	0.00	57,596,163.59	466,105,190.46	0.82720204	57,596,163.59
1E-D2	563,472,000.00	523,701,354.05	2,089,850.20	55,506,313.39	0.00	0.00	57,596,163.59	466,105,190.46	0.82720204	57,596,163.59
1E-D3	563,472,000.00	523,701,354.05	2,089,850.20	55,506,313.39	0.00	0.00	57,596,163.59	466,105,190.46	0.82720204	57,596,163.59
1E-D4	563,472,000.00	523,701,354.05	2,089,850.20	55,506,313.39	0.00	0.00	57,596,163.59	466,105,190.46	0.82720204	57,596,163.59
1E-D5	563,472,000.00	523,701,354.05	2,089,850.20	55,506,313.39	0.00	0.00	57,596,163.59	466,105,190.46	0.82720204	57,596,163.59
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	39,359,117,117.94	69,492,118.29	1,846,076,557.06	0.00	27,348.33	1,915,596,023.69	37,443,521,094.25	0.68171839	1,915,568,675.36

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1A-H	43,136,761,759.00	658.76948768	1.07295413	28.50617166	0.00000000	0.00000000	29.57912579	629.19036189	0.62919036	29.57912579
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	858.83718818	7.41776060	197.01533844	0.00000000	0.00000000	204.43309904	654.40408915	0.65440409	204.43309904
1M-AH	14,829,237.00	858.83718832	7.41776060	197.01533869	0.00000000	0.00000000	204.43309929	654.40408903	0.65440409	204.43309929
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	953.41630186	2.44785943	65.01502015	0.00000000	0.00000000	67.46287958	885.95342228	0.88595342	67.46287958
1M-2H	44,936,536.00	953.41570632	2.44789073	65.01585147	0.00000000	0.00000000	67.46374220	885.95196412	0.88595196	67.46374220
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	998.05931816	0.00000000	0.00000000	0.00000000	0.12172632	0.12172632	997.93759183	0.99793759	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	858.83718818	7.41776060	197.01533844	0.00000000	0.00000000	204.43309904	654.40408915	0.65440409	204.43309904
1E-A2	281,736,000.00	858.83718818	7.41776060	197.01533844	0.00000000	0.00000000	204.43309904	654.40408915	0.65440409	204.43309904
1E-A3	281,736,000.00	858.83718818	7.41776060	197.01533844	0.00000000	0.00000000	204.43309904	654.40408915	0.65440409	204.43309904
1E-A4	281,736,000.00	858.83718818	7.41776060	197.01533844	0.00000000	0.00000000	204.43309904	654.40408915	0.65440409	204.43309904
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 27-Jul-2020
 09-Jul-2020 12:19:30 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	929.41859409	3.70888030	98.50766922	0.00000000	0.00000000	102.21654952	827.20204457	0.82720204	102.21654952
1E-D2	563,472,000.00	929.41859409	3.70888030	98.50766922	0.00000000	0.00000000	102.21654952	827.20204457	0.82720204	102.21654952
1E-D3	563,472,000.00	929.41859409	3.70888030	98.50766922	0.00000000	0.00000000	102.21654952	827.20204457	0.82720204	102.21654952
1E-D4	563,472,000.00	929.41859409	3.70888030	98.50766922	0.00000000	0.00000000	102.21654952	827.20204457	0.82720204	102.21654952
1E-D5	563,472,000.00	929.41859409	3.70888030	98.50766922	0.00000000	0.00000000	102.21654952	827.20204457	0.82720204	102.21654952
1E-F1	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jul-2020
 09-Jul-2020 12:19:30 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 %	28,417,182,444.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	27,141,234,742.08
1M-1	N/A	N/A	0.78450 %	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	06/25/20 - 07/26/20	32	2.43450 %	241,965,354.05	523,613.03	0.00	0.00	0.00	0.00	523,613.03	0.00	184,369,190.46
1M-AH	N/A	N/A	0.00000 %	12,735,900.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,704,313.33
1M-2B	06/25/20 - 07/26/20	32	2.43450 %	281,736,000.00	609,676.70	0.00	0.00	0.00	0.00	609,676.70	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	06/25/20 - 07/26/20	32	2.43450 %	290,274,000.00	628,152.94	0.00	0.00	0.00	0.00	628,152.94	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	06/25/20 - 07/26/20	32	2.43450 %	813,975,354.05	1,761,442.67	0.00	0.00	0.00	0.00	1,761,442.67	0.00	756,379,190.46
1M-2H	N/A	N/A	0.00000 %	42,843,199.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	39,811,612.33
1B-1	06/25/20 - 07/26/20	32	3.73450 %	256,124,000.00	850,217.85	0.00	0.00	0.00	0.00	850,217.85	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 %	224,234,619.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	224,207,271.45
1A-I1	06/25/20 - 07/26/20	32	1.80000 %	241,965,354.05	387,144.57	0.00	0.00	0.00	0.00	387,144.57	0.00	184,369,190.46
1A-I2	06/25/20 - 07/26/20	32	1.40000 %	241,965,354.05	301,112.44	0.00	0.00	0.00	0.00	301,112.44	0.00	184,369,190.46
1A-I3	06/25/20 - 07/26/20	32	1.00000 %	241,965,354.05	215,080.31	0.00	0.00	0.00	0.00	215,080.31	0.00	184,369,190.46
1A-I4	06/25/20 - 07/26/20	32	0.60000 %	241,965,354.05	129,048.19	0.00	0.00	0.00	0.00	129,048.19	0.00	184,369,190.46
1B-I1	06/25/20 - 07/26/20	32	1.80000 %	281,736,000.00	450,777.60	0.00	0.00	0.00	0.00	450,777.60	0.00	281,736,000.00
1B-I2	06/25/20 - 07/26/20	32	1.40000 %	281,736,000.00	350,604.80	0.00	0.00	0.00	0.00	350,604.80	0.00	281,736,000.00
1B-I3	06/25/20 - 07/26/20	32	1.00000 %	281,736,000.00	250,432.00	0.00	0.00	0.00	0.00	250,432.00	0.00	281,736,000.00
1B-I4	06/25/20 - 07/26/20	32	0.60000 %	281,736,000.00	150,259.20	0.00	0.00	0.00	0.00	150,259.20	0.00	281,736,000.00
1C-I1	06/25/20 - 07/26/20	32	1.80000 %	290,274,000.00	464,438.40	0.00	0.00	0.00	0.00	464,438.40	0.00	290,274,000.00
1C-I2	06/25/20 - 07/26/20	32	1.40000 %	290,274,000.00	361,229.87	0.00	0.00	0.00	0.00	361,229.87	0.00	290,274,000.00
1C-I3	06/25/20 - 07/26/20	32	1.00000 %	290,274,000.00	258,021.33	0.00	0.00	0.00	0.00	258,021.33	0.00	290,274,000.00
1C-I4	06/25/20 - 07/26/20	32	0.60000 %	290,274,000.00	154,812.80	0.00	0.00	0.00	0.00	154,812.80	0.00	290,274,000.00
1E-A1	06/25/20 - 07/26/20	32	0.63450 %	241,965,354.05	136,468.46	0.00	0.00	0.00	0.00	136,468.46	0.00	184,369,190.46
1E-A2	06/25/20 - 07/26/20	32	1.03450 %	241,965,354.05	222,500.59	0.00	0.00	0.00	0.00	222,500.59	0.00	184,369,190.46
1E-A3	06/25/20 - 07/26/20	32	1.43450 %	241,965,354.05	308,532.71	0.00	0.00	0.00	0.00	308,532.71	0.00	184,369,190.46
1E-A4	06/25/20 - 07/26/20	32	1.83450 %	241,965,354.05	394,564.84	0.00	0.00	0.00	0.00	394,564.84	0.00	184,369,190.46
1E-B1	06/25/20 - 07/26/20	32	0.63450 %	281,736,000.00	158,899.10	0.00	0.00	0.00	0.00	158,899.10	0.00	281,736,000.00
1E-B2	06/25/20 - 07/26/20	32	1.03450 %	281,736,000.00	259,071.90	0.00	0.00	0.00	0.00	259,071.90	0.00	281,736,000.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 27-Jul-2020
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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	06/25/20 - 07/26/20	32	1.43450 %	281,736,000.00	359,244.70	0.00	0.00	0.00	0.00	359,244.70	0.00	281,736,000.00
1E-B4	06/25/20 - 07/26/20	32	1.83450 %	281,736,000.00	459,417.50	0.00	0.00	0.00	0.00	459,417.50	0.00	281,736,000.00
1E-C1	06/25/20 - 07/26/20	32	0.63450 %	290,274,000.00	163,714.54	0.00	0.00	0.00	0.00	163,714.54	0.00	290,274,000.00
1E-C2	06/25/20 - 07/26/20	32	1.03450 %	290,274,000.00	266,923.07	0.00	0.00	0.00	0.00	266,923.07	0.00	290,274,000.00
1E-C3	06/25/20 - 07/26/20	32	1.43450 %	290,274,000.00	370,131.60	0.00	0.00	0.00	0.00	370,131.60	0.00	290,274,000.00
1E-C4	06/25/20 - 07/26/20	32	1.83450 %	290,274,000.00	473,340.14	0.00	0.00	0.00	0.00	473,340.14	0.00	290,274,000.00
1E-D1	06/25/20 - 07/26/20	32	0.63450 %	523,701,354.05	295,367.56	0.00	0.00	0.00	0.00	295,367.56	0.00	466,105,190.46
1E-D2	06/25/20 - 07/26/20	32	1.03450 %	523,701,354.05	481,572.49	0.00	0.00	0.00	0.00	481,572.49	0.00	466,105,190.46
1E-D3	06/25/20 - 07/26/20	32	1.43450 %	523,701,354.05	667,777.42	0.00	0.00	0.00	0.00	667,777.42	0.00	466,105,190.46
1E-D4	06/25/20 - 07/26/20	32	1.83450 %	523,701,354.05	853,982.34	0.00	0.00	0.00	0.00	853,982.34	0.00	466,105,190.46
1E-D5	06/25/20 - 07/26/20	32	2.43450 %	523,701,354.05	1,133,289.73	0.00	0.00	0.00	0.00	1,133,289.73	0.00	466,105,190.46
1E-F1	06/25/20 - 07/26/20	32	0.63450 %	572,010,000.00	322,613.64	0.00	0.00	0.00	0.00	322,613.64	0.00	572,010,000.00
1E-F2	06/25/20 - 07/26/20	32	1.03450 %	572,010,000.00	525,994.97	0.00	0.00	0.00	0.00	525,994.97	0.00	572,010,000.00
1E-F3	06/25/20 - 07/26/20	32	1.43450 %	572,010,000.00	729,376.31	0.00	0.00	0.00	0.00	729,376.31	0.00	572,010,000.00
1E-F4	06/25/20 - 07/26/20	32	1.83450 %	572,010,000.00	932,757.64	0.00	0.00	0.00	0.00	932,757.64	0.00	572,010,000.00
1E-F5	06/25/20 - 07/26/20	32	2.43450 %	572,010,000.00	1,237,829.64	0.00	0.00	0.00	0.00	1,237,829.64	0.00	572,010,000.00
1X-1	06/25/20 - 07/26/20	32	1.80000 %	523,701,354.05	837,922.17	0.00	0.00	0.00	0.00	837,922.17	0.00	466,105,190.46
1X-2	06/25/20 - 07/26/20	32	1.40000 %	523,701,354.05	651,717.24	0.00	0.00	0.00	0.00	651,717.24	0.00	466,105,190.46
1X-3	06/25/20 - 07/26/20	32	1.00000 %	523,701,354.05	465,512.31	0.00	0.00	0.00	0.00	465,512.31	0.00	466,105,190.46
1X-4	06/25/20 - 07/26/20	32	0.60000 %	523,701,354.05	279,307.39	0.00	0.00	0.00	0.00	279,307.39	0.00	466,105,190.46
1Y-1	06/25/20 - 07/26/20	32	1.80000 %	572,010,000.00	915,216.00	0.00	0.00	0.00	0.00	915,216.00	0.00	572,010,000.00
1Y-2	06/25/20 - 07/26/20	32	1.40000 %	572,010,000.00	711,834.67	0.00	0.00	0.00	0.00	711,834.67	0.00	572,010,000.00
1Y-3	06/25/20 - 07/26/20	32	1.00000 %	572,010,000.00	508,453.33	0.00	0.00	0.00	0.00	508,453.33	0.00	572,010,000.00
1Y-4	06/25/20 - 07/26/20	32	0.60000 %	572,010,000.00	305,072.00	0.00	0.00	0.00	0.00	305,072.00	0.00	572,010,000.00
Totals					23,274,470.70	0.00	0.00	0.00	0.00	23,274,470.70	0.00	

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 27-Jul-2020
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	43,136,761,759.00	0.00000 %	658.76948768	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	629.19036189
1M-1	384,186,000.00	0.78450 %	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	2.43450 %	858.83718818	1.85852369	0.00000000	0.00000000	0.00000000	0.00000000	1.85852369	0.00000000	654.40408915
1M-AH	14,829,237.00	0.00000 %	858.83718832	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	654.40408903
1M-2B	281,736,000.00	2.43450 %	1000.00000000	2.16399999	0.00000000	0.00000000	0.00000000	0.00000000	2.16399999	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	2.43450 %	1000.00000000	2.16400001	0.00000000	0.00000000	0.00000000	0.00000000	2.16400001	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	2.43450 %	953.41630186	2.06319288	0.00000000	0.00000000	0.00000000	0.00000000	2.06319288	0.00000000	885.95342228
1M-2H	44,936,536.00	0.00000 %	953.41570632	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	885.95196412
1B-1	256,124,000.00	3.73450 %	1000.00000000	3.31955557	0.00000000	0.00000000	0.00000000	0.00000000	3.31955557	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 %	998.05931816	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.93759183
1A-I1	0.00	1.80000 %	858.83718818	1.37413951	0.00000000	0.00000000	0.00000000	0.00000000	1.37413951	0.00000000	654.40408915
1A-I2	0.00	1.40000 %	858.83718818	1.06877517	0.00000000	0.00000000	0.00000000	0.00000000	1.06877517	0.00000000	654.40408915
1A-I3	0.00	1.00000 %	858.83718818	0.76341082	0.00000000	0.00000000	0.00000000	0.00000000	0.76341082	0.00000000	654.40408915
1A-I4	0.00	0.60000 %	858.83718818	0.45804650	0.00000000	0.00000000	0.00000000	0.00000000	0.45804650	0.00000000	654.40408915
1B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
1E-A1	281,736,000.00	0.63450 %	858.83718818	0.48438418	0.00000000	0.00000000	0.00000000	0.00000000	0.48438418	0.00000000	654.40408915
1E-A2	281,736,000.00	1.03450 %	858.83718818	0.78974852	0.00000000	0.00000000	0.00000000	0.00000000	0.78974852	0.00000000	654.40408915
1E-A3	281,736,000.00	1.43450 %	858.83718818	1.09511284	0.00000000	0.00000000	0.00000000	0.00000000	1.09511284	0.00000000	654.40408915

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	281,736,000.00	1.83450 %	858.83718818	1.40047718	0.00000000	0.00000000	0.00000000	0.00000000	1.40047718	0.00000000	654.40408915
1E-B1	281,736,000.00	0.63450 %	1000.00000000	0.56399999	0.00000000	0.00000000	0.00000000	0.00000000	0.56399999	0.00000000	1000.00000000
1E-B2	281,736,000.00	1.03450 %	1000.00000000	0.91955554	0.00000000	0.00000000	0.00000000	0.00000000	0.91955554	0.00000000	1000.00000000
1E-B3	281,736,000.00	1.43450 %	1000.00000000	1.27511110	0.00000000	0.00000000	0.00000000	0.00000000	1.27511110	0.00000000	1000.00000000
1E-B4	281,736,000.00	1.83450 %	1000.00000000	1.63066665	0.00000000	0.00000000	0.00000000	0.00000000	1.63066665	0.00000000	1000.00000000
1E-C1	290,274,000.00	0.63450 %	1000.00000000	0.56400001	0.00000000	0.00000000	0.00000000	0.00000000	0.56400001	0.00000000	1000.00000000
1E-C2	290,274,000.00	1.03450 %	1000.00000000	0.91955556	0.00000000	0.00000000	0.00000000	0.00000000	0.91955556	0.00000000	1000.00000000
1E-C3	290,274,000.00	1.43450 %	1000.00000000	1.27511110	0.00000000	0.00000000	0.00000000	0.00000000	1.27511110	0.00000000	1000.00000000
1E-C4	290,274,000.00	1.83450 %	1000.00000000	1.63066668	0.00000000	0.00000000	0.00000000	0.00000000	1.63066668	0.00000000	1000.00000000
1E-D1	563,472,000.00	0.63450 %	929.41859409	0.52419208	0.00000000	0.00000000	0.00000000	0.00000000	0.52419208	0.00000000	827.20204457
1E-D2	563,472,000.00	1.03450 %	929.41859409	0.85465203	0.00000000	0.00000000	0.00000000	0.00000000	0.85465203	0.00000000	827.20204457
1E-D3	563,472,000.00	1.43450 %	929.41859409	1.18511198	0.00000000	0.00000000	0.00000000	0.00000000	1.18511198	0.00000000	827.20204457
1E-D4	563,472,000.00	1.83450 %	929.41859409	1.51557192	0.00000000	0.00000000	0.00000000	0.00000000	1.51557192	0.00000000	827.20204457
1E-D5	563,472,000.00	2.43450 %	929.41859409	2.01126184	0.00000000	0.00000000	0.00000000	0.00000000	2.01126184	0.00000000	827.20204457
1E-F1	572,010,000.00	0.63450 %	1000.00000000	0.56400000	0.00000000	0.00000000	0.00000000	0.00000000	0.56400000	0.00000000	1000.00000000
1E-F2	572,010,000.00	1.03450 %	1000.00000000	0.91955555	0.00000000	0.00000000	0.00000000	0.00000000	0.91955555	0.00000000	1000.00000000
1E-F3	572,010,000.00	1.43450 %	1000.00000000	1.27511112	0.00000000	0.00000000	0.00000000	0.00000000	1.27511112	0.00000000	1000.00000000
1E-F4	572,010,000.00	1.83450 %	1000.00000000	1.63066667	0.00000000	0.00000000	0.00000000	0.00000000	1.63066667	0.00000000	1000.00000000
1E-F5	572,010,000.00	2.43450 %	1000.00000000	2.16400000	0.00000000	0.00000000	0.00000000	0.00000000	2.16400000	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	929.41859409	1.48706976	0.00000000	0.00000000	0.00000000	0.00000000	1.48706976	0.00000000	827.20204457
1X-2	0.00	1.40000 %	929.41859409	1.15660980	0.00000000	0.00000000	0.00000000	0.00000000	1.15660980	0.00000000	827.20204457
1X-3	0.00	1.00000 %	929.41859409	0.82614985	0.00000000	0.00000000	0.00000000	0.00000000	0.82614985	0.00000000	827.20204457
1X-4	0.00	0.60000 %	929.41859409	0.49568992	0.00000000	0.00000000	0.00000000	0.00000000	0.49568992	0.00000000	827.20204457
1Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	60,254,339.10
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(27,348.33)
Total Deposits	60,226,990.77
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	60,207,824.11
Total Withdrawals (Pool Distribution Amount)	60,226,990.77
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	1,336,602,800.90
Total Principal Reduction Cumulative	16,502,889,253.69
Scheduled Principal Current	48,483,616.56
Scheduled Principal Cumulative	1,804,639,883.74
Unscheduled Principal Current	1,288,091,836.01
Unscheduled Principal Cumulative	14,697,786,007.40
Senior Reduction Amount	1,275,947,702.11
Subordinate Reduction Amount	60,627,750.46
Calculated Recovery Principal Amount	369,481.12
Calculated Tranche Write-down Amount	27,348.33
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	7,999.29
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	135966
Period Reference Pool Removal Loan Count	4819
Period Ending Loan Count	131147
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	28,431,237,578.49
Period PIF Loan Count Current	4817
PIF Loan Count Cumulative	55101
Period PIF Loan UPB Current	1,273,766,181.39
PIF Loan UPB Cumulative	13,973,192,704.95
Period Partial Prepayment Amount	17,059,869.69
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	396,829.45
Credit Event Amount Cumulative	3,743,018.03
Total Active Modified Loan Count	324
Total Active Modified Loan UPB	78,468,089.38
Libor Rate	0.184500%

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Connecticut Avenue Securities

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.462694%
Subordinate Percentage	4.537306%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	4.540000 %	4.540000 %
1M-1	0.00	0.00	3.100000 %	4.540000 %	4.540000 %
1M-1H	0.00	0.00	3.100000 %	4.540000 %	4.540000 %
1M-2A	0.00	0.00	2.440000 %	3.680000 %	3.850000 %
1M-2B	0.00	0.00	1.780000 %	2.690000 %	2.810000 %
1M-2C	0.00	0.00	1.100000 %	1.660000 %	1.740000 %
1M-2	0.00	0.00	1.100000 %	1.660000 %	1.740000 %
1M-2H	0.00	0.00	1.100000 %	1.660000 %	1.740000 %
1B-1	0.00	0.00	0.500000 %	0.750000 %	0.790000 %
1B-1H	0.00	0.00	0.500000 %	0.750000 %	0.790000 %
1B-2H	27,348.33	0.00	0.000000 %	0.000000 %	0.000000 %

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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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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	3501	851,863,765.54	2.669524 %	2.996225 %
60 Days	3664	942,814,610.63	2.793812 %	3.316122 %
90 Days	306	76,636,919.23	0.233326 %	0.269552 %
120 Days	96	22,453,068.19	0.073200 %	0.078973 %
150 Days	54	11,253,905.50	0.041175 %	0.039583 %
180+ Days	265	60,843,879.77	0.202063 %	0.214004 %
Totals	7886	1,965,866,148.86	6.013100 %	6.914459 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	48	13,293,184.84	7,999.29	0.060176

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	183,505.51	39.64	0.021602
Summary	0090003965	146,469.43	31.85	0.021745
Summary	0090024159	251,495.11	248.84	0.098944
Summary	0090024221	101,749.31	105.99	0.104168
Summary	0090028338	197,542.72	29.57	0.014969
Summary	0090030268	290,230.50	103.75	0.035747
Summary	0090030954	160,138.72	175.17	0.109386
Summary	0090040149	511,310.05	142.21	0.027813
Summary	0090045885	175,057.30	246.83	0.141000
Summary	0090048099	345,676.16	432.10	0.125001
Summary	0090053762	294,074.57	87.66	0.029809
Summary	0090066429	487,487.38	304.68	0.062500
Summary	0090067354	296,350.12	216.09	0.072917
Summary	0090069846	655,263.18	357.41	0.054544
Summary	0090076707	288,577.71	312.54	0.108304
Summary	0090078647	92,995.70	82.44	0.088649
Summary	0090079962	302,859.99	126.87	0.041891
Summary	0090081096	465,243.91	432.49	0.092960
Summary	0090093824	417,319.15	434.71	0.104167
Summary	0090094841	209,454.74	20.33	0.009706
Summary	0090096194	166,597.52	152.00	0.091238
Summary	0090097826	254,797.43	167.71	0.065821
Summary	0090100346	387,100.16	12.15	0.003139
Summary	0090102909	144,387.83	23.88	0.016539

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090105361	160,520.71	9.37	0.005837
Summary	0090108464	241,897.25	125.99	0.052084
Summary	0090119417	265,774.04	27.68	0.010415
Summary	0090134733	206,060.63	70.32	0.034126
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090138974	210,716.15	43.90	0.020834
Summary	0090139064	169,981.85	126.25	0.074273
Summary	0090139958	175,612.69	90.00	0.051249
Summary	0090140832	244,727.80	121.54	0.049663
Summary	0090155571	387,301.81	2.74	0.000707
Summary	0090158391	471,560.93	30.46	0.006459
Summary	0090161593	139,059.39	65.44	0.047059
Summary	0090161937	365,916.73	246.63	0.067401
Summary	0090178216	157,361.50	292.88	0.186119
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090187163	103,095.96	42.96	0.041670
Summary	0090188313	308,168.58	215.53	0.069939
Summary	0090189596	177,508.19	89.48	0.050409
Summary	0090195313	604,603.79	325.85	0.053895
Summary	0090206460	103,562.01	206.29	0.199195
Summary	0090211385	357,562.10	167.71	0.046904
Summary	0090213832	513,855.26	695.85	0.135418
Summary	0090214018	299,865.59	150.33	0.050132

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	396,829.45	27,346.13	6.891

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	109,904.54	2.20	1,714.41	1.560

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090055902	258,676.55	(617.37)	(0.239)
0090183777	138,152.90	27,963.50	20.241

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090087228	109,904.54	2.20	1,714.41	1.560

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
31	3,743,018.03	463,362.55	12.379

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090010811	121,658.59	42,346.40	34.808
0090024331	260,662.67	5,732.82	2.199
0090033570	174,228.35	10,641.61	6.108
0090055902	258,676.55	(617.37)	(0.239)
0090056813	144,946.59	18,386.69	12.685
0090064772	103,066.15	15,006.28	14.560
0090069978	28,719.24	8,016.75	27.914
0090087228	109,904.54	1,714.41	1.560
0090088563	109,025.30	1,733.27	1.590
0090091529	98,955.00	55,418.62	56.004
0090093378	102,443.76	4,676.41	4.565
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090097472	355,225.37	57,301.68	16.131
0090099162	183,133.99	(212.25)	(0.116)
0090100745	67,513.66	18,530.13	27.446
0090104427	311,606.28	30,735.94	9.864
0090113028	83,070.29	3,263.02	3.928
0090117036	39,145.60	15,457.51	39.487
0090121815	141,606.17	2,731.73	1.929
0090125632	166,246.49	25,913.18	15.587
0090128491	41,869.07	5,969.30	14.257

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090162799	86,134.30	6,620.24	7.686
0090172890	85,962.61	9,005.52	10.476
0090183777	138,152.90	27,963.50	20.241
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,416.67	35.989

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Realized Loss Detail Report - Loans with Losses during Current Period

Group	Inactive			Active				Totals				
	# 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	3	506,733.99	27,348.33	0.000 %	0	0.00	0.00	0.000 %	3	506,733.99	27,348.33	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	0090055902	264,000.00	5.375 %	WA	80.00	360	258,676.55	06/30/2020	(617.37)	(617.37)
Summary	0090087228	113,000.00	4.500 %	KY	75.00	360	109,904.54	04/30/2020	2.20	1,714.41
Summary	0090183777	140,000.00	5.125 %	CT	80.00	360	138,152.90	06/30/2020	27,963.50	27,963.50

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



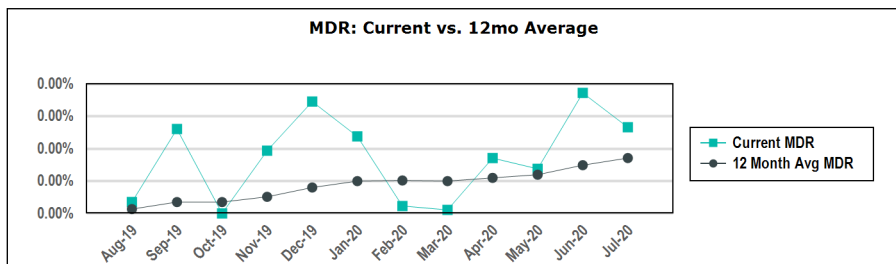
Distribution Date: 27-Jul-2020
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Realized Loss Report - Collateral

Summary

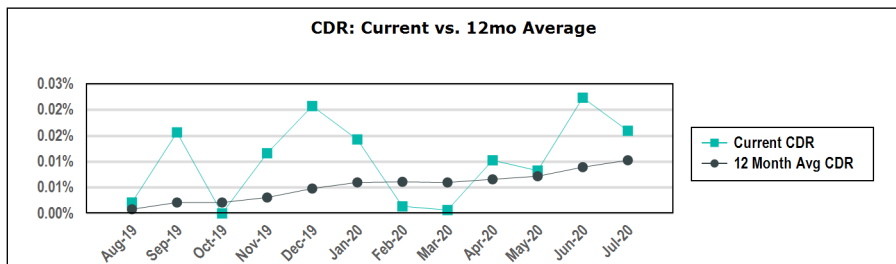
MDR

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



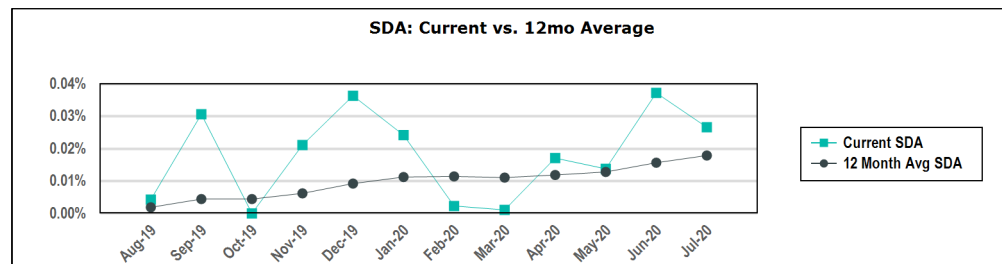
CDR

Current Month	0.016 %
3 Month Average	0.016 %
12 Month Average	0.010 %



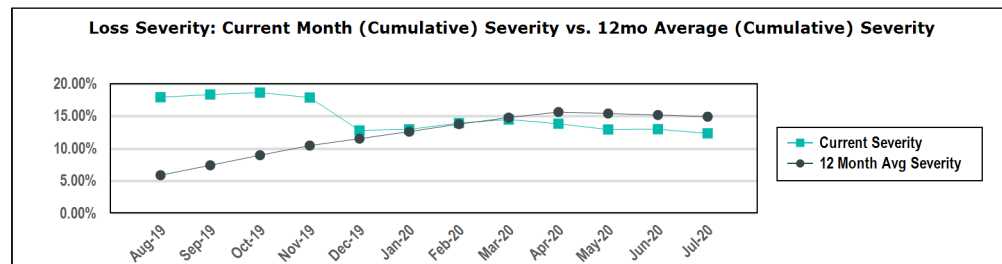
SDA

Current Month	0.027 %
3 Month Average	0.026 %
12 Month Average	0.018 %



Loss Severity

Current Month (Cumulative)	12.379 %
3 Month Average (Cumulative)	12.795 %
12 Month Average (Cumulative)	14.968 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

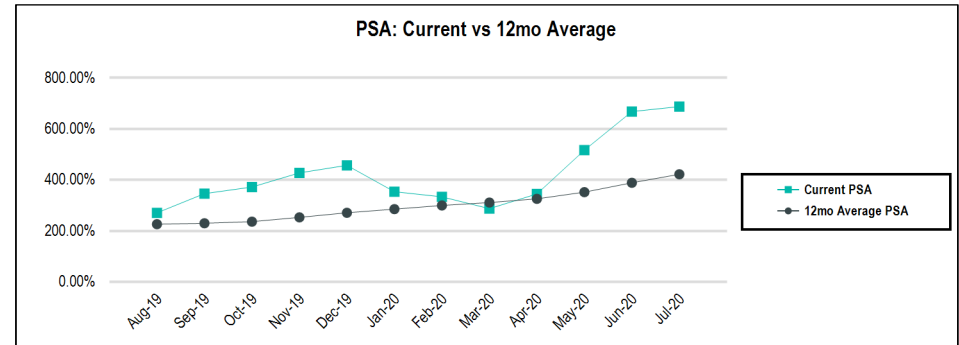
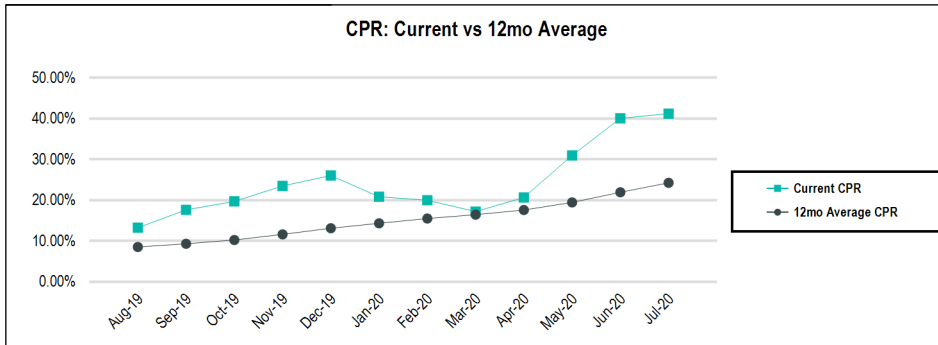
Current Month	4.334 %
3 Month Average	3.852 %
12 Month Average	2.341 %

CPR

Current Month	41.241 %
3 Month Average	37.433 %
12 Month Average	24.273 %

PSA

Current Month	687.346 %
3 Month Average	623.890 %
12 Month Average	421.942 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
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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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.