

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-Apr-2021
12-Apr-2021 11:43:34 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		03/31/2021	0.00000 %	17,079,732,094.83	0.00	937,326,801.42	0.00	16,142,405,293.38	937,326,801.42	0.00
1M-1	30711XYS7	04/23/2021	0.70863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	04/23/2021	2.35863 %	44,956,492.85	94,253.98	1,785,846.02	0.00	43,170,646.84	1,880,100.00	0.00
1M-AH		03/31/2021	0.00000 %	2,366,295.00	0.00	93,998.40	0.00	2,272,296.59	93,998.40	0.00
1M-2B	30711XYU2	04/23/2021	2.35863 %	281,736,000.00	590,676.43	0.00	0.00	281,736,000.00	590,676.43	0.00
1M-BH		03/31/2021	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	04/23/2021	2.35863 %	290,274,000.00	608,576.86	0.00	0.00	290,274,000.00	608,576.86	0.00
1M-CH		03/31/2021	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	04/23/2021	2.35863 %	616,966,492.85	1,293,507.27	1,785,846.02	0.00	615,180,646.84	3,079,353.29	0.00
1M-2H		03/31/2021	0.00000 %	32,473,594.00	0.00	93,998.40	0.00	32,379,595.59	93,998.40	0.00
1B-1	30711XYW8	04/23/2021	3.65863 %	256,124,000.00	832,944.84	0.00	0.00	256,124,000.00	832,944.84	0.00
1B-1H		03/31/2021	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		03/31/2021	0.00000 %	223,869,963.06	0.00	0.00	(3,254.01)	223,873,217.07	0.00	797,416.93
1A-I1	30711XYY4	04/23/2021	1.80000 %	0.00	71,930.39	0.00	0.00	0.00	71,930.39	0.00
1A-I2	30711XYZ1	04/23/2021	1.40000 %	0.00	55,945.86	0.00	0.00	0.00	55,945.86	0.00
1A-I3	30711XZA5	04/23/2021	1.00000 %	0.00	39,961.33	0.00	0.00	0.00	39,961.33	0.00
1A-I4	30711XZB3	04/23/2021	0.60000 %	0.00	23,976.80	0.00	0.00	0.00	23,976.80	0.00
1B-I1	30711XZG2	04/23/2021	1.80000 %	0.00	450,777.60	0.00	0.00	0.00	450,777.60	0.00
1B-I2	30711XZH0	04/23/2021	1.40000 %	0.00	350,604.80	0.00	0.00	0.00	350,604.80	0.00
1B-I3	30711XZJ6	04/23/2021	1.00000 %	0.00	250,432.00	0.00	0.00	0.00	250,432.00	0.00
1B-I4	30711XZK3	04/23/2021	0.60000 %	0.00	150,259.20	0.00	0.00	0.00	150,259.20	0.00
1C-I1	30711XZQ0	04/23/2021	1.80000 %	0.00	464,438.40	0.00	0.00	0.00	464,438.40	0.00
1C-I2	30711XZR8	04/23/2021	1.40000 %	0.00	361,229.87	0.00	0.00	0.00	361,229.87	0.00
1C-I3	30711XZS6	04/23/2021	1.00000 %	0.00	258,021.33	0.00	0.00	0.00	258,021.33	0.00
1C-I4	30711XZT4	04/23/2021	0.60000 %	0.00	154,812.80	0.00	0.00	0.00	154,812.80	0.00
1E-A1	30711XZC1	04/23/2021	0.55863 %	44,956,492.85	22,323.60	1,785,846.02	0.00	43,170,646.84	1,808,169.62	0.00
1E-A2	30711XZD9	04/23/2021	0.95863 %	44,956,492.85	38,308.13	1,785,846.02	0.00	43,170,646.84	1,824,154.15	0.00
1E-A3	30711XZE7	04/23/2021	1.35863 %	44,956,492.85	54,292.66	1,785,846.02	0.00	43,170,646.84	1,840,138.68	0.00
1E-A4	30711XZF4	04/23/2021	1.75863 %	44,956,492.85	70,277.19	1,785,846.02	0.00	43,170,646.84	1,856,123.21	0.00
1E-B1	30711XZL1	04/23/2021	0.55863 %	281,736,000.00	139,898.83	0.00	0.00	281,736,000.00	139,898.83	0.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Apr-2021
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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	04/23/2021	0.95863 %	281,736,000.00	240,071.63	0.00	0.00	281,736,000.00	240,071.63	0.00
1E-B3	30711XZN7	04/23/2021	1.35863 %	281,736,000.00	340,244.43	0.00	0.00	281,736,000.00	340,244.43	0.00
1E-B4	30711XZP2	04/23/2021	1.75863 %	281,736,000.00	440,417.23	0.00	0.00	281,736,000.00	440,417.23	0.00
1E-C1	30711XZU1	04/23/2021	0.55863 %	290,274,000.00	144,138.46	0.00	0.00	290,274,000.00	144,138.46	0.00
1E-C2	30711XZV9	04/23/2021	0.95863 %	290,274,000.00	247,346.99	0.00	0.00	290,274,000.00	247,346.99	0.00
1E-C3	30711XZW7	04/23/2021	1.35863 %	290,274,000.00	350,555.52	0.00	0.00	290,274,000.00	350,555.52	0.00
1E-C4	30711XZX5	04/23/2021	1.75863 %	290,274,000.00	453,764.06	0.00	0.00	290,274,000.00	453,764.06	0.00
1E-D1	30711XZY3	04/23/2021	0.55863 %	326,692,492.85	162,222.42	1,785,846.02	0.00	324,906,646.84	1,948,068.44	0.00
1E-D2	30711XZZ0	04/23/2021	0.95863 %	326,692,492.85	278,379.76	1,785,846.02	0.00	324,906,646.84	2,064,225.78	0.00
1E-D3	30711XA20	04/23/2021	1.35863 %	326,692,492.85	394,537.09	1,785,846.02	0.00	324,906,646.84	2,180,383.11	0.00
1E-D4	30711XA38	04/23/2021	1.75863 %	326,692,492.85	510,694.42	1,785,846.02	0.00	324,906,646.84	2,296,540.44	0.00
1E-D5	30711XA46	04/23/2021	2.35863 %	326,692,492.85	684,930.41	1,785,846.02	0.00	324,906,646.84	2,470,776.43	0.00
1E-F1	30711XA53	04/23/2021	0.55863 %	572,010,000.00	284,037.29	0.00	0.00	572,010,000.00	284,037.29	0.00
1E-F2	30711XA61	04/23/2021	0.95863 %	572,010,000.00	487,418.62	0.00	0.00	572,010,000.00	487,418.62	0.00
1E-F3	30711XA79	04/23/2021	1.35863 %	572,010,000.00	690,799.95	0.00	0.00	572,010,000.00	690,799.95	0.00
1E-F4	30711XA87	04/23/2021	1.75863 %	572,010,000.00	894,181.29	0.00	0.00	572,010,000.00	894,181.29	0.00
1E-F5	30711XA95	04/23/2021	2.35863 %	572,010,000.00	1,199,253.29	0.00	0.00	572,010,000.00	1,199,253.29	0.00
1X-1	30711XB29	04/23/2021	1.80000 %	0.00	522,707.99	0.00	0.00	0.00	522,707.99	0.00
1X-2	30711XB37	04/23/2021	1.40000 %	0.00	406,550.66	0.00	0.00	0.00	406,550.66	0.00
1X-3	30711XB45	04/23/2021	1.00000 %	0.00	290,393.33	0.00	0.00	0.00	290,393.33	0.00
1X-4	30711XB52	04/23/2021	0.60000 %	0.00	174,236.00	0.00	0.00	0.00	174,236.00	0.00
1Y-1	30711XB60	04/23/2021	1.80000 %	0.00	915,216.00	0.00	0.00	0.00	915,216.00	0.00
1Y-2	30711XB78	04/23/2021	1.40000 %	0.00	711,834.67	0.00	0.00	0.00	711,834.67	0.00
1Y-3	30711XB86	04/23/2021	1.00000 %	0.00	508,453.33	0.00	0.00	0.00	508,453.33	0.00
1Y-4	30711XB94	04/23/2021	0.60000 %	0.00	305,072.00	0.00	0.00	0.00	305,072.00	0.00
Totals				25,833,465,428.24	18,014,907.01	957,159,104.44	(3,254.01)	24,876,309,577.87	975,174,011.45	797,416.93

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
All Record Dates are based upon the governing documents and logic set forth as of closing.

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

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Apr-2021
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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	17,079,732,094.83	28,092,416.60	909,234,384.82	0.00	0.00	937,326,801.42	16,142,405,293.38	0.37421458	937,326,801.42
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	44,956,492.85	1,785,846.02	0.00	0.00	0.00	1,785,846.02	43,170,646.84	0.15323085	1,785,846.02
1M-AH	14,829,237.00	2,366,295.00	93,998.40	0.00	0.00	0.00	93,998.40	2,272,296.59	0.15323085	93,998.40
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	616,966,492.85	1,785,846.02	0.00	0.00	0.00	1,785,846.02	615,180,646.84	0.72056636	1,785,846.02
1M-2H	44,936,536.00	32,473,594.00	93,998.40	0.00	0.00	0.00	93,998.40	32,379,595.59	0.72056279	93,998.40
1B-1	256,124,000.00	256,124,000.00	0.00	0.00	0.00	0.00	0.00	256,124,000.00	1.00000000	0.00
1B-1H	13,480,761.00	13,480,761.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00	1.00000000	0.00
1B-2H	224,670,634.00	223,869,963.06	0.00	0.00	0.00	(3,254.01)	(3,254.01)	223,873,217.07	0.99645073	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	44,956,492.85	1,785,846.02	0.00	0.00	0.00	1,785,846.02	43,170,646.84	0.15323085	1,785,846.02
1E-A2	281,736,000.00	44,956,492.85	1,785,846.02	0.00	0.00	0.00	1,785,846.02	43,170,646.84	0.15323085	1,785,846.02
1E-A3	281,736,000.00	44,956,492.85	1,785,846.02	0.00	0.00	0.00	1,785,846.02	43,170,646.84	0.15323085	1,785,846.02
1E-A4	281,736,000.00	44,956,492.85	1,785,846.02	0.00	0.00	0.00	1,785,846.02	43,170,646.84	0.15323085	1,785,846.02
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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Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Apr-2021
12-Apr-2021 11:43:35 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
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	326,692,492.85	1,785,846.02	0.00	0.00	0.00	1,785,846.02	324,906,646.84	0.57661543	1,785,846.02
1E-D2	563,472,000.00	326,692,492.85	1,785,846.02	0.00	0.00	0.00	1,785,846.02	324,906,646.84	0.57661543	1,785,846.02
1E-D3	563,472,000.00	326,692,492.85	1,785,846.02	0.00	0.00	0.00	1,785,846.02	324,906,646.84	0.57661543	1,785,846.02
1E-D4	563,472,000.00	326,692,492.85	1,785,846.02	0.00	0.00	0.00	1,785,846.02	324,906,646.84	0.57661543	1,785,846.02
1E-D5	563,472,000.00	326,692,492.85	1,785,846.02	0.00	0.00	0.00	1,785,846.02	324,906,646.84	0.57661543	1,785,846.02
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	25,833,465,428.24	47,924,719.62	909,234,384.82	0.00	(3,254.01)	957,155,850.43	24,876,309,577.87	0.45291247	957,159,104.44

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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	395.94377043	0.65124074	21.07794716	0.00000000	0.00000000	21.72918789	374.21458253	0.37421458	21.72918789
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	159.56957169	6.33872143	0.00000000	0.00000000	0.00000000	6.33872143	153.23085030	0.15323085	6.33872143
1M-AH	14,829,237.00	159.56957192	6.33872127	0.00000000	0.00000000	0.00000000	6.33872127	153.23084998	0.15323085	6.33872127
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	722.65813585	2.09177673	0.00000000	0.00000000	0.00000000	2.09177673	720.56635913	0.72056636	2.09177673
1M-2H	44,936,536.00	722.65459002	2.09180343	0.00000000	0.00000000	0.00000000	2.09180343	720.56278637	0.72056279	2.09180343
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	996.43624569	0.00000000	0.00000000	0.00000000	(0.01448347)	(0.01448347)	996.45072916	0.99645073	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	159.56957169	6.33872143	0.00000000	0.00000000	0.00000000	6.33872143	153.23085030	0.15323085	6.33872143
1E-A2	281,736,000.00	159.56957169	6.33872143	0.00000000	0.00000000	0.00000000	6.33872143	153.23085030	0.15323085	6.33872143
1E-A3	281,736,000.00	159.56957169	6.33872143	0.00000000	0.00000000	0.00000000	6.33872143	153.23085030	0.15323085	6.33872143
1E-A4	281,736,000.00	159.56957169	6.33872143	0.00000000	0.00000000	0.00000000	6.33872143	153.23085030	0.15323085	6.33872143
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: 26-Apr-2021
12-Apr-2021 11:43:35 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	579.78478585	3.16936071	0.00000000	0.00000000	0.00000000	3.16936071	576.61542515	0.57661543	3.16936071
1E-D2	563,472,000.00	579.78478585	3.16936071	0.00000000	0.00000000	0.00000000	3.16936071	576.61542515	0.57661543	3.16936071
1E-D3	563,472,000.00	579.78478585	3.16936071	0.00000000	0.00000000	0.00000000	3.16936071	576.61542515	0.57661543	3.16936071
1E-D4	563,472,000.00	579.78478585	3.16936071	0.00000000	0.00000000	0.00000000	3.16936071	576.61542515	0.57661543	3.16936071
1E-D5	563,472,000.00	579.78478585	3.16936071	0.00000000	0.00000000	0.00000000	3.16936071	576.61542515	0.57661543	3.16936071
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: 26-Apr-2021
12-Apr-2021 11:43:35 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 %	17,079,732,094.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16,142,405,293.38
1M-1	N/A	N/A	0.70863 %	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	03/25/21 - 04/25/21	32	2.35863 %	44,956,492.85	94,253.98	0.00	0.00	0.00	0.00	94,253.98	0.00	43,170,646.84
1M-AH	N/A	N/A	0.00000 %	2,366,295.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,272,296.59
1M-2B	03/25/21 - 04/25/21	32	2.35863 %	281,736,000.00	590,676.43	0.00	0.00	0.00	0.00	590,676.43	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	03/25/21 - 04/25/21	32	2.35863 %	290,274,000.00	608,576.86	0.00	0.00	0.00	0.00	608,576.86	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	03/25/21 - 04/25/21	32	2.35863 %	616,966,492.85	1,293,507.27	0.00	0.00	0.00	0.00	1,293,507.27	0.00	615,180,646.84
1M-2H	N/A	N/A	0.00000 %	32,473,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	32,379,595.59
1B-1	03/25/21 - 04/25/21	32	3.65863 %	256,124,000.00	832,944.84	0.00	0.00	0.00	0.00	832,944.84	0.00	256,124,000.00
1B-1H	N/A	N/A	0.00000 %	13,480,761.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,480,761.00
1B-2H	N/A	N/A	0.00000 %	223,869,963.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	223,873,217.07
1A-I1	03/25/21 - 04/25/21	32	1.80000 %	44,956,492.85	71,930.39	0.00	0.00	0.00	0.00	71,930.39	0.00	43,170,646.84
1A-I2	03/25/21 - 04/25/21	32	1.40000 %	44,956,492.85	55,945.86	0.00	0.00	0.00	0.00	55,945.86	0.00	43,170,646.84
1A-I3	03/25/21 - 04/25/21	32	1.00000 %	44,956,492.85	39,961.33	0.00	0.00	0.00	0.00	39,961.33	0.00	43,170,646.84
1A-I4	03/25/21 - 04/25/21	32	0.60000 %	44,956,492.85	23,976.80	0.00	0.00	0.00	0.00	23,976.80	0.00	43,170,646.84
1B-I1	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	32	0.55863 %	44,956,492.85	22,323.60	0.00	0.00	0.00	0.00	22,323.60	0.00	43,170,646.84
1E-A2	03/25/21 - 04/25/21	32	0.95863 %	44,956,492.85	38,308.13	0.00	0.00	0.00	0.00	38,308.13	0.00	43,170,646.84
1E-A3	03/25/21 - 04/25/21	32	1.35863 %	44,956,492.85	54,292.66	0.00	0.00	0.00	0.00	54,292.66	0.00	43,170,646.84
1E-A4	03/25/21 - 04/25/21	32	1.75863 %	44,956,492.85	70,277.19	0.00	0.00	0.00	0.00	70,277.19	0.00	43,170,646.84
1E-B1	03/25/21 - 04/25/21	32	0.55863 %	281,736,000.00	139,898.83	0.00	0.00	0.00	0.00	139,898.83	0.00	281,736,000.00
1E-B2	03/25/21 - 04/25/21	32	0.95863 %	281,736,000.00	240,071.63	0.00	0.00	0.00	0.00	240,071.63	0.00	281,736,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Apr-2021
12-Apr-2021 11:43:35 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	03/25/21 - 04/25/21	32	1.35863 %	281,736,000.00	340,244.43	0.00	0.00	0.00	0.00	340,244.43	0.00	281,736,000.00
1E-B4	03/25/21 - 04/25/21	32	1.75863 %	281,736,000.00	440,417.23	0.00	0.00	0.00	0.00	440,417.23	0.00	281,736,000.00
1E-C1	03/25/21 - 04/25/21	32	0.55863 %	290,274,000.00	144,138.46	0.00	0.00	0.00	0.00	144,138.46	0.00	290,274,000.00
1E-C2	03/25/21 - 04/25/21	32	0.95863 %	290,274,000.00	247,346.99	0.00	0.00	0.00	0.00	247,346.99	0.00	290,274,000.00
1E-C3	03/25/21 - 04/25/21	32	1.35863 %	290,274,000.00	350,555.52	0.00	0.00	0.00	0.00	350,555.52	0.00	290,274,000.00
1E-C4	03/25/21 - 04/25/21	32	1.75863 %	290,274,000.00	453,764.06	0.00	0.00	0.00	0.00	453,764.06	0.00	290,274,000.00
1E-D1	03/25/21 - 04/25/21	32	0.55863 %	326,692,492.85	162,222.42	0.00	0.00	0.00	0.00	162,222.42	0.00	324,906,646.84
1E-D2	03/25/21 - 04/25/21	32	0.95863 %	326,692,492.85	278,379.76	0.00	0.00	0.00	0.00	278,379.76	0.00	324,906,646.84
1E-D3	03/25/21 - 04/25/21	32	1.35863 %	326,692,492.85	394,537.09	0.00	0.00	0.00	0.00	394,537.09	0.00	324,906,646.84
1E-D4	03/25/21 - 04/25/21	32	1.75863 %	326,692,492.85	510,694.42	0.00	0.00	0.00	0.00	510,694.42	0.00	324,906,646.84
1E-D5	03/25/21 - 04/25/21	32	2.35863 %	326,692,492.85	684,930.41	0.00	0.00	0.00	0.00	684,930.41	0.00	324,906,646.84
1E-F1	03/25/21 - 04/25/21	32	0.55863 %	572,010,000.00	284,037.29	0.00	0.00	0.00	0.00	284,037.29	0.00	572,010,000.00
1E-F2	03/25/21 - 04/25/21	32	0.95863 %	572,010,000.00	487,418.62	0.00	0.00	0.00	0.00	487,418.62	0.00	572,010,000.00
1E-F3	03/25/21 - 04/25/21	32	1.35863 %	572,010,000.00	690,799.95	0.00	0.00	0.00	0.00	690,799.95	0.00	572,010,000.00
1E-F4	03/25/21 - 04/25/21	32	1.75863 %	572,010,000.00	894,181.29	0.00	0.00	0.00	0.00	894,181.29	0.00	572,010,000.00
1E-F5	03/25/21 - 04/25/21	32	2.35863 %	572,010,000.00	1,199,253.29	0.00	0.00	0.00	0.00	1,199,253.29	0.00	572,010,000.00
1X-1	03/25/21 - 04/25/21	32	1.80000 %	326,692,492.85	522,707.99	0.00	0.00	0.00	0.00	522,707.99	0.00	324,906,646.84
1X-2	03/25/21 - 04/25/21	32	1.40000 %	326,692,492.85	406,550.66	0.00	0.00	0.00	0.00	406,550.66	0.00	324,906,646.84
1X-3	03/25/21 - 04/25/21	32	1.00000 %	326,692,492.85	290,393.33	0.00	0.00	0.00	0.00	290,393.33	0.00	324,906,646.84
1X-4	03/25/21 - 04/25/21	32	0.60000 %	326,692,492.85	174,236.00	0.00	0.00	0.00	0.00	174,236.00	0.00	324,906,646.84
1Y-1	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	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	03/25/21 - 04/25/21	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					18,014,907.01	0.00	0.00	0.00	0.00	18,014,907.01	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: 26-Apr-2021
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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 %	395.94377043	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	374.21458253
1M-1	384,186,000.00	0.70863 %	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	2.35863 %	159.56957169	0.33454716	0.00000000	0.00000000	0.00000000	0.00000000	0.33454716	0.00000000	153.23085030
1M-AH	14,829,237.00	0.00000 %	159.56957192	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	153.23084998
1M-2B	281,736,000.00	2.35863 %	1000.00000000	2.09656001	0.00000000	0.00000000	0.00000000	0.00000000	2.09656001	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	2.35863 %	1000.00000000	2.09656001	0.00000000	0.00000000	0.00000000	0.00000000	2.09656001	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	2.35863 %	722.65813585	1.51509614	0.00000000	0.00000000	0.00000000	0.00000000	1.51509614	0.00000000	720.56635913
1M-2H	44,936,536.00	0.00000 %	722.65459002	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	720.56278637
1B-1	256,124,000.00	3.65863 %	1000.00000000	3.25211554	0.00000000	0.00000000	0.00000000	0.00000000	3.25211554	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 %	996.43624569	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.45072916
1A-I1	0.00	1.80000 %	159.56957169	0.25531132	0.00000000	0.00000000	0.00000000	0.00000000	0.25531132	0.00000000	153.23085030
1A-I2	0.00	1.40000 %	159.56957169	0.19857547	0.00000000	0.00000000	0.00000000	0.00000000	0.19857547	0.00000000	153.23085030
1A-I3	0.00	1.00000 %	159.56957169	0.14183963	0.00000000	0.00000000	0.00000000	0.00000000	0.14183963	0.00000000	153.23085030
1A-I4	0.00	0.60000 %	159.56957169	0.08510379	0.00000000	0.00000000	0.00000000	0.00000000	0.08510379	0.00000000	153.23085030
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	0.55863 %	159.56957169	0.07923588	0.00000000	0.00000000	0.00000000	0.00000000	0.07923588	0.00000000	153.23085030
1E-A2	281,736,000.00	0.95863 %	159.56957169	0.13597173	0.00000000	0.00000000	0.00000000	0.00000000	0.13597173	0.00000000	153.23085030
1E-A3	281,736,000.00	1.35863 %	159.56957169	0.19270757	0.00000000	0.00000000	0.00000000	0.00000000	0.19270757	0.00000000	153.23085030

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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	1.75863 %	159.56957169	0.24944342	0.00000000	0.00000000	0.00000000	0.00000000	0.24944342	0.00000000	153.23085030
1E-B1	281,736,000.00	0.55863 %	1000.00000000	0.49656001	0.00000000	0.00000000	0.00000000	0.00000000	0.49656001	0.00000000	1000.00000000
1E-B2	281,736,000.00	0.95863 %	1000.00000000	0.85211556	0.00000000	0.00000000	0.00000000	0.00000000	0.85211556	0.00000000	1000.00000000
1E-B3	281,736,000.00	1.35863 %	1000.00000000	1.20767112	0.00000000	0.00000000	0.00000000	0.00000000	1.20767112	0.00000000	1000.00000000
1E-B4	281,736,000.00	1.75863 %	1000.00000000	1.56322667	0.00000000	0.00000000	0.00000000	0.00000000	1.56322667	0.00000000	1000.00000000
1E-C1	290,274,000.00	0.55863 %	1000.00000000	0.49656001	0.00000000	0.00000000	0.00000000	0.00000000	0.49656001	0.00000000	1000.00000000
1E-C2	290,274,000.00	0.95863 %	1000.00000000	0.85211555	0.00000000	0.00000000	0.00000000	0.00000000	0.85211555	0.00000000	1000.00000000
1E-C3	290,274,000.00	1.35863 %	1000.00000000	1.20767110	0.00000000	0.00000000	0.00000000	0.00000000	1.20767110	0.00000000	1000.00000000
1E-C4	290,274,000.00	1.75863 %	1000.00000000	1.56322668	0.00000000	0.00000000	0.00000000	0.00000000	1.56322668	0.00000000	1000.00000000
1E-D1	563,472,000.00	0.55863 %	579.78478585	0.28789793	0.00000000	0.00000000	0.00000000	0.00000000	0.28789793	0.00000000	576.61542515
1E-D2	563,472,000.00	0.95863 %	579.78478585	0.49404364	0.00000000	0.00000000	0.00000000	0.00000000	0.49404364	0.00000000	576.61542515
1E-D3	563,472,000.00	1.35863 %	579.78478585	0.70018934	0.00000000	0.00000000	0.00000000	0.00000000	0.70018934	0.00000000	576.61542515
1E-D4	563,472,000.00	1.75863 %	579.78478585	0.90633504	0.00000000	0.00000000	0.00000000	0.00000000	0.90633504	0.00000000	576.61542515
1E-D5	563,472,000.00	2.35863 %	579.78478585	1.21555359	0.00000000	0.00000000	0.00000000	0.00000000	1.21555359	0.00000000	576.61542515
1E-F1	572,010,000.00	0.55863 %	1000.00000000	0.49656001	0.00000000	0.00000000	0.00000000	0.00000000	0.49656001	0.00000000	1000.00000000
1E-F2	572,010,000.00	0.95863 %	1000.00000000	0.85211556	0.00000000	0.00000000	0.00000000	0.00000000	0.85211556	0.00000000	1000.00000000
1E-F3	572,010,000.00	1.35863 %	1000.00000000	1.20767111	0.00000000	0.00000000	0.00000000	0.00000000	1.20767111	0.00000000	1000.00000000
1E-F4	572,010,000.00	1.75863 %	1000.00000000	1.56322667	0.00000000	0.00000000	0.00000000	0.00000000	1.56322667	0.00000000	1000.00000000
1E-F5	572,010,000.00	2.35863 %	1000.00000000	2.09656001	0.00000000	0.00000000	0.00000000	0.00000000	2.09656001	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	579.78478585	0.92765566	0.00000000	0.00000000	0.00000000	0.00000000	0.92765566	0.00000000	576.61542515
1X-2	0.00	1.40000 %	579.78478585	0.72150996	0.00000000	0.00000000	0.00000000	0.00000000	0.72150996	0.00000000	576.61542515
1X-3	0.00	1.00000 %	579.78478585	0.51536426	0.00000000	0.00000000	0.00000000	0.00000000	0.51536426	0.00000000	576.61542515
1X-4	0.00	0.60000 %	579.78478585	0.30921856	0.00000000	0.00000000	0.00000000	0.00000000	0.30921856	0.00000000	576.61542515
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	3,520,158.74
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	408,052.04
Gains & Subsequent Recoveries (Realized Losses)	3,254.01
Total Deposits	3,931,464.79
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,912,298.13
Total Withdrawals (Pool Distribution Amount)	3,931,464.79
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	939,203,391.83
Total Principal Reduction Cumulative	27,650,683,317.10
Scheduled Principal Current	29,972,261.02
Scheduled Principal Cumulative	2,145,231,885.92
Unscheduled Principal Current	909,234,384.82
Unscheduled Principal Cumulative	25,504,654,014.25
Senior Reduction Amount	937,326,801.42
Subordinate Reduction Amount	1,879,844.42
Calculated Recovery Principal Amount	138,080.18
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	3,254.01
Modification Loss Amount	11,276.33
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	91753
Period Reference Pool Removal Loan Count	3892
Period Ending Loan Count	87862
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	17,283,443,515.08
Period PIF Loan Count Current	3890
PIF Loan Count Cumulative	98250
Period PIF Loan UPB Current	896,976,680.80
PIF Loan UPB Cumulative	24,632,750,946.49
Period Partial Prepayment Amount	14,150,402.27
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	367
Repurchase Prior Credit Event UPB Curr	408,052.04
Repurchase Prior Credit Event UPB Cum	73,221,344.09
Credit Event Amount Current	134,826.17
Credit Event Amount Cumulative	5,821,443.72
Total Active Modified Loan Count	441
Total Active Modified Loan UPB	104,936,749.04
Libor Rate	0.108630%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.728053%
Subordinate Percentage	6.271947%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	6.270000 %	6.600000 %
1M-1	0.00	0.00	3.100000 %	6.270000 %	6.600000 %
1M-1H	0.00	0.00	3.100000 %	6.270000 %	6.600000 %
1M-2A	0.00	0.00	2.440000 %	6.010000 %	6.340000 %
1M-2B	0.00	0.00	1.780000 %	4.380000 %	4.620000 %
1M-2C	0.00	0.00	1.100000 %	2.710000 %	2.860000 %
1M-2	0.00	0.00	1.100000 %	2.710000 %	2.860000 %
1M-2H	0.00	0.00	1.100000 %	2.710000 %	2.860000 %
1B-1	0.00	0.00	0.500000 %	1.230000 %	1.300000 %
1B-1H	0.00	0.00	0.500000 %	1.230000 %	1.300000 %
1B-2H	0.00	3,254.01	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	989	202,665,852.48	1.125629 %	1.172601 %
60 Days	331	67,044,896.73	0.376727 %	0.387914 %
90 Days	258	58,885,642.06	0.293642 %	0.340705 %
120 Days	219	45,118,272.47	0.249255 %	0.261049 %
150 Days	201	43,355,671.90	0.228768 %	0.250851 %
180+ Days	2903	717,545,508.84	3.304045 %	4.151635 %
Totals	4901	1,134,615,844.48	5.578066 %	6.564756 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	60	15,982,970.20	11,276.33	0.070552

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090003586	182,053.63	39.64	0.021774
Summary	0090003965	145,560.28	31.85	0.021881
Summary	0090004191	380,548.30	681.26	0.179021
Summary	0090004842	413,859.56	560.43	0.135416
Summary	0090012109	154,978.13	32.94	0.021255
Summary	0090023153	144,985.51	120.82	0.083332
Summary	0090024159	268,464.90	264.75	0.098616
Summary	0090024221	100,976.45	105.18	0.104163
Summary	0090028338	197,387.79	29.57	0.014981
Summary	0090030268	290,230.50	103.75	0.035747
Summary	0090030954	159,049.17	174.14	0.109488
Summary	0090040149	507,958.82	142.21	0.027996
Summary	0090045885	173,549.27	244.95	0.141141
Summary	0090047592	331,249.18	38.24	0.011544
Summary	0090048099	338,924.32	423.66	0.125001
Summary	0090049682	61,057.75	2.88	0.004717
Summary	0090053762	292,553.93	87.66	0.029964
Summary	0090061641	139,410.95	35.53	0.025486
Summary	0090066429	481,151.88	300.72	0.062500
Summary	0090067354	294,746.59	214.92	0.072917
Summary	0090069846	650,779.30	356.01	0.054705
Summary	0090076707	286,809.93	312.54	0.108971
Summary	0090078647	92,371.22	82.05	0.088826
Summary	0090079962	301,956.19	126.49	0.041890
Summary	0090081096	465,243.91	432.49	0.092960

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090091189	175,673.00	66.07	0.037610
Summary	0090093824	413,747.69	430.99	0.104167
Summary	0090094841	207,101.39	20.33	0.009816
Summary	0090096194	166,597.52	152.00	0.091238
Summary	0090097826	252,328.23	167.71	0.066465
Summary	0090100346	384,722.95	12.15	0.003158
Summary	0090102094	89,065.42	120.61	0.135417
Summary	0090102909	143,267.63	52.09	0.036359
Summary	0090105361	159,368.10	9.37	0.005879
Summary	0090108232	413,162.69	869.83	0.210530
Summary	0090108464	241,897.25	125.99	0.052084
Summary	0090115410	441,577.30	818.66	0.185394
Summary	0090119417	263,911.92	27.49	0.010416
Summary	0090134733	205,760.90	70.32	0.034176
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090139064	169,981.85	126.25	0.074273
Summary	0090140832	242,878.36	121.16	0.049885
Summary	0090155571	384,949.63	2.74	0.000712
Summary	0090158391	471,560.93	30.46	0.006459
Summary	0090161593	138,086.27	65.04	0.047101
Summary	0090161937	363,429.09	245.33	0.067504
Summary	0090178216	156,424.93	291.71	0.186486
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090187163	102,339.19	42.64	0.041665
Summary	0090188313	306,613.43	215.53	0.070294
Summary	0090189596	172,518.13	87.40	0.050661
Summary	0090190480	107,858.07	14.05	0.013026
Summary	0090192654	255,135.33	72.70	0.028495
Summary	0090195313	600,324.27	325.85	0.054279
Summary	0090195477	150,085.12	18.61	0.012400
Summary	0090203276	308,547.87	289.26	0.093749
Summary	0090206460	103,562.01	206.29	0.199195
Summary	0090211385	354,812.57	166.85	0.047025
Summary	0090213832	513,855.26	695.85	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090214018	297,557.96	149.61	0.050279

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	134,826.17	(3,265.23)	(2.422)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090091896	134,826.17	(3,265.23)	(2.422)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	391,152.92	11.22	34,801.14	8.897

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090070809	183,904.84	2.22	22,226.30	12.086
0090113340	207,248.08	9.00	12,574.84	6.068

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Series 2018-C01



Distribution Date: 26-Apr-2021
 12-Apr-2021 11:43:37 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
46	5,821,443.72	797,416.93	13.698

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090010811	121,658.59	42,673.65	35.077
0090012399	117,598.86	24,711.77	21.014
0090014639	147,795.38	19,536.26	13.218
0090024331	260,662.67	5,732.82	2.199
0090028080	141,556.99	35,570.40	25.128
0090033570	174,228.35	10,641.61	6.108
0090046139	84,374.40	6,569.72	7.786
0090055902	258,676.55	(617.37)	(0.239)
0090056813	144,946.59	18,386.69	12.685
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090069978	28,719.24	8,016.75	27.914
0090070809	183,904.84	22,226.30	12.086
0090087228	109,904.54	1,714.41	1.560
0090088563	109,025.30	1,733.27	1.590
0090091529	98,955.00	55,418.62	56.004
0090091896	134,826.17	(3,265.23)	(2.422)
0090093378	102,443.76	4,676.41	4.565
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)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 26-Apr-2021
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090100745	67,513.66	18,530.13	27.446
0090104427	311,606.28	30,735.94	9.864
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,574.84	6.068
0090117036	39,145.60	15,457.51	39.487
0090121815	141,606.17	2,731.73	1.929
0090125632	166,246.49	25,914.95	15.588
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021
0090132202	13,944.55	5,987.89	42.941
0090138974	210,716.15	40,953.33	19.435
0090142682	122,413.83	92.27	0.075
0090142806	69,442.59	1,801.09	2.594
0090152473	91,855.34	2,496.47	2.718
0090154197	260,736.53	(13,616.43)	(5.222)
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090172890	85,962.61	9,005.52	10.476
0090174177	153,267.84	47,815.20	31.197
0090183777	138,152.90	635.88	0.460
0090205609	88,935.24	40,985.48	46.085
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,416.67	35.989

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	3	525,979.09	(3,254.01)	(0.000 %)	0	0.00	0.00	0.000 %	3	525,979.09	(3,254.01)	(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	0090070809	188,000.00	4.875 %	PA	80.00	360	183,904.84	02/28/2021	2.22	22,226.30
Summary	0090091896	140,000.00	5.000 %	MN	80.00	360	134,826.17	03/31/2021	(3,265.23)	(3,265.23)
Summary	0090113340	214,000.00	4.750 %	SC	80.00	360	207,248.08	11/30/2020	9.00	12,574.84

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



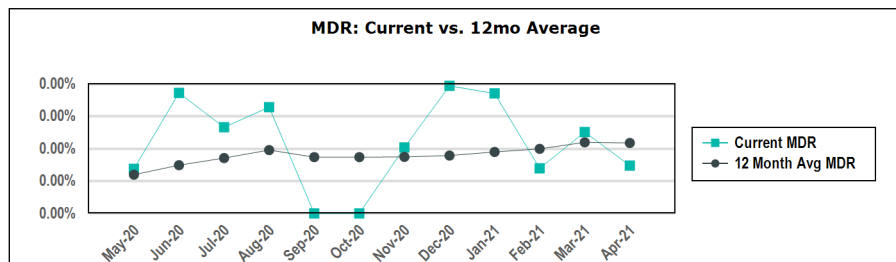
Distribution Date: 26-Apr-2021
12-Apr-2021 11:43:37 AM

Realized Loss Report - Collateral

Summary

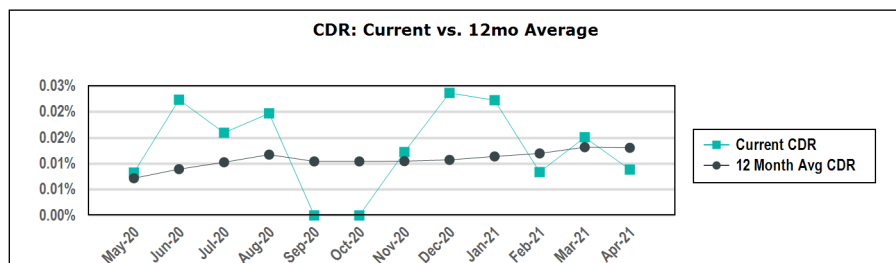
MDR

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



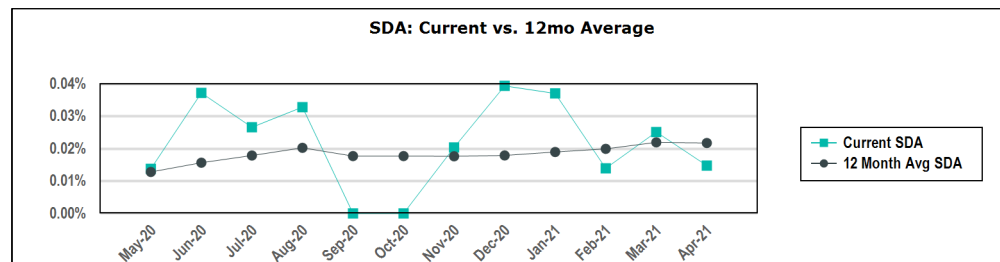
CDR

Current Month 0.009 %
3 Month Average 0.011 %
12 Month Average 0.013 %



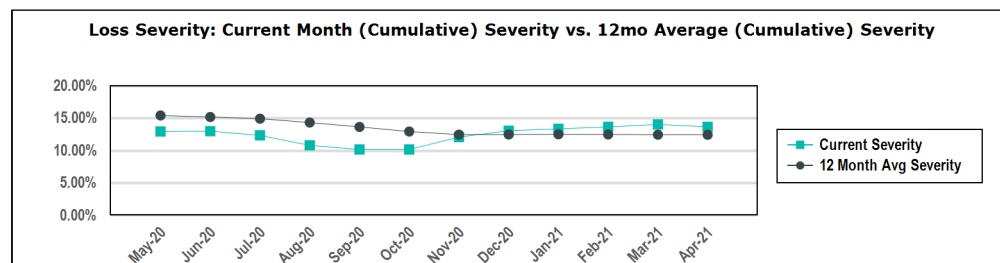
SDA

Current Month 0.015 %
3 Month Average 0.018 %
12 Month Average 0.022 %



Loss Severity

Current Month (Cumulative) 13.698 %
3 Month Average (Cumulative) 13.823 %
12 Month Average (Cumulative) 12.476 %



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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Credit-Linked Notes

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Prepayment Rates

Summary

SMM

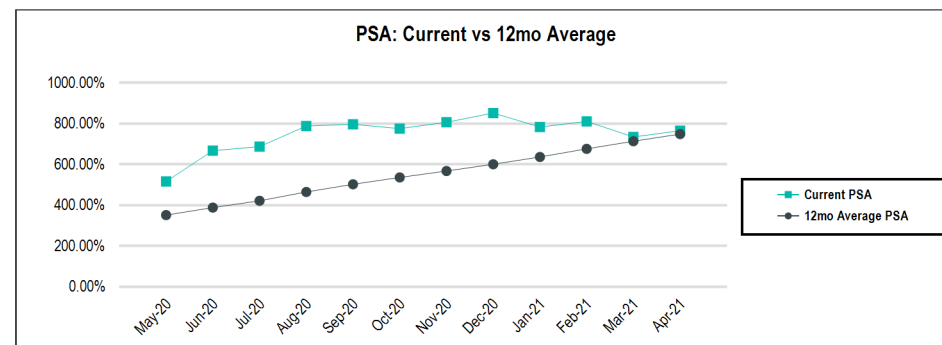
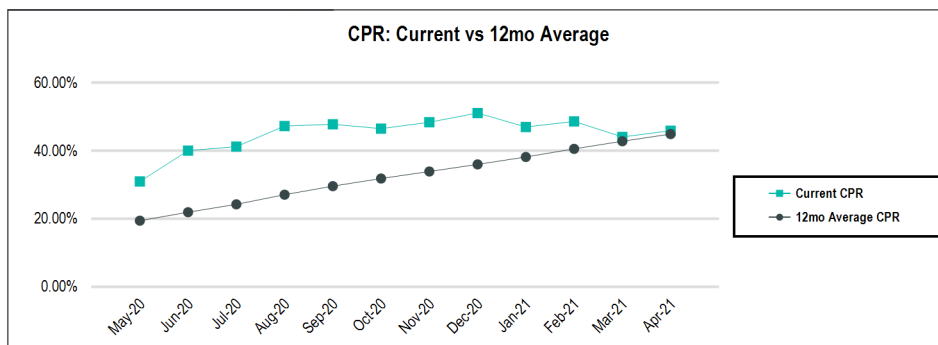
Current Month	4.998 %
3 Month Average	5.045 %
12 Month Average	4.881 %

CPR

Current Month	45.949 %
3 Month Average	46.239 %
12 Month Average	44.940 %

PSA

Current Month	765.815 %
3 Month Average	770.648 %
12 Month Average	749.003 %



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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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



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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
0090120339	408,052.04	0.00	0.000 %	408,052.04
Total	408,052.04	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
367	73,221,344.09

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2018-C01), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Accrual Period

Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Record Date

Means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.