

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:45 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		05/31/2022	0.00000 %	9,293,196,557.43	0.00	189,158,801.86	0.00	9,104,037,755.59	189,158,801.86	0.00
1M-1	30711XYS7	06/24/2022	1.60571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	06/24/2022	3.25571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	06/24/2022	3.25571 %	197,674,126.03	589,938.83	19,424,318.06	0.00	178,249,807.96	20,014,256.89	0.00
1M-BH		05/31/2022	0.00000 %	10,404,621.57	0.00	1,022,403.30	0.00	9,382,218.27	1,022,403.30	0.00
1M-2C	30711XYV0	06/24/2022	3.25571 %	290,274,000.00	866,293.97	0.00	0.00	290,274,000.00	866,293.97	0.00
1M-CH		05/31/2022	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	06/24/2022	3.25571 %	487,948,126.03	1,456,232.79	19,424,318.06	0.00	468,523,807.96	20,880,550.85	0.00
1M-2H		05/31/2022	0.00000 %	25,682,683.57	0.00	1,022,403.30	0.00	24,660,280.27	1,022,403.30	0.00
1B-1	30711XYW8	06/24/2022	4.55571 %	256,124,000.00	1,069,591.11	0.00	0.00	256,124,000.00	1,069,591.11	0.00
1B-1H		05/31/2022	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		05/31/2022	0.00000 %	223,323,906.12	0.00	0.00	60,851.16	223,263,054.96	0.00	1,407,579.04
1A-I1	30711XYY4	06/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	06/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	06/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	06/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	06/24/2022	1.80000 %	0.00	326,162.31	0.00	0.00	0.00	326,162.31	0.00
1B-I2	30711XZH0	06/24/2022	1.40000 %	0.00	253,681.80	0.00	0.00	0.00	253,681.80	0.00
1B-I3	30711XZJ6	06/24/2022	1.00000 %	0.00	181,201.28	0.00	0.00	0.00	181,201.28	0.00
1B-I4	30711XZK3	06/24/2022	0.60000 %	0.00	108,720.77	0.00	0.00	0.00	108,720.77	0.00
1C-I1	30711XZQ0	06/24/2022	1.80000 %	0.00	478,952.10	0.00	0.00	0.00	478,952.10	0.00
1C-I2	30711XZR8	06/24/2022	1.40000 %	0.00	372,518.30	0.00	0.00	0.00	372,518.30	0.00
1C-I3	30711XZS6	06/24/2022	1.00000 %	0.00	266,084.50	0.00	0.00	0.00	266,084.50	0.00
1C-I4	30711XZT4	06/24/2022	0.60000 %	0.00	159,650.70	0.00	0.00	0.00	159,650.70	0.00
1E-A1	30711XZC1	06/24/2022	1.45571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	06/24/2022	1.85571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	06/24/2022	2.25571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	06/24/2022	2.65571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	06/24/2022	1.45571 %	197,674,126.03	263,776.52	19,424,318.06	0.00	178,249,807.96	19,688,094.58	0.00

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:55 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XZM9	06/24/2022	1.85571 %	197,674,126.03	336,257.03	19,424,318.06	0.00	178,249,807.96	19,760,575.09	0.00
1E-B3	30711XZN7	06/24/2022	2.25571 %	197,674,126.03	408,737.54	19,424,318.06	0.00	178,249,807.96	19,833,055.60	0.00
1E-B4	30711XZP2	06/24/2022	2.65571 %	197,674,126.03	481,218.06	19,424,318.06	0.00	178,249,807.96	19,905,536.12	0.00
1E-C1	30711XZU1	06/24/2022	1.45571 %	290,274,000.00	387,341.87	0.00	0.00	290,274,000.00	387,341.87	0.00
1E-C2	30711XZV9	06/24/2022	1.85571 %	290,274,000.00	493,775.67	0.00	0.00	290,274,000.00	493,775.67	0.00
1E-C3	30711XZW7	06/24/2022	2.25571 %	290,274,000.00	600,209.47	0.00	0.00	290,274,000.00	600,209.47	0.00
1E-C4	30711XZX5	06/24/2022	2.65571 %	290,274,000.00	706,643.27	0.00	0.00	290,274,000.00	706,643.27	0.00
1E-D1	30711XZY3	06/24/2022	1.45571 %	197,674,126.03	263,776.52	19,424,318.06	0.00	178,249,807.96	19,688,094.58	0.00
1E-D2	30711XZZ0	06/24/2022	1.85571 %	197,674,126.03	336,257.03	19,424,318.06	0.00	178,249,807.96	19,760,575.09	0.00
1E-D3	30711XA20	06/24/2022	2.25571 %	197,674,126.03	408,737.54	19,424,318.06	0.00	178,249,807.96	19,833,055.60	0.00
1E-D4	30711XA38	06/24/2022	2.65571 %	197,674,126.03	481,218.06	19,424,318.06	0.00	178,249,807.96	19,905,536.12	0.00
1E-D5	30711XA46	06/24/2022	3.25571 %	197,674,126.03	589,938.83	19,424,318.06	0.00	178,249,807.96	20,014,256.89	0.00
1E-F1	30711XA53	06/24/2022	1.45571 %	487,948,126.03	651,118.39	19,424,318.06	0.00	468,523,807.96	20,075,436.45	0.00
1E-F2	30711XA61	06/24/2022	1.85571 %	487,948,126.03	830,032.70	19,424,318.06	0.00	468,523,807.96	20,254,350.76	0.00
1E-F3	30711XA79	06/24/2022	2.25571 %	487,948,126.03	1,008,947.01	19,424,318.06	0.00	468,523,807.96	20,433,265.07	0.00
1E-F4	30711XA87	06/24/2022	2.65571 %	487,948,126.03	1,187,861.32	19,424,318.06	0.00	468,523,807.96	20,612,179.38	0.00
1E-F5	30711XA95	06/24/2022	3.25571 %	487,948,126.03	1,456,232.79	19,424,318.06	0.00	468,523,807.96	20,880,550.85	0.00
1X-1	30711XB29	06/24/2022	1.80000 %	0.00	326,162.31	0.00	0.00	0.00	326,162.31	0.00
1X-2	30711XB37	06/24/2022	1.40000 %	0.00	253,681.80	0.00	0.00	0.00	253,681.80	0.00
1X-3	30711XB45	06/24/2022	1.00000 %	0.00	181,201.28	0.00	0.00	0.00	181,201.28	0.00
1X-4	30711XB52	06/24/2022	0.60000 %	0.00	108,720.77	0.00	0.00	0.00	108,720.77	0.00
1Y-1	30711XB60	06/24/2022	1.80000 %	0.00	805,114.41	0.00	0.00	0.00	805,114.41	0.00
1Y-2	30711XB78	06/24/2022	1.40000 %	0.00	626,200.10	0.00	0.00	0.00	626,200.10	0.00
1Y-3	30711XB86	06/24/2022	1.00000 %	0.00	447,285.78	0.00	0.00	0.00	447,285.78	0.00
1Y-4	30711XB94	06/24/2022	0.60000 %	0.00	268,371.47	0.00	0.00	0.00	268,371.47	0.00
Totals				16,193,290,608.17	20,037,846.00	501,992,697.42	60,851.16	15,691,237,059.45	522,030,543.42	1,407,579.04

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information. All Record Dates are based upon the governing documents and logic set forth as of closing.

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

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
07-Jun-2022 1:09:55 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	9,293,196,557.43	17,433,247.04	171,725,554.81	0.00	0.00	189,158,801.86	9,104,037,755.59	0.21105056	189,158,801.86
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	14,829,237.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	281,736,000.00	197,674,126.03	1,793,802.83	17,630,515.23	0.00	0.00	19,424,318.06	178,249,807.96	0.63268382	19,424,318.06
1M-BH	14,829,237.00	10,404,621.57	94,417.21	927,986.09	0.00	0.00	1,022,403.30	9,382,218.27	0.63268382	1,022,403.30
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	487,948,126.03	1,793,802.83	17,630,515.23	0.00	0.00	19,424,318.06	468,523,807.96	0.54878595	19,424,318.06
1M-2H	44,936,536.00	25,682,683.57	94,417.21	927,986.09	0.00	0.00	1,022,403.30	24,660,280.27	0.54878018	1,022,403.30
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	223,323,906.12	0.00	0.00	0.00	60,851.16	60,851.16	223,263,054.96	0.99373492	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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	281,736,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	281,736,000.00	197,674,126.03	1,793,802.83	17,630,515.23	0.00	0.00	19,424,318.06	178,249,807.96	0.63268382	19,424,318.06
1E-B2	281,736,000.00	197,674,126.03	1,793,802.83	17,630,515.23	0.00	0.00	19,424,318.06	178,249,807.96	0.63268382	19,424,318.06
1E-B3	281,736,000.00	197,674,126.03	1,793,802.83	17,630,515.23	0.00	0.00	19,424,318.06	178,249,807.96	0.63268382	19,424,318.06

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:55 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	281,736,000.00	197,674,126.03	1,793,802.83	17,630,515.23	0.00	0.00	19,424,318.06	178,249,807.96	0.63268382	19,424,318.06
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	197,674,126.03	1,793,802.83	17,630,515.23	0.00	0.00	19,424,318.06	178,249,807.96	0.31634191	19,424,318.06
1E-D2	563,472,000.00	197,674,126.03	1,793,802.83	17,630,515.23	0.00	0.00	19,424,318.06	178,249,807.96	0.31634191	19,424,318.06
1E-D3	563,472,000.00	197,674,126.03	1,793,802.83	17,630,515.23	0.00	0.00	19,424,318.06	178,249,807.96	0.31634191	19,424,318.06
1E-D4	563,472,000.00	197,674,126.03	1,793,802.83	17,630,515.23	0.00	0.00	19,424,318.06	178,249,807.96	0.31634191	19,424,318.06
1E-D5	563,472,000.00	197,674,126.03	1,793,802.83	17,630,515.23	0.00	0.00	19,424,318.06	178,249,807.96	0.31634191	19,424,318.06
1E-F1	572,010,000.00	487,948,126.03	1,793,802.83	17,630,515.23	0.00	0.00	19,424,318.06	468,523,807.96	0.81908325	19,424,318.06
1E-F2	572,010,000.00	487,948,126.03	1,793,802.83	17,630,515.23	0.00	0.00	19,424,318.06	468,523,807.96	0.81908325	19,424,318.06
1E-F3	572,010,000.00	487,948,126.03	1,793,802.83	17,630,515.23	0.00	0.00	19,424,318.06	468,523,807.96	0.81908325	19,424,318.06
1E-F4	572,010,000.00	487,948,126.03	1,793,802.83	17,630,515.23	0.00	0.00	19,424,318.06	468,523,807.96	0.81908325	19,424,318.06
1E-F5	572,010,000.00	487,948,126.03	1,793,802.83	17,630,515.23	0.00	0.00	19,424,318.06	468,523,807.96	0.81908325	19,424,318.06
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	16,193,290,608.17	46,322,926.74	455,669,770.67	0.00	60,851.16	502,053,548.58	15,691,237,059.45	0.28568373	501,992,697.42

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
07-Jun-2022 1:09:55 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	215.43565577	0.40413898	3.98095610	0.00000000	0.00000000	4.38509508	211.05056069	0.21105056	4.38509508
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	14,829,237.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	281,736,000.00	701.62892222	6.36696350	62.57814135	0.00000000	0.00000000	68.94510485	632.68381733	0.63268382	68.94510485
1M-BH	14,829,237.00	701.62892197	6.36696345	62.57814141	0.00000000	0.00000000	68.94510486	632.68381711	0.63268382	68.94510486
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	571.53781807	2.10109661	20.65077345	0.00000000	0.00000000	22.75187006	548.78594800	0.54878595	22.75187006
1M-2H	44,936,536.00	571.53233996	2.10112346	20.65103750	0.00000000	0.00000000	22.75216096	548.78017901	0.54878018	22.75216096
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	994.00576811	0.00000000	0.00000000	0.00000000	0.27084608	0.27084608	993.73492203	0.99373492	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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	281,736,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	281,736,000.00	701.62892222	6.36696350	62.57814135	0.00000000	0.00000000	68.94510485	632.68381733	0.63268382	68.94510485
1E-B2	281,736,000.00	701.62892222	6.36696350	62.57814135	0.00000000	0.00000000	68.94510485	632.68381733	0.63268382	68.94510485
1E-B3	281,736,000.00	701.62892222	6.36696350	62.57814135	0.00000000	0.00000000	68.94510485	632.68381733	0.63268382	68.94510485

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:55 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	701.62892222	6.36696350	62.57814135	0.00000000	0.00000000	68.94510485	632.68381733	0.63268382	68.94510485
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	350.81446111	3.18348175	31.28907067	0.00000000	0.00000000	34.47255242	316.34190867	0.31634191	34.47255242
1E-D2	563,472,000.00	350.81446111	3.18348175	31.28907067	0.00000000	0.00000000	34.47255242	316.34190867	0.31634191	34.47255242
1E-D3	563,472,000.00	350.81446111	3.18348175	31.28907067	0.00000000	0.00000000	34.47255242	316.34190867	0.31634191	34.47255242
1E-D4	563,472,000.00	350.81446111	3.18348175	31.28907067	0.00000000	0.00000000	34.47255242	316.34190867	0.31634191	34.47255242
1E-D5	563,472,000.00	350.81446111	3.18348175	31.28907067	0.00000000	0.00000000	34.47255242	316.34190867	0.31634191	34.47255242
1E-F1	572,010,000.00	853.04125108	3.13596411	30.82204023	0.00000000	0.00000000	33.95800434	819.08324673	0.81908325	33.95800434
1E-F2	572,010,000.00	853.04125108	3.13596411	30.82204023	0.00000000	0.00000000	33.95800434	819.08324673	0.81908325	33.95800434
1E-F3	572,010,000.00	853.04125108	3.13596411	30.82204023	0.00000000	0.00000000	33.95800434	819.08324673	0.81908325	33.95800434
1E-F4	572,010,000.00	853.04125108	3.13596411	30.82204023	0.00000000	0.00000000	33.95800434	819.08324673	0.81908325	33.95800434
1E-F5	572,010,000.00	853.04125108	3.13596411	30.82204023	0.00000000	0.00000000	33.95800434	819.08324673	0.81908325	33.95800434
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:55 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 %	9,293,196,557.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,104,037,755.59
1M-1	N/A	N/A	1.60571 %	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	N/A	N/A	3.25571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	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-2B	05/25/22 - 06/26/22	33	3.25571 %	197,674,126.03	589,938.83	0.00	0.00	0.00	0.00	589,938.83	0.00	178,249,807.96
1M-BH	N/A	N/A	0.00000 %	10,404,621.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,382,218.27
1M-2C	05/25/22 - 06/26/22	33	3.25571 %	290,274,000.00	866,293.97	0.00	0.00	0.00	0.00	866,293.97	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	05/25/22 - 06/26/22	33	3.25571 %	487,948,126.03	1,456,232.79	0.00	0.00	0.00	0.00	1,456,232.79	0.00	468,523,807.96
1M-2H	N/A	N/A	0.00000 %	25,682,683.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,660,280.27
1B-1	05/25/22 - 06/26/22	33	4.55571 %	256,124,000.00	1,069,591.11	0.00	0.00	0.00	0.00	1,069,591.11	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 %	223,323,906.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	223,263,054.96
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	05/25/22 - 06/26/22	33	1.80000 %	197,674,126.03	326,162.31	0.00	0.00	0.00	0.00	326,162.31	0.00	178,249,807.96
1B-I2	05/25/22 - 06/26/22	33	1.40000 %	197,674,126.03	253,681.80	0.00	0.00	0.00	0.00	253,681.80	0.00	178,249,807.96
1B-I3	05/25/22 - 06/26/22	33	1.00000 %	197,674,126.03	181,201.28	0.00	0.00	0.00	0.00	181,201.28	0.00	178,249,807.96
1B-I4	05/25/22 - 06/26/22	33	0.60000 %	197,674,126.03	108,720.77	0.00	0.00	0.00	0.00	108,720.77	0.00	178,249,807.96
1C-I1	05/25/22 - 06/26/22	33	1.80000 %	290,274,000.00	478,952.10	0.00	0.00	0.00	0.00	478,952.10	0.00	290,274,000.00
1C-I2	05/25/22 - 06/26/22	33	1.40000 %	290,274,000.00	372,518.30	0.00	0.00	0.00	0.00	372,518.30	0.00	290,274,000.00
1C-I3	05/25/22 - 06/26/22	33	1.00000 %	290,274,000.00	266,084.50	0.00	0.00	0.00	0.00	266,084.50	0.00	290,274,000.00
1C-I4	05/25/22 - 06/26/22	33	0.60000 %	290,274,000.00	159,650.70	0.00	0.00	0.00	0.00	159,650.70	0.00	290,274,000.00
1E-A1	N/A	N/A	1.45571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	1.85571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	2.25571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	2.65571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	05/25/22 - 06/26/22	33	1.45571 %	197,674,126.03	263,776.52	0.00	0.00	0.00	0.00	263,776.52	0.00	178,249,807.96
1E-B2	05/25/22 - 06/26/22	33	1.85571 %	197,674,126.03	336,257.03	0.00	0.00	0.00	0.00	336,257.03	0.00	178,249,807.96

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:55 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	05/25/22 - 06/26/22	33	2.25571 %	197,674,126.03	408,737.54	0.00	0.00	0.00	0.00	408,737.54	0.00	178,249,807.96
1E-B4	05/25/22 - 06/26/22	33	2.65571 %	197,674,126.03	481,218.06	0.00	0.00	0.00	0.00	481,218.06	0.00	178,249,807.96
1E-C1	05/25/22 - 06/26/22	33	1.45571 %	290,274,000.00	387,341.87	0.00	0.00	0.00	0.00	387,341.87	0.00	290,274,000.00
1E-C2	05/25/22 - 06/26/22	33	1.85571 %	290,274,000.00	493,775.67	0.00	0.00	0.00	0.00	493,775.67	0.00	290,274,000.00
1E-C3	05/25/22 - 06/26/22	33	2.25571 %	290,274,000.00	600,209.47	0.00	0.00	0.00	0.00	600,209.47	0.00	290,274,000.00
1E-C4	05/25/22 - 06/26/22	33	2.65571 %	290,274,000.00	706,643.27	0.00	0.00	0.00	0.00	706,643.27	0.00	290,274,000.00
1E-D1	05/25/22 - 06/26/22	33	1.45571 %	197,674,126.03	263,776.52	0.00	0.00	0.00	0.00	263,776.52	0.00	178,249,807.96
1E-D2	05/25/22 - 06/26/22	33	1.85571 %	197,674,126.03	336,257.03	0.00	0.00	0.00	0.00	336,257.03	0.00	178,249,807.96
1E-D3	05/25/22 - 06/26/22	33	2.25571 %	197,674,126.03	408,737.54	0.00	0.00	0.00	0.00	408,737.54	0.00	178,249,807.96
1E-D4	05/25/22 - 06/26/22	33	2.65571 %	197,674,126.03	481,218.06	0.00	0.00	0.00	0.00	481,218.06	0.00	178,249,807.96
1E-D5	05/25/22 - 06/26/22	33	3.25571 %	197,674,126.03	589,938.83	0.00	0.00	0.00	0.00	589,938.83	0.00	178,249,807.96
1E-F1	05/25/22 - 06/26/22	33	1.45571 %	487,948,126.03	651,118.39	0.00	0.00	0.00	0.00	651,118.39	0.00	468,523,807.96
1E-F2	05/25/22 - 06/26/22	33	1.85571 %	487,948,126.03	830,032.70	0.00	0.00	0.00	0.00	830,032.70	0.00	468,523,807.96
1E-F3	05/25/22 - 06/26/22	33	2.25571 %	487,948,126.03	1,008,947.01	0.00	0.00	0.00	0.00	1,008,947.01	0.00	468,523,807.96
1E-F4	05/25/22 - 06/26/22	33	2.65571 %	487,948,126.03	1,187,861.32	0.00	0.00	0.00	0.00	1,187,861.32	0.00	468,523,807.96
1E-F5	05/25/22 - 06/26/22	33	3.25571 %	487,948,126.03	1,456,232.79	0.00	0.00	0.00	0.00	1,456,232.79	0.00	468,523,807.96
1X-1	05/25/22 - 06/26/22	33	1.80000 %	197,674,126.03	326,162.31	0.00	0.00	0.00	0.00	326,162.31	0.00	178,249,807.96
1X-2	05/25/22 - 06/26/22	33	1.40000 %	197,674,126.03	253,681.80	0.00	0.00	0.00	0.00	253,681.80	0.00	178,249,807.96
1X-3	05/25/22 - 06/26/22	33	1.00000 %	197,674,126.03	181,201.28	0.00	0.00	0.00	0.00	181,201.28	0.00	178,249,807.96
1X-4	05/25/22 - 06/26/22	33	0.60000 %	197,674,126.03	108,720.77	0.00	0.00	0.00	0.00	108,720.77	0.00	178,249,807.96
1Y-1	05/25/22 - 06/26/22	33	1.80000 %	487,948,126.03	805,114.41	0.00	0.00	0.00	0.00	805,114.41	0.00	468,523,807.96
1Y-2	05/25/22 - 06/26/22	33	1.40000 %	487,948,126.03	626,200.10	0.00	0.00	0.00	0.00	626,200.10	0.00	468,523,807.96
1Y-3	05/25/22 - 06/26/22	33	1.00000 %	487,948,126.03	447,285.78	0.00	0.00	0.00	0.00	447,285.78	0.00	468,523,807.96
1Y-4	05/25/22 - 06/26/22	33	0.60000 %	487,948,126.03	268,371.47	0.00	0.00	0.00	0.00	268,371.47	0.00	468,523,807.96
Totals					20,037,846.00	0.00	0.00	0.00	0.00	20,037,846.00	0.00	

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

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
07-Jun-2022 1:09:55 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	43,136,761,759.00	0.00000 %	215.43565577	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	211.05056069
1M-1	384,186,000.00	1.60571 %	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	3.25571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	14,829,237.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	281,736,000.00	3.25571 %	701.62892222	2.09394195	0.00000000	0.00000000	0.00000000	0.00000000	2.09394195	0.00000000	632.68381733
1M-BH	14,829,237.00	0.00000 %	701.62892197	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	632.68381711
1M-2C	290,274,000.00	3.25571 %	1000.00000000	2.98440084	0.00000000	0.00000000	0.00000000	0.00000000	2.98440084	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	3.25571 %	571.53781807	1.70569794	0.00000000	0.00000000	0.00000000	0.00000000	1.70569794	0.00000000	548.78594800
1M-2H	44,936,536.00	0.00000 %	571.53233996	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	548.78017901
1B-1	256,124,000.00	4.55571 %	1000.00000000	4.17606749	0.00000000	0.00000000	0.00000000	0.00000000	4.17606749	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 %	994.00576811	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.73492203
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	701.62892222	1.15768773	0.00000000	0.00000000	0.00000000	0.00000000	1.15768773	0.00000000	632.68381733
1B-I2	0.00	1.40000 %	701.62892222	0.90042380	0.00000000	0.00000000	0.00000000	0.00000000	0.90042380	0.00000000	632.68381733
1B-I3	0.00	1.00000 %	701.62892222	0.64315984	0.00000000	0.00000000	0.00000000	0.00000000	0.64315984	0.00000000	632.68381733
1B-I4	0.00	0.60000 %	701.62892222	0.38589591	0.00000000	0.00000000	0.00000000	0.00000000	0.38589591	0.00000000	632.68381733
1C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1E-A1	281,736,000.00	1.45571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	281,736,000.00	1.85571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	281,736,000.00	2.25571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 27-Jun-2022
07-Jun-2022 1:09:55 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	281,736,000.00	2.65571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	281,736,000.00	1.45571 %	701.62892222	0.93625422	0.00000000	0.00000000	0.00000000	0.00000000	0.93625422	0.00000000	632.68381733
1E-B2	281,736,000.00	1.85571 %	701.62892222	1.19351815	0.00000000	0.00000000	0.00000000	0.00000000	1.19351815	0.00000000	632.68381733
1E-B3	281,736,000.00	2.25571 %	701.62892222	1.45078208	0.00000000	0.00000000	0.00000000	0.00000000	1.45078208	0.00000000	632.68381733
1E-B4	281,736,000.00	2.65571 %	701.62892222	1.70804604	0.00000000	0.00000000	0.00000000	0.00000000	1.70804604	0.00000000	632.68381733
1E-C1	290,274,000.00	1.45571 %	1000.00000000	1.33440084	0.00000000	0.00000000	0.00000000	0.00000000	1.33440084	0.00000000	1000.00000000
1E-C2	290,274,000.00	1.85571 %	1000.00000000	1.70106751	0.00000000	0.00000000	0.00000000	0.00000000	1.70106751	0.00000000	1000.00000000
1E-C3	290,274,000.00	2.25571 %	1000.00000000	2.06773418	0.00000000	0.00000000	0.00000000	0.00000000	2.06773418	0.00000000	1000.00000000
1E-C4	290,274,000.00	2.65571 %	1000.00000000	2.43440084	0.00000000	0.00000000	0.00000000	0.00000000	2.43440084	0.00000000	1000.00000000
1E-D1	563,472,000.00	1.45571 %	350.81446111	0.46812711	0.00000000	0.00000000	0.00000000	0.00000000	0.46812711	0.00000000	316.34190867
1E-D2	563,472,000.00	1.85571 %	350.81446111	0.59675908	0.00000000	0.00000000	0.00000000	0.00000000	0.59675908	0.00000000	316.34190867
1E-D3	563,472,000.00	2.25571 %	350.81446111	0.72539104	0.00000000	0.00000000	0.00000000	0.00000000	0.72539104	0.00000000	316.34190867
1E-D4	563,472,000.00	2.65571 %	350.81446111	0.85402302	0.00000000	0.00000000	0.00000000	0.00000000	0.85402302	0.00000000	316.34190867
1E-D5	563,472,000.00	3.25571 %	350.81446111	1.04697098	0.00000000	0.00000000	0.00000000	0.00000000	1.04697098	0.00000000	316.34190867
1E-F1	572,010,000.00	1.45571 %	853.04125108	1.13829896	0.00000000	0.00000000	0.00000000	0.00000000	1.13829896	0.00000000	819.08324673
1E-F2	572,010,000.00	1.85571 %	853.04125108	1.45108075	0.00000000	0.00000000	0.00000000	0.00000000	1.45108075	0.00000000	819.08324673
1E-F3	572,010,000.00	2.25571 %	853.04125108	1.76386254	0.00000000	0.00000000	0.00000000	0.00000000	1.76386254	0.00000000	819.08324673
1E-F4	572,010,000.00	2.65571 %	853.04125108	2.07664432	0.00000000	0.00000000	0.00000000	0.00000000	2.07664432	0.00000000	819.08324673
1E-F5	572,010,000.00	3.25571 %	853.04125108	2.54581701	0.00000000	0.00000000	0.00000000	0.00000000	2.54581701	0.00000000	819.08324673
1X-1	0.00	1.80000 %	350.81446111	0.57884386	0.00000000	0.00000000	0.00000000	0.00000000	0.57884386	0.00000000	316.34190867
1X-2	0.00	1.40000 %	350.81446111	0.45021190	0.00000000	0.00000000	0.00000000	0.00000000	0.45021190	0.00000000	316.34190867
1X-3	0.00	1.00000 %	350.81446111	0.32157992	0.00000000	0.00000000	0.00000000	0.00000000	0.32157992	0.00000000	316.34190867
1X-4	0.00	0.60000 %	350.81446111	0.19294795	0.00000000	0.00000000	0.00000000	0.00000000	0.19294795	0.00000000	316.34190867
1Y-1	0.00	1.80000 %	853.04125108	1.40751807	0.00000000	0.00000000	0.00000000	0.00000000	1.40751807	0.00000000	819.08324673
1Y-2	0.00	1.40000 %	853.04125108	1.09473628	0.00000000	0.00000000	0.00000000	0.00000000	1.09473628	0.00000000	819.08324673
1Y-3	0.00	1.00000 %	853.04125108	0.78195448	0.00000000	0.00000000	0.00000000	0.00000000	0.78195448	0.00000000	819.08324673
1Y-4	0.00	0.60000 %	853.04125108	0.46917269	0.00000000	0.00000000	0.00000000	0.00000000	0.46917269	0.00000000	819.08324673

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

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

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:56 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	22,030,159.78
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(60,851.16)
Total Deposits	21,969,308.62
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	21,950,141.96
Total Withdrawals (Pool Distribution Amount)	21,969,308.62
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
07-Jun-2022 1:09:56 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	209,666,374.38
Total Principal Reduction Cumulative	34,844,037,172.40
Scheduled Principal Current	19,321,467.09
Scheduled Principal Cumulative	2,452,324,467.59
Unscheduled Principal Current	190,284,056.13
Unscheduled Principal Cumulative	32,390,305,124.57
Senior Reduction Amount	189,158,801.86
Subordinate Reduction Amount	20,446,721.36
Calculated Recovery Principal Amount	381,680.42
Calculated Tranche Write-down Amount	60,851.16
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	83,325.86
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	8,795.28
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	57041
Period Reference Pool Removal Loan Count	1005
Period Ending Loan Count	56036
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	10,090,089,659.78
Period PIF Loan Count Current	1003
PIF Loan Count Cumulative	130052
Period PIF Loan UPB Current	180,904,381.19
PIF Loan UPB Cumulative	31,370,086,704.86
Period Partial Prepayment Amount	9,565,846.99
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	370
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	74,293,825.32
Credit Event Amount Current	442,531.58
Credit Event Amount Cumulative	8,928,378.77
Total Active Modified Loan Count	731
Total Active Modified Loan UPB	178,693,727.47
Libor Rate	1.005710%

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 27-Jun-2022
07-Jun-2022 1:09:56 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.227346%
Subordinate Percentage	9.772654%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:56 PM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.770000 %	9.770000 %
1M-1	0.00	0.00	3.100000 %	9.770000 %	9.770000 %
1M-1H	0.00	0.00	3.100000 %	9.770000 %	9.770000 %
1M-2A	0.00	0.00	2.440000 %	9.770000 %	9.770000 %
1M-2B	0.00	0.00	1.780000 %	7.750000 %	7.910000 %
1M-2C	0.00	0.00	1.100000 %	4.790000 %	4.880000 %
1M-2	0.00	0.00	1.100000 %	4.790000 %	4.880000 %
1M-2H	0.00	0.00	1.100000 %	4.790000 %	4.880000 %
1B-1	0.00	0.00	0.500000 %	2.170000 %	2.210000 %
1B-1H	0.00	0.00	0.500000 %	2.170000 %	2.210000 %
1B-2H	60,851.16	0.00	0.000000 %	0.000000 %	0.000000 %

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 27-Jun-2022
07-Jun-2022 1:09:56 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 27-Jun-2022
07-Jun-2022 1:09:56 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	591	111,439,235.00	1.054679 %	1.104442 %
60 Days	131	26,721,644.22	0.233778 %	0.264831 %
90 Days	86	16,825,474.86	0.153473 %	0.166752 %
120 Days	60	12,514,372.17	0.107074 %	0.124026 %
150 Days	58	12,064,591.68	0.103505 %	0.119569 %
180+ Days	772	177,744,703.92	1.377686 %	1.761577 %
Totals	1698	357,310,021.85	3.030195 %	3.541198 %

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:56 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	245	64,256,776.25	83,325.86	0.129676

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000269	446,296.93	557.87	0.125000
Summary	0090000489	108,861.85	215.46	0.197921
Summary	0090001438	500,433.45	729.80	0.145834
Summary	0090003586	179,715.31	39.64	0.022057
Summary	0090003965	144,078.41	31.85	0.022106
Summary	0090004391	99,692.06	90.97	0.091251
Summary	0090004842	408,741.64	553.50	0.135416
Summary	0090006224	81,519.98	118.88	0.145829
Summary	0090008341	370,512.65	463.14	0.125000
Summary	0090010652	279,855.84	320.67	0.114584
Summary	0090012069	375,838.01	508.95	0.135417
Summary	0090012109	153,411.00	32.94	0.021472
Summary	0090012967	191,644.55	339.37	0.177083
Summary	0090014235	583,355.89	850.73	0.145834
Summary	0090015807	292,409.22	258.62	0.088445
Summary	0090015980	303,825.51	474.73	0.156251
Summary	0090016834	103,208.30	139.76	0.135415
Summary	0090017322	82,290.37	145.04	0.176254
Summary	0090018288	310,267.25	323.20	0.104168
Summary	0090020570	120,495.42	188.27	0.156247
Summary	0090021293	188,427.55	314.05	0.166669
Summary	0090021928	224,198.87	397.02	0.177084
Summary	0090023041	219,737.49	228.89	0.104165
Summary	0090023153	142,613.56	118.84	0.083330
Summary	0090023752	93,214.84	67.97	0.072918

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:56 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090024145	170,625.62	159.96	0.093749
Summary	0090024159	264,725.98	261.24	0.098683
Summary	0090024221	99,578.20	103.73	0.104169
Summary	0090024583	368,646.01	345.61	0.093751
Summary	0090027689	146,107.93	158.89	0.108748
Summary	0090027849	56,214.72	132.46	0.235632
Summary	0090028338	213,702.71	289.39	0.135417
Summary	0090030887	249,513.63	411.74	0.165017
Summary	0090030954	157,279.64	172.49	0.109671
Summary	0090032863	179,423.78	242.97	0.135417
Summary	0090034211	59,965.01	62.46	0.104161
Summary	0090034658	206,578.24	430.37	0.208333
Summary	0090035419	189,962.70	257.24	0.135416
Summary	0090036011	373,061.53	582.91	0.156250
Summary	0090036248	375,211.29	547.18	0.145832
Summary	0090037560	389,213.02	608.15	0.156251
Summary	0090038387	659,359.80	1,167.62	0.177084
Summary	0090038402	255,211.04	425.35	0.166666
Summary	0090040679	132,476.96	211.41	0.159582
Summary	0090042958	100,655.51	125.82	0.125001
Summary	0090045885	171,197.20	242.01	0.141363
Summary	0090046127	242,707.06	303.38	0.124998
Summary	0090046331	129,943.52	135.36	0.104168
Summary	0090046914	163,829.20	255.98	0.156248
Summary	0090046997	251,591.92	235.87	0.093751
Summary	0090047343	398,263.26	705.36	0.177109
Summary	0090048544	101,686.76	95.33	0.093749
Summary	0090050294	153,254.98	111.75	0.072918
Summary	0090051192	100,253.44	198.42	0.197918
Summary	0090052558	95,630.25	179.31	0.187503
Summary	0090053762	288,455.75	87.66	0.030389
Summary	0090054023	73,688.35	92.11	0.124999
Summary	0090054778	150,360.67	110.20	0.073290
Summary	0090054925	350,130.31	547.08	0.156250

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:56 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090055266	498,088.29	778.26	0.156249
Summary	0090058688	227,293.71	260.44	0.114583
Summary	0090060217	193,490.89	161.24	0.083332
Summary	0090060423	242,966.58	404.94	0.166665
Summary	0090061641	138,075.71	35.53	0.025732
Summary	0090062838	277,127.47	230.94	0.083333
Summary	0090063298	130,826.01	177.16	0.135416
Summary	0090064882	291,601.13	394.88	0.135418
Summary	0090066429	474,655.59	296.66	0.062500
Summary	0090067354	299,537.38	468.03	0.156251
Summary	0090067751	81,101.75	109.83	0.135422
Summary	0090068266	384,679.38	320.57	0.083334
Summary	0090068349	321,160.44	349.26	0.108749
Summary	0090068555	123,720.52	206.20	0.166666
Summary	0090068840	176,535.54	331.00	0.187498
Summary	0090069494	131,478.33	191.74	0.145834
Summary	0090069600	264,594.09	330.74	0.124999
Summary	0090069846	643,468.44	353.73	0.054972
Summary	0090070965	125,019.12	208.37	0.166671
Summary	0090070967	306,429.91	478.80	0.156251
Summary	0090071859	146,688.42	229.20	0.156250
Summary	0090072512	361,504.25	414.22	0.114582
Summary	0090072880	55,470.01	97.77	0.176257
Summary	0090074875	349,922.23	437.40	0.124999
Summary	0090075515	313,025.87	358.68	0.114585
Summary	0090075593	143,332.89	194.10	0.135419
Summary	0090076707	284,738.46	312.54	0.109764
Summary	0090077122	147,640.06	153.79	0.104165
Summary	0090078506	411,378.42	471.37	0.114583
Summary	0090078647	91,358.22	81.41	0.089111
Summary	0090081096	465,243.91	432.49	0.092960
Summary	0090081408	74,509.09	116.42	0.156249
Summary	0090083763	435,504.07	453.65	0.104167
Summary	0090084005	290,012.71	511.15	0.176251

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:56 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090084527	283,376.89	442.78	0.156251
Summary	0090085783	266,778.12	361.26	0.135416
Summary	0090086194	190,484.82	317.47	0.166664
Summary	0090087164	103,198.82	172.00	0.166669
Summary	0090088156	367,198.05	497.25	0.135417
Summary	0090088485	191,769.05	379.54	0.197915
Summary	0090089248	177,316.25	317.67	0.179154
Summary	0090089608	427,553.04	846.20	0.197917
Summary	0090090299	307,747.53	512.91	0.166666
Summary	0090091964	297,480.45	402.84	0.135417
Summary	0090092012	413,047.17	596.04	0.144303
Summary	0090093331	353,607.36	368.34	0.104166
Summary	0090093623	406,506.93	508.13	0.124999
Summary	0090094591	299,565.83	374.46	0.125001
Summary	0090094750	167,968.59	237.62	0.141467
Summary	0090095492	468,729.61	585.91	0.125000
Summary	0090095683	448,487.73	513.89	0.114583
Summary	0090096194	179,908.28	163.09	0.090652
Summary	0090097252	252,599.14	473.62	0.187499
Summary	0090097305	348,541.96	399.37	0.114583
Summary	0090097826	249,337.31	167.71	0.067262
Summary	0090097911	327,310.55	304.13	0.092918
Summary	0090098346	190,460.23	218.24	0.114586
Summary	0090101759	167,460.78	226.77	0.135417
Summary	0090102529	102,301.04	159.85	0.156255
Summary	0090102845	656,486.06	888.99	0.135416
Summary	0090102909	141,461.34	51.71	0.036554
Summary	0090104807	264,475.55	404.92	0.153103
Summary	0090105208	278,286.35	260.89	0.093749
Summary	0090105213	347,819.78	507.24	0.145834
Summary	0090105361	154,841.05	9.37	0.006051
Summary	0090107195	323,536.80	505.53	0.156251
Summary	0090107233	639,957.07	1,308.30	0.204436
Summary	0090107597	105,688.78	154.13	0.145834

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:56 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090107601	292,927.21	366.16	0.125000
Summary	0090108464	267,663.05	139.41	0.052084
Summary	0090113316	176,509.09	202.25	0.114583
Summary	0090113971	186,339.05	182.03	0.097688
Summary	0090114886	356,144.01	482.28	0.135417
Summary	0090115410	436,548.19	812.37	0.186089
Summary	0090116912	327,957.43	341.62	0.104166
Summary	0090117092	332,610.04	485.06	0.145834
Summary	0090118304	73,905.34	115.48	0.156254
Summary	0090119417	259,646.16	27.05	0.010418
Summary	0090119804	159,376.62	232.42	0.145831
Summary	0090123447	212,477.07	221.33	0.104167
Summary	0090123544	601,413.43	626.47	0.104166
Summary	0090124960	690,235.87	1,222.29	0.177083
Summary	0090127037	446,349.45	836.91	0.187501
Summary	0090130965	132,105.03	165.13	0.124999
Summary	0090131912	60,310.17	119.36	0.197910
Summary	0090133826	140,029.92	145.86	0.104163
Summary	0090134733	223,181.54	70.32	0.031508
Summary	0090135260	569,404.37	949.01	0.166667
Summary	0090135544	221,341.16	299.73	0.135415
Summary	0090135609	231,848.32	241.51	0.104167
Summary	0090137712	97,533.37	69.40	0.071155
Summary	0090139064	187,655.88	126.25	0.067277
Summary	0090139272	251,942.62	353.77	0.140417
Summary	0090139598	229,557.75	310.86	0.135417
Summary	0090140197	71,583.24	126.76	0.177081
Summary	0090142420	93,217.42	164.30	0.176255
Summary	0090144900	216,986.96	429.45	0.197915
Summary	0090145828	316,605.28	593.63	0.187498
Summary	0090146131	339,938.16	283.28	0.083333
Summary	0090146496	227,447.83	260.62	0.114585
Summary	0090146662	180,696.68	357.63	0.197917
Summary	0090150494	224,046.47	396.75	0.177084

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:56 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090150807	482,345.41	552.69	0.114584
Summary	0090153265	277,773.62	347.22	0.125001
Summary	0090154309	213,314.63	375.97	0.176251
Summary	0090155571	383,331.89	2.74	0.000715
Summary	0090156649	178,886.37	242.24	0.135416
Summary	0090157674	238,236.62	474.45	0.199151
Summary	0090158391	470,875.08	30.46	0.006469
Summary	0090158904	444,927.46	509.81	0.114583
Summary	0090159627	104,453.34	141.45	0.135419
Summary	0090159740	331,171.58	583.69	0.176250
Summary	0090160690	396,091.73	495.11	0.124999
Summary	0090161593	136,505.84	64.40	0.047177
Summary	0090161937	362,031.95	244.60	0.067563
Summary	0090162228	289,071.62	331.23	0.114584
Summary	0090162825	165,020.43	290.85	0.176251
Summary	0090164545	439,820.24	549.78	0.125001
Summary	0090165521	321,096.25	434.82	0.135417
Summary	0090165996	68,574.44	103.41	0.150800
Summary	0090167491	290,614.68	454.09	0.156252
Summary	0090168673	257,263.21	279.77	0.108749
Summary	0090169502	339,695.09	566.16	0.166667
Summary	0090170040	286,956.32	567.93	0.197915
Summary	0090171662	137,427.14	143.15	0.104164
Summary	0090171964	238,454.65	322.91	0.135418
Summary	0090172828	234,791.27	366.86	0.156249
Summary	0090174517	266,616.57	388.82	0.145835
Summary	0090175427	132,136.34	261.52	0.197917
Summary	0090176129	328,656.90	342.35	0.104166
Summary	0090178216	153,982.68	288.66	0.187463
Summary	0090179059	124,066.81	206.78	0.166668
Summary	0090180211	297,579.50	340.98	0.114585
Summary	0090180270	132,485.26	248.41	0.187500
Summary	0090181158	498,406.28	726.84	0.145833
Summary	0090181190	415,439.83	604.75	0.145569

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:56 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090182069	373,205.65	427.63	0.114583
Summary	0090182452	130,480.88	217.47	0.166668
Summary	0090182945	110,012.48	206.27	0.187497
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090184217	523,305.70	763.15	0.145833
Summary	0090185641	175,324.73	182.63	0.104167
Summary	0090185762	392,958.14	409.33	0.104166
Summary	0090186082	232,320.71	242.00	0.104166
Summary	0090187163	100,968.56	42.07	0.041666
Summary	0090188013	199,244.30	185.13	0.092916
Summary	0090188313	304,069.51	215.53	0.070882
Summary	0090188963	133,621.85	131.01	0.098045
Summary	0090189596	169,889.27	86.31	0.050804
Summary	0090190572	247,276.90	309.10	0.125002
Summary	0090191183	270,974.92	144.12	0.053186
Summary	0090192023	445,675.46	742.79	0.166666
Summary	0090192278	69,290.77	57.74	0.083330
Summary	0090192401	207,093.18	431.44	0.208331
Summary	0090192494	547,980.71	799.14	0.145834
Summary	0090193625	95,975.82	169.96	0.177086
Summary	0090193897	313,139.30	391.42	0.124999
Summary	0090195940	127,338.31	225.49	0.177079
Summary	0090195949	80,688.03	159.70	0.197923
Summary	0090196838	331,814.33	449.33	0.135416
Summary	0090196995	94,031.97	107.74	0.114578
Summary	0090197985	213,362.15	333.38	0.156251
Summary	0090198645	360,548.65	488.24	0.135416
Summary	0090198711	479,919.95	549.91	0.114584
Summary	0090199818	174,386.66	307.36	0.176252
Summary	0090200219	170,857.22	391.55	0.229168
Summary	0090200527	562,805.66	586.26	0.104167
Summary	0090200603	301,865.64	377.33	0.124999
Summary	0090200873	258,709.61	296.44	0.114584
Summary	0090201902	487,833.90	762.24	0.156250

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:56 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090202037	431,238.56	673.81	0.156250
Summary	0090202620	108,693.72	169.83	0.156246
Summary	0090203276	299,790.09	281.05	0.093749
Summary	0090204309	220,476.03	298.56	0.135416
Summary	0090206147	237,952.64	173.51	0.072918
Summary	0090206460	113,578.24	216.72	0.190811
Summary	0090209465	402,419.45	544.94	0.135416
Summary	0090210759	387,894.43	360.42	0.092917
Summary	0090210771	266,961.18	361.51	0.135417
Summary	0090211387	341,791.06	534.05	0.156250
Summary	0090211814	66,581.39	124.84	0.187500
Summary	0090213093	216,622.73	383.60	0.177082
Summary	0090213392	531,452.57	941.11	0.177083
Summary	0090213603	393,913.49	697.56	0.177085
Summary	0090213832	539,494.06	730.56	0.135416
Summary	0090214267	339,814.23	353.97	0.104166

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01

Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:56 PM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	442,531.58	60,163.62	13.595

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090000639	345,540.04	63,393.85	18.346
0090067160	96,991.54	(3,230.23)	(3.330)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	175,457.88	687.54	94,219.08	53.699

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090059511	122,243.82	1,187.54	55,299.78	45.237
0090088620	53,214.06	(500.00)	38,919.30	73.137

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:56 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
67	8,928,378.77	1,407,580.24	15.765

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090000639	345,540.04	63,393.85	18.346
0090003373	75,378.15	31,749.64	42.120
0090009555	185,613.64	(94,599.01)	(50.966)
0090010811	121,658.59	42,673.65	35.077
0090012399	117,598.86	24,711.77	21.014
0090014639	147,795.38	19,536.26	13.218
0090024331	260,662.67	5,732.82	2.199
0090028080	141,556.99	35,570.40	25.128
0090033570	174,228.35	10,641.61	6.108
0090046139	84,374.40	6,569.72	7.786
0090047375	105,214.68	53,118.84	50.486
0090049075	129,020.74	8,004.19	6.204
0090049613	85,597.96	52,812.23	61.698
0090054020	234,034.50	82,894.90	35.420
0090055902	258,676.55	(617.37)	(0.239)
0090056813	144,946.59	18,386.69	12.685
0090059511	122,243.82	55,299.78	45.237
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090067160	96,991.54	(3,230.23)	(3.330)
0090069978	28,719.24	8,016.75	27.914
0090070809	183,904.84	22,219.30	12.082

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:56 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560
0090088563	109,025.30	1,733.27	1.590
0090088620	53,214.06	38,919.30	73.137
0090091529	98,955.00	55,418.62	56.004
0090091896	134,826.17	(3,262.38)	(2.420)
0090093378	102,443.76	4,676.41	4.565
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090097472	355,225.37	57,301.68	16.131
0090099162	183,133.99	(212.25)	(0.116)
0090100745	67,513.66	18,530.13	27.446
0090104427	311,606.28	30,735.94	9.864
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,574.84	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
0090131896	73,667.26	10,082.78	13.687
0090132202	13,944.55	5,987.89	42.941
0090133571	112,697.15	10,971.85	9.736
0090133581	228,184.89	1,421.88	0.623
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
0090147854	192,657.47	2,836.02	1.472

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:56 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090152473	91,855.34	2,496.47	2.718
0090154197	260,736.53	(13,650.43)	(5.235)
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090169052	150,107.46	3,644.56	2.428
0090171479	126,043.66	1,922.50	1.525
0090172890	85,962.61	9,005.52	10.476
0090174177	153,267.84	47,815.20	31.197
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090198811	86,455.35	74,808.77	86.529
0090205609	88,935.24	40,985.48	46.085
0090208064	48,553.00	14,514.16	29.893
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,416.67	35.989
0090212596	45,908.08	1,897.65	4.134

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:56 PM

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	4	617,989.46	60,851.16	0.001 %	0	0.00	0.00	0.000 %	4	617,989.46	60,851.16	0.001 %

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	0090000639	351,000.00	4.000 %	CA	80.00	360	345,540.04	05/31/2022	63,393.85	63,393.85
Summary	0090059511	127,000.00	4.250 %	PA	80.00	360	122,243.82	01/31/2022	1,187.54	55,299.78
Summary	0090067160	100,000.00	4.875 %	AL	69.00	360	96,991.54	05/31/2022	(3,230.23)	(3,230.23)
Summary	0090088620	55,000.00	5.000 %	LA	80.00	360	53,214.06	09/30/2021	(500.00)	38,919.30

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

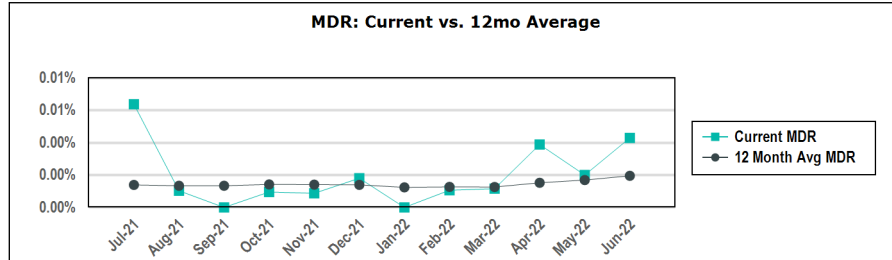
Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:56 PM

Realized Loss Report - Collateral

Summary

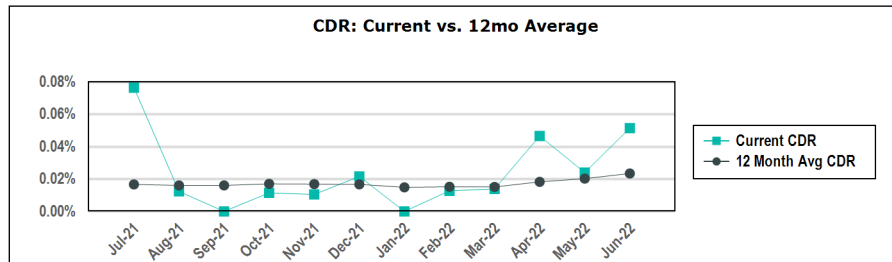
MDR

Current Month 0.004 %
 3 Month Average 0.003 %
 12 Month Average 0.002 %



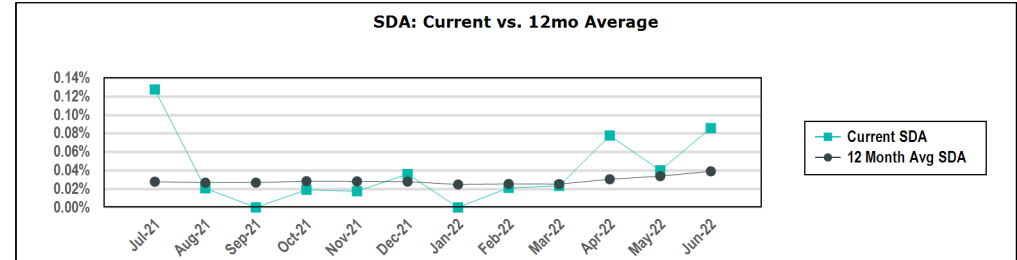
CDR

Current Month 0.052 %
 3 Month Average 0.041 %
 12 Month Average 0.023 %



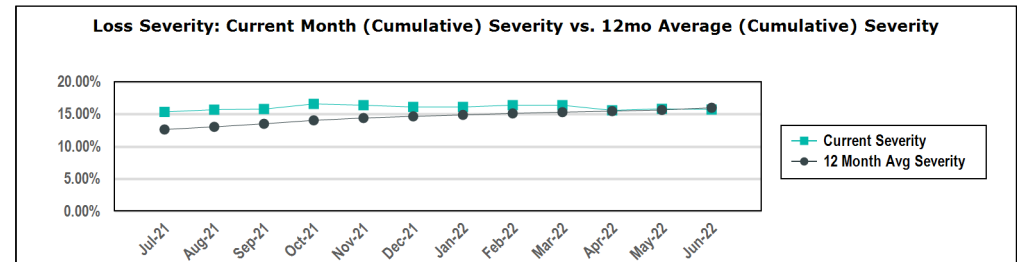
SDA

Current Month 0.086 %
 3 Month Average 0.068 %
 12 Month Average 0.039 %



Loss Severity

Current Month (Cumulative) 15.765 %
 3 Month Average (Cumulative) 15.757 %
 12 Month Average (Cumulative) 16.038 %



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.

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01

Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:57 PM

Prepayment Rates

Summary

SMM

Current Month	1.852 %
3 Month Average	2.116 %
12 Month Average	3.258 %

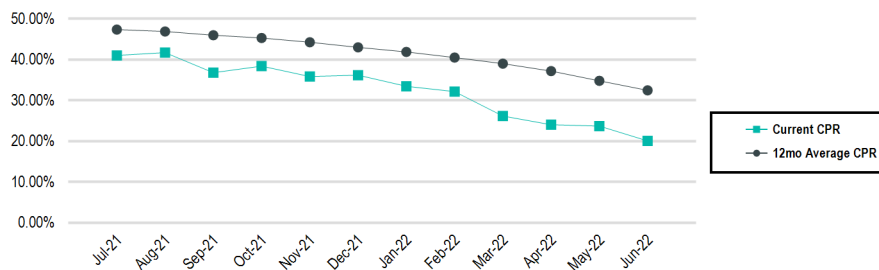
CPR

Current Month	20.090 %
3 Month Average	22.621 %
12 Month Average	32.479 %

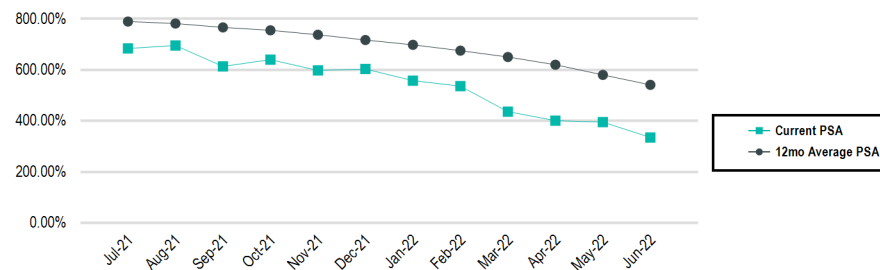
PSA

Current Month	334.829 %
3 Month Average	377.016 %
12 Month Average	541.317 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 1:09:57 PM

Substitutions

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

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
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
370	74,293,825.32

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 27-Jun-2022
07-Jun-2022 1:09:57 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 27-Jun-2022
07-Jun-2022 1:09:57 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Supplemental Reporting

Closing Date

Means February 14, 2018

Business Day

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

Accrual Period

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

Record Date

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