

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jun-2021
07-Jun-2021 9:09:41 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		05/28/2021	0.00000 %	15,080,646,683.27	0.00	886,599,530.81	0.00	14,194,047,152.45	886,599,530.81	0.00
1M-1	30711XYS7	06/24/2021	0.69163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/28/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	06/24/2021	2.34163 %	41,310,611.50	83,298.87	1,732,423.19	0.00	39,578,188.31	1,815,722.06	0.00
1M-AH		05/28/2021	0.00000 %	2,174,393.22	0.00	91,186.48	0.00	2,083,206.74	91,186.48	0.00
1M-2B	30711XYU2	06/24/2021	2.34163 %	281,736,000.00	568,093.49	0.00	0.00	281,736,000.00	568,093.49	0.00
1M-BH		05/28/2021	0.00000 %	14,829,237.00	0.00	0.00	0.00	14,829,237.00	0.00	0.00
1M-2C	30711XYV0	06/24/2021	2.34163 %	290,274,000.00	585,309.54	0.00	0.00	290,274,000.00	585,309.54	0.00
1M-CH		05/28/2021	0.00000 %	15,278,062.00	0.00	0.00	0.00	15,278,062.00	0.00	0.00
1M-2	30711XYX6	06/24/2021	2.34163 %	613,320,611.50	1,236,701.90	1,732,423.19	0.00	611,588,188.31	2,969,125.09	0.00
1M-2H		05/28/2021	0.00000 %	32,281,692.22	0.00	91,186.48	0.00	32,190,505.74	91,186.48	0.00
1B-1	30711XYW8	06/24/2021	3.64163 %	256,124,000.00	803,165.95	0.00	0.00	256,124,000.00	803,165.95	0.00
1B-1H		05/28/2021	0.00000 %	13,480,761.00	0.00	0.00	0.00	13,480,761.00	0.00	0.00
1B-2H		05/28/2021	0.00000 %	223,873,224.07	0.00	0.00	(94,394.59)	223,967,618.66	0.00	703,015.34
1A-I1	30711XYY4	06/24/2021	1.80000 %	0.00	64,031.45	0.00	0.00	0.00	64,031.45	0.00
1A-I2	30711XYZ1	06/24/2021	1.40000 %	0.00	49,802.24	0.00	0.00	0.00	49,802.24	0.00
1A-I3	30711XZA5	06/24/2021	1.00000 %	0.00	35,573.03	0.00	0.00	0.00	35,573.03	0.00
1A-I4	30711XZB3	06/24/2021	0.60000 %	0.00	21,343.82	0.00	0.00	0.00	21,343.82	0.00
1B-I1	30711XZG2	06/24/2021	1.80000 %	0.00	436,690.80	0.00	0.00	0.00	436,690.80	0.00
1B-I2	30711XZH0	06/24/2021	1.40000 %	0.00	339,648.40	0.00	0.00	0.00	339,648.40	0.00
1B-I3	30711XZJ6	06/24/2021	1.00000 %	0.00	242,606.00	0.00	0.00	0.00	242,606.00	0.00
1B-I4	30711XZK3	06/24/2021	0.60000 %	0.00	145,563.60	0.00	0.00	0.00	145,563.60	0.00
1C-I1	30711XZQ0	06/24/2021	1.80000 %	0.00	449,924.70	0.00	0.00	0.00	449,924.70	0.00
1C-I2	30711XZR8	06/24/2021	1.40000 %	0.00	349,941.43	0.00	0.00	0.00	349,941.43	0.00
1C-I3	30711XZS6	06/24/2021	1.00000 %	0.00	249,958.17	0.00	0.00	0.00	249,958.17	0.00
1C-I4	30711XZT4	06/24/2021	0.60000 %	0.00	149,974.90	0.00	0.00	0.00	149,974.90	0.00
1E-A1	30711XZC1	06/24/2021	0.54163 %	41,310,611.50	19,267.42	1,732,423.19	0.00	39,578,188.31	1,751,690.61	0.00
1E-A2	30711XZD9	06/24/2021	0.94163 %	41,310,611.50	33,496.63	1,732,423.19	0.00	39,578,188.31	1,765,919.82	0.00
1E-A3	30711XZE7	06/24/2021	1.34163 %	41,310,611.50	47,725.84	1,732,423.19	0.00	39,578,188.31	1,780,149.03	0.00
1E-A4	30711XZF4	06/24/2021	1.74163 %	41,310,611.50	61,955.05	1,732,423.19	0.00	39,578,188.31	1,794,378.24	0.00
1E-B1	30711XZL1	06/24/2021	0.54163 %	281,736,000.00	131,402.69	0.00	0.00	281,736,000.00	131,402.69	0.00

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jun-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	06/24/2021	0.94163 %	281,736,000.00	228,445.09	0.00	0.00	281,736,000.00	228,445.09	0.00
1E-B3	30711XZN7	06/24/2021	1.34163 %	281,736,000.00	325,487.49	0.00	0.00	281,736,000.00	325,487.49	0.00
1E-B4	30711XZP2	06/24/2021	1.74163 %	281,736,000.00	422,529.89	0.00	0.00	281,736,000.00	422,529.89	0.00
1E-C1	30711XZU1	06/24/2021	0.54163 %	290,274,000.00	135,384.84	0.00	0.00	290,274,000.00	135,384.84	0.00
1E-C2	30711XZV9	06/24/2021	0.94163 %	290,274,000.00	235,368.11	0.00	0.00	290,274,000.00	235,368.11	0.00
1E-C3	30711XZW7	06/24/2021	1.34163 %	290,274,000.00	335,351.38	0.00	0.00	290,274,000.00	335,351.38	0.00
1E-C4	30711XZX5	06/24/2021	1.74163 %	290,274,000.00	435,334.64	0.00	0.00	290,274,000.00	435,334.64	0.00
1E-D1	30711XZY3	06/24/2021	0.54163 %	323,046,611.50	150,670.11	1,732,423.19	0.00	321,314,188.31	1,883,093.30	0.00
1E-D2	30711XZZ0	06/24/2021	0.94163 %	323,046,611.50	261,941.72	1,732,423.19	0.00	321,314,188.31	1,994,364.91	0.00
1E-D3	30711XA20	06/24/2021	1.34163 %	323,046,611.50	373,213.33	1,732,423.19	0.00	321,314,188.31	2,105,636.52	0.00
1E-D4	30711XA38	06/24/2021	1.74163 %	323,046,611.50	484,484.94	1,732,423.19	0.00	321,314,188.31	2,216,908.13	0.00
1E-D5	30711XA46	06/24/2021	2.34163 %	323,046,611.50	651,392.35	1,732,423.19	0.00	321,314,188.31	2,383,815.54	0.00
1E-F1	30711XA53	06/24/2021	0.54163 %	572,010,000.00	266,787.53	0.00	0.00	572,010,000.00	266,787.53	0.00
1E-F2	30711XA61	06/24/2021	0.94163 %	572,010,000.00	463,813.20	0.00	0.00	572,010,000.00	463,813.20	0.00
1E-F3	30711XA79	06/24/2021	1.34163 %	572,010,000.00	660,838.86	0.00	0.00	572,010,000.00	660,838.86	0.00
1E-F4	30711XA87	06/24/2021	1.74163 %	572,010,000.00	857,864.53	0.00	0.00	572,010,000.00	857,864.53	0.00
1E-F5	30711XA95	06/24/2021	2.34163 %	572,010,000.00	1,153,403.03	0.00	0.00	572,010,000.00	1,153,403.03	0.00
1X-1	30711XB29	06/24/2021	1.80000 %	0.00	500,722.25	0.00	0.00	0.00	500,722.25	0.00
1X-2	30711XB37	06/24/2021	1.40000 %	0.00	389,450.64	0.00	0.00	0.00	389,450.64	0.00
1X-3	30711XB45	06/24/2021	1.00000 %	0.00	278,179.03	0.00	0.00	0.00	278,179.03	0.00
1X-4	30711XB52	06/24/2021	0.60000 %	0.00	166,907.42	0.00	0.00	0.00	166,907.42	0.00
1Y-1	30711XB60	06/24/2021	1.80000 %	0.00	886,615.50	0.00	0.00	0.00	886,615.50	0.00
1Y-2	30711XB78	06/24/2021	1.40000 %	0.00	689,589.83	0.00	0.00	0.00	689,589.83	0.00
1Y-3	30711XB86	06/24/2021	1.00000 %	0.00	492,564.17	0.00	0.00	0.00	492,564.17	0.00
1Y-4	30711XB94	06/24/2021	0.60000 %	0.00	295,538.50	0.00	0.00	0.00	295,538.50	0.00
Totals				23,793,894,779.28	17,247,354.30	905,838,558.86	(94,394.59)	22,888,150,615.00	923,085,913.16	703,015.34

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: 25-Jun-2021
07-Jun-2021 9:09:41 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	43,136,761,759.00	15,080,646,683.27	24,143,349.18	862,456,181.63	0.00	0.00	886,599,530.81	14,194,047,152.45	0.32904758	886,599,530.81
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	41,310,611.50	1,732,423.19	0.00	0.00	0.00	1,732,423.19	39,578,188.31	0.14047970	1,732,423.19
1M-AH	14,829,237.00	2,174,393.22	91,186.48	0.00	0.00	0.00	91,186.48	2,083,206.74	0.14047970	91,186.48
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	613,320,611.50	1,732,423.19	0.00	0.00	0.00	1,732,423.19	611,588,188.31	0.71635848	1,732,423.19
1M-2H	44,936,536.00	32,281,692.22	91,186.48	0.00	0.00	0.00	91,186.48	32,190,505.74	0.71635486	91,186.48
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	223,873,224.07	0.00	0.00	0.00	(94,394.59)	(94,394.59)	223,967,618.66	0.99687091	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	41,310,611.50	1,732,423.19	0.00	0.00	0.00	1,732,423.19	39,578,188.31	0.14047970	1,732,423.19
1E-A2	281,736,000.00	41,310,611.50	1,732,423.19	0.00	0.00	0.00	1,732,423.19	39,578,188.31	0.14047970	1,732,423.19
1E-A3	281,736,000.00	41,310,611.50	1,732,423.19	0.00	0.00	0.00	1,732,423.19	39,578,188.31	0.14047970	1,732,423.19
1E-A4	281,736,000.00	41,310,611.50	1,732,423.19	0.00	0.00	0.00	1,732,423.19	39,578,188.31	0.14047970	1,732,423.19
1E-B1	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B2	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00
1E-B3	281,736,000.00	281,736,000.00	0.00	0.00	0.00	0.00	0.00	281,736,000.00	1.00000000	0.00

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Series 2018-C01



Distribution Date: 25-Jun-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
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	323,046,611.50	1,732,423.19	0.00	0.00	0.00	1,732,423.19	321,314,188.31	0.57023985	1,732,423.19
1E-D2	563,472,000.00	323,046,611.50	1,732,423.19	0.00	0.00	0.00	1,732,423.19	321,314,188.31	0.57023985	1,732,423.19
1E-D3	563,472,000.00	323,046,611.50	1,732,423.19	0.00	0.00	0.00	1,732,423.19	321,314,188.31	0.57023985	1,732,423.19
1E-D4	563,472,000.00	323,046,611.50	1,732,423.19	0.00	0.00	0.00	1,732,423.19	321,314,188.31	0.57023985	1,732,423.19
1E-D5	563,472,000.00	323,046,611.50	1,732,423.19	0.00	0.00	0.00	1,732,423.19	321,314,188.31	0.57023985	1,732,423.19
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	23,793,894,779.28	43,382,377.23	862,456,181.63	0.00	(94,394.59)	905,744,164.27	22,888,150,615.00	0.41671490	905,838,558.86

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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	349.60080609	0.55969313	19.99353096	0.00000000	0.00000000	20.55322409	329.04758201	0.32904758	20.55322409
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	146.62879966	6.14910125	0.00000000	0.00000000	0.00000000	6.14910125	140.47969841	0.14047970	6.14910125
1M-AH	14,829,237.00	146.62879958	6.14910127	0.00000000	0.00000000	0.00000000	6.14910127	140.47969831	0.14047970	6.14910127
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	718.38768381	2.02920212	0.00000000	0.00000000	0.00000000	2.02920212	716.35848169	0.71635848	2.02920212
1M-2H	44,936,536.00	718.38408328	2.02922807	0.00000000	0.00000000	0.00000000	2.02922807	716.35485521	0.71635486	2.02922807
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	996.45076032	0.00000000	0.00000000	0.00000000	(0.42014654)	(0.42014654)	996.87090686	0.99687091	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	146.62879966	6.14910125	0.00000000	0.00000000	0.00000000	6.14910125	140.47969841	0.14047970	6.14910125
1E-A2	281,736,000.00	146.62879966	6.14910125	0.00000000	0.00000000	0.00000000	6.14910125	140.47969841	0.14047970	6.14910125
1E-A3	281,736,000.00	146.62879966	6.14910125	0.00000000	0.00000000	0.00000000	6.14910125	140.47969841	0.14047970	6.14910125
1E-A4	281,736,000.00	146.62879966	6.14910125	0.00000000	0.00000000	0.00000000	6.14910125	140.47969841	0.14047970	6.14910125
1E-B1	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	281,736,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jun-2021
07-Jun-2021 9:09:41 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	573.31439983	3.07455063	0.00000000	0.00000000	0.00000000	3.07455063	570.23984920	0.57023985	3.07455063
1E-D2	563,472,000.00	573.31439983	3.07455063	0.00000000	0.00000000	0.00000000	3.07455063	570.23984920	0.57023985	3.07455063
1E-D3	563,472,000.00	573.31439983	3.07455063	0.00000000	0.00000000	0.00000000	3.07455063	570.23984920	0.57023985	3.07455063
1E-D4	563,472,000.00	573.31439983	3.07455063	0.00000000	0.00000000	0.00000000	3.07455063	570.23984920	0.57023985	3.07455063
1E-D5	563,472,000.00	573.31439983	3.07455063	0.00000000	0.00000000	0.00000000	3.07455063	570.23984920	0.57023985	3.07455063
1E-F1	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	572,010,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jun-2021
07-Jun-2021 9:09:41 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 %	15,080,646,683.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,194,047,152.45
1M-1	N/A	N/A	0.69163 %	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	05/25/21 - 06/24/21	31	2.34163 %	41,310,611.50	83,298.87	0.00	0.00	0.00	0.00	83,298.87	0.00	39,578,188.31
1M-AH	N/A	N/A	0.00000 %	2,174,393.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,083,206.74
1M-2B	05/25/21 - 06/24/21	31	2.34163 %	281,736,000.00	568,093.49	0.00	0.00	0.00	0.00	568,093.49	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	05/25/21 - 06/24/21	31	2.34163 %	290,274,000.00	585,309.54	0.00	0.00	0.00	0.00	585,309.54	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	05/25/21 - 06/24/21	31	2.34163 %	613,320,611.50	1,236,701.90	0.00	0.00	0.00	0.00	1,236,701.90	0.00	611,588,188.31
1M-2H	N/A	N/A	0.00000 %	32,281,692.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	32,190,505.74
1B-1	05/25/21 - 06/24/21	31	3.64163 %	256,124,000.00	803,165.95	0.00	0.00	0.00	0.00	803,165.95	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 %	223,873,224.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	223,967,618.66
1A-I1	05/25/21 - 06/24/21	31	1.80000 %	41,310,611.50	64,031.45	0.00	0.00	0.00	0.00	64,031.45	0.00	39,578,188.31
1A-I2	05/25/21 - 06/24/21	31	1.40000 %	41,310,611.50	49,802.24	0.00	0.00	0.00	0.00	49,802.24	0.00	39,578,188.31
1A-I3	05/25/21 - 06/24/21	31	1.00000 %	41,310,611.50	35,573.03	0.00	0.00	0.00	0.00	35,573.03	0.00	39,578,188.31
1A-I4	05/25/21 - 06/24/21	31	0.60000 %	41,310,611.50	21,343.82	0.00	0.00	0.00	0.00	21,343.82	0.00	39,578,188.31
1B-I1	05/25/21 - 06/24/21	31	1.80000 %	281,736,000.00	436,690.80	0.00	0.00	0.00	0.00	436,690.80	0.00	281,736,000.00
1B-I2	05/25/21 - 06/24/21	31	1.40000 %	281,736,000.00	339,648.40	0.00	0.00	0.00	0.00	339,648.40	0.00	281,736,000.00
1B-I3	05/25/21 - 06/24/21	31	1.00000 %	281,736,000.00	242,606.00	0.00	0.00	0.00	0.00	242,606.00	0.00	281,736,000.00
1B-I4	05/25/21 - 06/24/21	31	0.60000 %	281,736,000.00	145,563.60	0.00	0.00	0.00	0.00	145,563.60	0.00	281,736,000.00
1C-I1	05/25/21 - 06/24/21	31	1.80000 %	290,274,000.00	449,924.70	0.00	0.00	0.00	0.00	449,924.70	0.00	290,274,000.00
1C-I2	05/25/21 - 06/24/21	31	1.40000 %	290,274,000.00	349,941.43	0.00	0.00	0.00	0.00	349,941.43	0.00	290,274,000.00
1C-I3	05/25/21 - 06/24/21	31	1.00000 %	290,274,000.00	249,958.17	0.00	0.00	0.00	0.00	249,958.17	0.00	290,274,000.00
1C-I4	05/25/21 - 06/24/21	31	0.60000 %	290,274,000.00	149,974.90	0.00	0.00	0.00	0.00	149,974.90	0.00	290,274,000.00
1E-A1	05/25/21 - 06/24/21	31	0.54163 %	41,310,611.50	19,267.42	0.00	0.00	0.00	0.00	19,267.42	0.00	39,578,188.31
1E-A2	05/25/21 - 06/24/21	31	0.94163 %	41,310,611.50	33,496.63	0.00	0.00	0.00	0.00	33,496.63	0.00	39,578,188.31
1E-A3	05/25/21 - 06/24/21	31	1.34163 %	41,310,611.50	47,725.84	0.00	0.00	0.00	0.00	47,725.84	0.00	39,578,188.31
1E-A4	05/25/21 - 06/24/21	31	1.74163 %	41,310,611.50	61,955.05	0.00	0.00	0.00	0.00	61,955.05	0.00	39,578,188.31
1E-B1	05/25/21 - 06/24/21	31	0.54163 %	281,736,000.00	131,402.69	0.00	0.00	0.00	0.00	131,402.69	0.00	281,736,000.00
1E-B2	05/25/21 - 06/24/21	31	0.94163 %	281,736,000.00	228,445.09	0.00	0.00	0.00	0.00	228,445.09	0.00	281,736,000.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jun-2021
07-Jun-2021 9:09:42 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	05/25/21 - 06/24/21	31	1.34163 %	281,736,000.00	325,487.49	0.00	0.00	0.00	0.00	325,487.49	0.00	281,736,000.00
1E-B4	05/25/21 - 06/24/21	31	1.74163 %	281,736,000.00	422,529.89	0.00	0.00	0.00	0.00	422,529.89	0.00	281,736,000.00
1E-C1	05/25/21 - 06/24/21	31	0.54163 %	290,274,000.00	135,384.84	0.00	0.00	0.00	0.00	135,384.84	0.00	290,274,000.00
1E-C2	05/25/21 - 06/24/21	31	0.94163 %	290,274,000.00	235,368.11	0.00	0.00	0.00	0.00	235,368.11	0.00	290,274,000.00
1E-C3	05/25/21 - 06/24/21	31	1.34163 %	290,274,000.00	335,351.38	0.00	0.00	0.00	0.00	335,351.38	0.00	290,274,000.00
1E-C4	05/25/21 - 06/24/21	31	1.74163 %	290,274,000.00	435,334.64	0.00	0.00	0.00	0.00	435,334.64	0.00	290,274,000.00
1E-D1	05/25/21 - 06/24/21	31	0.54163 %	323,046,611.50	150,670.11	0.00	0.00	0.00	0.00	150,670.11	0.00	321,314,188.31
1E-D2	05/25/21 - 06/24/21	31	0.94163 %	323,046,611.50	261,941.72	0.00	0.00	0.00	0.00	261,941.72	0.00	321,314,188.31
1E-D3	05/25/21 - 06/24/21	31	1.34163 %	323,046,611.50	373,213.33	0.00	0.00	0.00	0.00	373,213.33	0.00	321,314,188.31
1E-D4	05/25/21 - 06/24/21	31	1.74163 %	323,046,611.50	484,484.94	0.00	0.00	0.00	0.00	484,484.94	0.00	321,314,188.31
1E-D5	05/25/21 - 06/24/21	31	2.34163 %	323,046,611.50	651,392.35	0.00	0.00	0.00	0.00	651,392.35	0.00	321,314,188.31
1E-F1	05/25/21 - 06/24/21	31	0.54163 %	572,010,000.00	266,787.53	0.00	0.00	0.00	0.00	266,787.53	0.00	572,010,000.00
1E-F2	05/25/21 - 06/24/21	31	0.94163 %	572,010,000.00	463,813.20	0.00	0.00	0.00	0.00	463,813.20	0.00	572,010,000.00
1E-F3	05/25/21 - 06/24/21	31	1.34163 %	572,010,000.00	660,838.86	0.00	0.00	0.00	0.00	660,838.86	0.00	572,010,000.00
1E-F4	05/25/21 - 06/24/21	31	1.74163 %	572,010,000.00	857,864.53	0.00	0.00	0.00	0.00	857,864.53	0.00	572,010,000.00
1E-F5	05/25/21 - 06/24/21	31	2.34163 %	572,010,000.00	1,153,403.03	0.00	0.00	0.00	0.00	1,153,403.03	0.00	572,010,000.00
1X-1	05/25/21 - 06/24/21	31	1.80000 %	323,046,611.50	500,722.25	0.00	0.00	0.00	0.00	500,722.25	0.00	321,314,188.31
1X-2	05/25/21 - 06/24/21	31	1.40000 %	323,046,611.50	389,450.64	0.00	0.00	0.00	0.00	389,450.64	0.00	321,314,188.31
1X-3	05/25/21 - 06/24/21	31	1.00000 %	323,046,611.50	278,179.03	0.00	0.00	0.00	0.00	278,179.03	0.00	321,314,188.31
1X-4	05/25/21 - 06/24/21	31	0.60000 %	323,046,611.50	166,907.42	0.00	0.00	0.00	0.00	166,907.42	0.00	321,314,188.31
1Y-1	05/25/21 - 06/24/21	31	1.80000 %	572,010,000.00	886,615.50	0.00	0.00	0.00	0.00	886,615.50	0.00	572,010,000.00
1Y-2	05/25/21 - 06/24/21	31	1.40000 %	572,010,000.00	689,589.83	0.00	0.00	0.00	0.00	689,589.83	0.00	572,010,000.00
1Y-3	05/25/21 - 06/24/21	31	1.00000 %	572,010,000.00	492,564.17	0.00	0.00	0.00	0.00	492,564.17	0.00	572,010,000.00
1Y-4	05/25/21 - 06/24/21	31	0.60000 %	572,010,000.00	295,538.50	0.00	0.00	0.00	0.00	295,538.50	0.00	572,010,000.00
Totals					17,247,354.30	0.00	0.00	0.00	0.00	17,247,354.30	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Jun-2021
07-Jun-2021 9:09:42 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	43,136,761,759.00	0.00000 %	349.60080609	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	329.04758201
1M-1	384,186,000.00	0.69163 %	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	2.34163 %	146.62879966	0.29566285	0.00000000	0.00000000	0.00000000	0.00000000	0.29566285	0.00000000	140.47969841
1M-AH	14,829,237.00	0.00000 %	146.62879958	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	140.47969831
1M-2B	281,736,000.00	2.34163 %	1000.00000000	2.01640362	0.00000000	0.00000000	0.00000000	0.00000000	2.01640362	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	2.34163 %	1000.00000000	2.01640360	0.00000000	0.00000000	0.00000000	0.00000000	2.01640360	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	2.34163 %	718.38768381	1.44855952	0.00000000	0.00000000	0.00000000	0.00000000	1.44855952	0.00000000	716.35848169
1M-2H	44,936,536.00	0.00000 %	718.38408328	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	716.35485521
1B-1	256,124,000.00	3.64163 %	1000.00000000	3.13584807	0.00000000	0.00000000	0.00000000	0.00000000	3.13584807	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 %	996.45076032	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.87090686
1A-I1	0.00	1.80000 %	146.62879966	0.22727465	0.00000000	0.00000000	0.00000000	0.00000000	0.22727465	0.00000000	140.47969841
1A-I2	0.00	1.40000 %	146.62879966	0.17676917	0.00000000	0.00000000	0.00000000	0.00000000	0.17676917	0.00000000	140.47969841
1A-I3	0.00	1.00000 %	146.62879966	0.12626370	0.00000000	0.00000000	0.00000000	0.00000000	0.12626370	0.00000000	140.47969841
1A-I4	0.00	0.60000 %	146.62879966	0.07575823	0.00000000	0.00000000	0.00000000	0.00000000	0.07575823	0.00000000	140.47969841
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
1E-A1	281,736,000.00	0.54163 %	146.62879966	0.06838821	0.00000000	0.00000000	0.00000000	0.00000000	0.06838821	0.00000000	140.47969841
1E-A2	281,736,000.00	0.94163 %	146.62879966	0.11889368	0.00000000	0.00000000	0.00000000	0.00000000	0.11889368	0.00000000	140.47969841
1E-A3	281,736,000.00	1.34163 %	146.62879966	0.16939915	0.00000000	0.00000000	0.00000000	0.00000000	0.16939915	0.00000000	140.47969841

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Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
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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	1.74163 %	146.62879966	0.21990463	0.00000000	0.00000000	0.00000000	0.00000000	0.21990463	0.00000000	140.47969841
1E-B1	281,736,000.00	0.54163 %	1000.00000000	0.46640362	0.00000000	0.00000000	0.00000000	0.00000000	0.46640362	0.00000000	1000.00000000
1E-B2	281,736,000.00	0.94163 %	1000.00000000	0.81084806	0.00000000	0.00000000	0.00000000	0.00000000	0.81084806	0.00000000	1000.00000000
1E-B3	281,736,000.00	1.34163 %	1000.00000000	1.15529251	0.00000000	0.00000000	0.00000000	0.00000000	1.15529251	0.00000000	1000.00000000
1E-B4	281,736,000.00	1.74163 %	1000.00000000	1.49973695	0.00000000	0.00000000	0.00000000	0.00000000	1.49973695	0.00000000	1000.00000000
1E-C1	290,274,000.00	0.54163 %	1000.00000000	0.46640360	0.00000000	0.00000000	0.00000000	0.00000000	0.46640360	0.00000000	1000.00000000
1E-C2	290,274,000.00	0.94163 %	1000.00000000	0.81084806	0.00000000	0.00000000	0.00000000	0.00000000	0.81084806	0.00000000	1000.00000000
1E-C3	290,274,000.00	1.34163 %	1000.00000000	1.15529252	0.00000000	0.00000000	0.00000000	0.00000000	1.15529252	0.00000000	1000.00000000
1E-C4	290,274,000.00	1.74163 %	1000.00000000	1.49973694	0.00000000	0.00000000	0.00000000	0.00000000	1.49973694	0.00000000	1000.00000000
1E-D1	563,472,000.00	0.54163 %	573.31439983	0.26739591	0.00000000	0.00000000	0.00000000	0.00000000	0.26739591	0.00000000	570.23984920
1E-D2	563,472,000.00	0.94163 %	573.31439983	0.46487087	0.00000000	0.00000000	0.00000000	0.00000000	0.46487087	0.00000000	570.23984920
1E-D3	563,472,000.00	1.34163 %	573.31439983	0.66234583	0.00000000	0.00000000	0.00000000	0.00000000	0.66234583	0.00000000	570.23984920
1E-D4	563,472,000.00	1.74163 %	573.31439983	0.85982079	0.00000000	0.00000000	0.00000000	0.00000000	0.85982079	0.00000000	570.23984920
1E-D5	563,472,000.00	2.34163 %	573.31439983	1.15603322	0.00000000	0.00000000	0.00000000	0.00000000	1.15603322	0.00000000	570.23984920
1E-F1	572,010,000.00	0.54163 %	1000.00000000	0.46640361	0.00000000	0.00000000	0.00000000	0.00000000	0.46640361	0.00000000	1000.00000000
1E-F2	572,010,000.00	0.94163 %	1000.00000000	0.81084806	0.00000000	0.00000000	0.00000000	0.00000000	0.81084806	0.00000000	1000.00000000
1E-F3	572,010,000.00	1.34163 %	1000.00000000	1.15529249	0.00000000	0.00000000	0.00000000	0.00000000	1.15529249	0.00000000	1000.00000000
1E-F4	572,010,000.00	1.74163 %	1000.00000000	1.49973695	0.00000000	0.00000000	0.00000000	0.00000000	1.49973695	0.00000000	1000.00000000
1E-F5	572,010,000.00	2.34163 %	1000.00000000	2.01640361	0.00000000	0.00000000	0.00000000	0.00000000	2.01640361	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	573.31439983	0.88863732	0.00000000	0.00000000	0.00000000	0.00000000	0.88863732	0.00000000	570.23984920
1X-2	0.00	1.40000 %	573.31439983	0.69116236	0.00000000	0.00000000	0.00000000	0.00000000	0.69116236	0.00000000	570.23984920
1X-3	0.00	1.00000 %	573.31439983	0.49368741	0.00000000	0.00000000	0.00000000	0.00000000	0.49368741	0.00000000	570.23984920
1X-4	0.00	0.60000 %	573.31439983	0.29621245	0.00000000	0.00000000	0.00000000	0.00000000	0.29621245	0.00000000	570.23984920
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	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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 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,697,063.11
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	94,394.59
Total Deposits	3,791,457.70
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,772,291.04
Total Withdrawals (Pool Distribution Amount)	3,791,457.70
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	888,328,745.89
Total Principal Reduction Cumulative	29,602,728,604.82
Scheduled Principal Current	25,966,958.85
Scheduled Principal Cumulative	2,200,855,978.44
Unscheduled Principal Current	862,456,181.63
Unscheduled Principal Cumulative	27,401,169,611.04
Senior Reduction Amount	886,599,530.81
Subordinate Reduction Amount	1,823,609.67
Calculated Recovery Principal Amount	280,008.23
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	94,394.59
Modification Loss Amount	11,041.93
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	83365
Period Reference Pool Removal Loan Count	3783
Period Ending Loan Count	79582
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	15,331,398,227.36
Period PIF Loan Count Current	3782
PIF Loan Count Cumulative	106528
Period PIF Loan UPB Current	848,939,715.28
PIF Loan UPB Cumulative	26,500,988,445.93
Period Partial Prepayment Amount	15,502,945.11
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	368
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	73,371,862.85
Credit Event Amount Current	185,613.64
Credit Event Amount Cumulative	6,007,057.36
Total Active Modified Loan Count	464
Total Active Modified Loan UPB	109,432,783.96
Libor Rate	0.091630%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.977192%
Subordinate Percentage	7.022808%
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 %	7.020000 %	7.420000 %
1M-1	0.00	0.00	3.100000 %	7.020000 %	7.420000 %
1M-1H	0.00	0.00	3.100000 %	7.020000 %	7.420000 %
1M-2A	0.00	0.00	2.440000 %	6.750000 %	7.150000 %
1M-2B	0.00	0.00	1.780000 %	4.930000 %	5.210000 %
1M-2C	0.00	0.00	1.100000 %	3.040000 %	3.220000 %
1M-2	0.00	0.00	1.100000 %	3.040000 %	3.220000 %
1M-2H	0.00	0.00	1.100000 %	3.040000 %	3.220000 %
1B-1	0.00	0.00	0.500000 %	1.380000 %	1.460000 %
1B-1H	0.00	0.00	0.500000 %	1.380000 %	1.460000 %
1B-2H	0.00	94,394.59	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	613	128,388,916.53	0.770275 %	0.837425 %
60 Days	199	42,696,212.29	0.250057 %	0.278489 %
90 Days	160	36,264,336.43	0.201050 %	0.236536 %
120 Days	150	31,345,710.19	0.188485 %	0.204454 %
150 Days	160	35,642,404.08	0.201050 %	0.232480 %
180+ Days	2501	612,558,500.22	3.142670 %	3.995451 %
Totals	3783	886,896,079.74	4.753587 %	5.784835 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	54	14,518,113.98	11,041.93	0.076056

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090003586	181,725.60	39.64	0.021813
Summary	0090003965	145,353.70	31.85	0.021912
Summary	0090004191	380,548.30	681.26	0.179021
Summary	0090004842	413,085.63	559.39	0.135417
Summary	0090012109	154,759.39	32.94	0.021285
Summary	0090023153	144,718.73	120.60	0.083334
Summary	0090024159	267,940.39	264.26	0.098626
Summary	0090024221	100,780.30	104.98	0.104167
Summary	0090028338	197,387.79	29.57	0.014981
Summary	0090030268	290,017.58	103.75	0.035774
Summary	0090030954	158,802.02	173.91	0.109514
Summary	0090040149	507,198.79	142.21	0.028038
Summary	0090045885	173,241.99	244.56	0.141167
Summary	0090048099	338,218.62	422.77	0.124999
Summary	0090053762	291,443.10	87.66	0.030078
Summary	0090061641	139,224.69	35.53	0.025520
Summary	0090066429	480,168.96	300.11	0.062501
Summary	0090067354	293,933.12	214.33	0.072918
Summary	0090069846	649,761.88	355.69	0.054742
Summary	0090076707	286,809.93	312.54	0.108971
Summary	0090078647	92,229.64	81.96	0.088865
Summary	0090079962	301,956.19	126.49	0.041890
Summary	0090081096	465,243.91	432.49	0.092960
Summary	0090093824	412,940.78	430.15	0.104167
Summary	0090094841	206,736.95	20.33	0.009834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090096194	166,597.52	152.00	0.091238
Summary	0090097826	251,988.70	167.71	0.066555
Summary	0090100346	384,182.80	12.15	0.003163
Summary	0090102094	88,887.49	120.37	0.135418
Summary	0090102909	143,014.39	52.04	0.036388
Summary	0090105361	159,131.30	9.37	0.005888
Summary	0090107597	107,038.73	156.10	0.145835
Summary	0090108232	412,590.66	869.12	0.210649
Summary	0090108464	241,897.25	125.99	0.052084
Summary	0090115410	440,729.87	817.60	0.185510
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	0090155571	384,145.80	2.74	0.000713
Summary	0090158391	471,560.93	30.46	0.006459
Summary	0090161593	137,865.53	64.95	0.047111
Summary	0090161937	362,864.49	245.04	0.067529
Summary	0090165996	69,396.43	104.61	0.150743
Summary	0090178216	155,381.25	290.40	0.186895
Summary	0090183402	270,877.11	151.31	0.055859
Summary	0090187163	102,147.03	42.56	0.041665
Summary	0090188313	306,259.46	215.53	0.070375
Summary	0090189596	172,319.80	87.32	0.050673
Summary	0090195313	599,355.74	325.85	0.054367
Summary	0090203276	307,320.35	288.11	0.093749
Summary	0090206460	103,562.01	206.29	0.199195
Summary	0090211385	354,190.66	166.66	0.047054
Summary	0090213832	513,392.66	695.22	0.135417

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Connecticut Avenue Securities

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	185,613.64	(94,394.59)	(50.855)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090009555	185,613.64	(94,394.59)	(50.855)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
47	6,007,057.36	703,015.34	11.703

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090009555	185,613.64	(94,394.59)	(50.855)
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	22,219.30	12.082
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

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 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



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090099162	183,133.99	(212.25)	(0.116)
0090100745	67,513.66	18,530.13	27.446
0090104427	311,606.28	30,735.94	9.864
0090106804	98,248.97	90,839.97	92.459
0090113028	83,070.29	3,263.02	3.928
0090113340	207,248.08	12,574.84	6.068
0090117036	39,145.60	15,457.51	39.487
0090121815	141,606.17	2,731.73	1.929
0090125632	166,246.49	25,914.95	15.588
0090128491	41,869.07	5,969.30	14.257
0090129551	77,895.72	23,385.03	30.021
0090132202	13,944.55	5,987.89	42.941
0090138974	210,716.15	40,953.33	19.435
0090142682	122,413.83	92.27	0.075
0090142806	69,442.59	1,801.09	2.594
0090152473	91,855.34	2,496.47	2.718
0090154197	260,736.53	(13,616.43)	(5.222)
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090172890	85,962.61	9,005.52	10.476
0090174177	153,267.84	47,815.20	31.197
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	1	185,613.64	(94,394.59)	(0.001 %)	0	0.00	0.00	0.000 %	1	185,613.64	(94,394.59)	(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	0090009555	187,000.00	3.875 %	OR	80.00	360	185,613.64	05/31/2021	(94,394.59)	(94,394.59)

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

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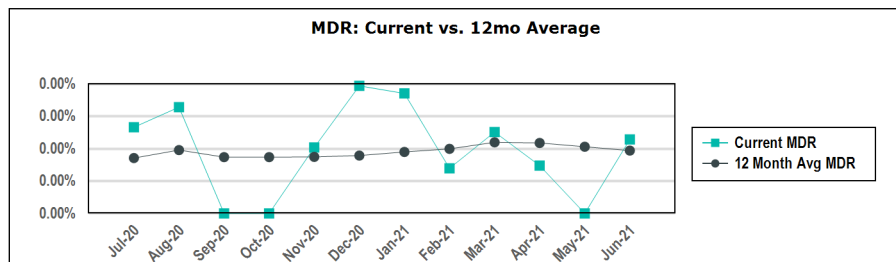
Distribution Date: 25-Jun-2021
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Realized Loss Report - Collateral

Summary

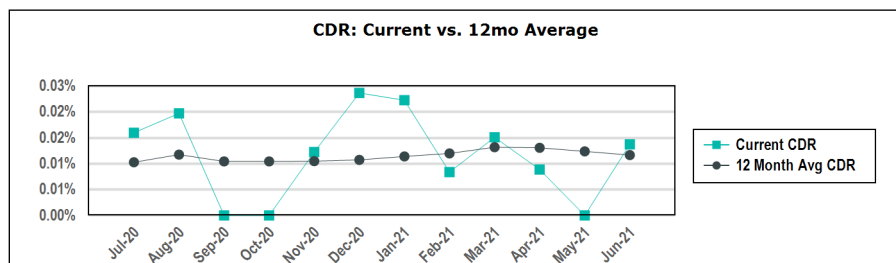
MDR

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



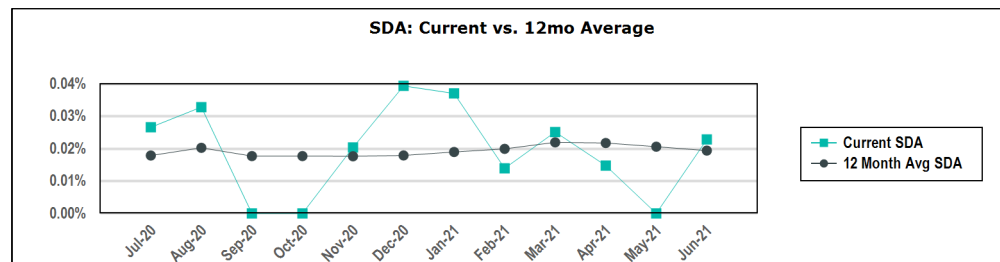
CDR

Current Month 0.014 %
3 Month Average 0.008 %
12 Month Average 0.012 %



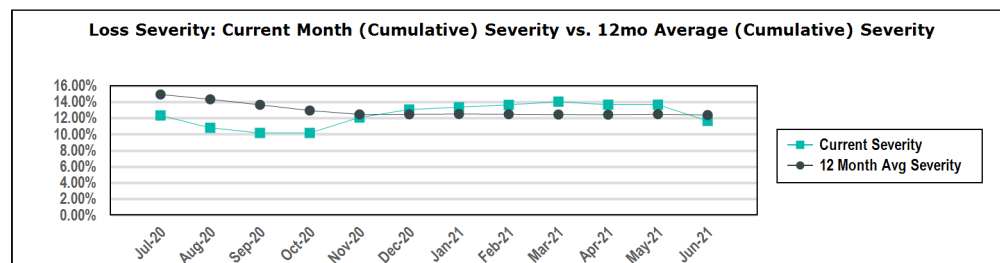
SDA

Current Month 0.023 %
3 Month Average 0.013 %
12 Month Average 0.019 %



Loss Severity

Current Month (Cumulative) 11.703 %
3 Month Average (Cumulative) 13.033 %
12 Month Average (Cumulative) 12.426 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	5.325 %
3 Month Average	5.439 %
12 Month Average	5.222 %

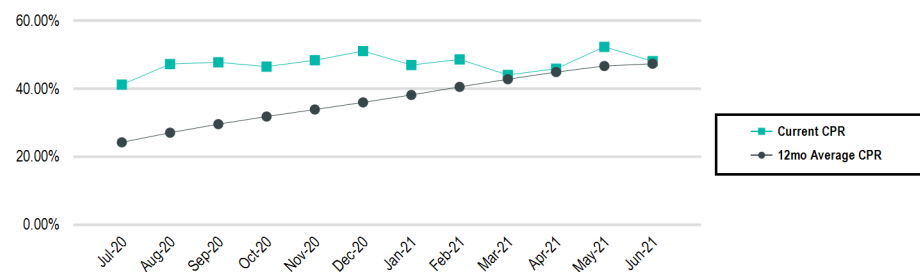
CPR

Current Month	48.143 %
3 Month Average	48.820 %
12 Month Average	47.394 %

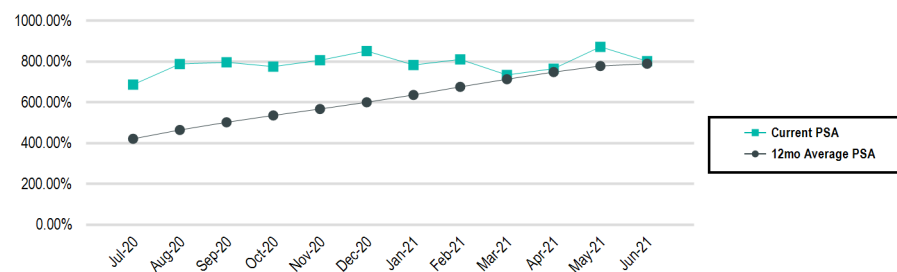
PSA

Current Month	802.381 %
3 Month Average	813.659 %
12 Month Average	789.906 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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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
368	73,371,862.85

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

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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.