

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: 25-Aug-2025
 07-Aug-2025 2:56:14 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		07/31/2025	0.00000%	6,596,889,270.30	0.00	57,855,962.82	0.00	6,539,033,307.48	57,855,962.82	0.00
1M-1	30711XYS7	08/22/2025	5.06449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XYT5	08/22/2025	6.71449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XYU2	08/22/2025	6.71449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		07/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XYV0	08/22/2025	6.71449%	15,166,096.77	87,689.19	416,718.00	0.00	14,749,378.78	504,407.19	0.00
1M-CH		07/31/2025	0.00000%	209,036,324.62	0.00	5,743,679.46	0.00	203,292,645.16	5,743,679.46	0.00
1M-2	30711XYX6	08/22/2025	6.71449%	15,166,096.77	87,689.19	416,718.00	0.00	14,749,378.78	504,407.19	0.00
1M-2H		07/31/2025	0.00000%	209,036,324.62	0.00	5,743,679.46	0.00	203,292,645.16	5,743,679.46	0.00
1B-1	30711XYW8	08/22/2025	8.01449%	2,777,759.00	19,170.33	0.00	0.00	2,777,759.00	19,170.33	0.00
1B-1H		07/31/2025	0.00000%	266,827,002.00	0.00	0.00	0.00	266,827,002.00	0.00	0.00
1B-2H		07/31/2025	0.00000%	218,070,059.65	0.00	0.00	25,337.57	218,044,722.08	0.00	6,625,911.92
1A-I1	30711XXY4	08/22/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XYZ1	08/22/2025	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XZA5	08/22/2025	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XZB3	08/22/2025	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XZG2	08/22/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XZH0	08/22/2025	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XZJ6	08/22/2025	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XZK3	08/22/2025	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XZQ0	08/22/2025	1.80000%	0.00	23,507.45	0.00	0.00	0.00	23,507.45	0.00
1C-I2	30711XZR8	08/22/2025	1.40000%	0.00	18,283.57	0.00	0.00	0.00	18,283.57	0.00
1C-I3	30711XZS6	08/22/2025	1.00000%	0.00	13,059.69	0.00	0.00	0.00	13,059.69	0.00
1C-I4	30711XZT4	08/22/2025	0.60000%	0.00	7,835.82	0.00	0.00	0.00	7,835.82	0.00
1E-A1	30711XZC1	08/22/2025	4.91449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XZD9	08/22/2025	5.31449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XZE7	08/22/2025	5.71449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XZF4	08/22/2025	6.11449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XZL1	08/22/2025	4.91449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XZM9	08/22/2025	5.31449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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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-B3	30711XZN7	08/22/2025	5.71449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XZP2	08/22/2025	6.11449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XZU1	08/22/2025	4.91449%	15,166,096.77	64,181.74	416,718.00	0.00	14,749,378.78	480,899.74	0.00
1E-C2	30711XZV9	08/22/2025	5.31449%	15,166,096.77	69,405.62	416,718.00	0.00	14,749,378.78	486,123.62	0.00
1E-C3	30711XZW7	08/22/2025	5.71449%	15,166,096.77	74,629.49	416,718.00	0.00	14,749,378.78	491,347.49	0.00
1E-C4	30711XZX5	08/22/2025	6.11449%	15,166,096.77	79,853.37	416,718.00	0.00	14,749,378.78	496,571.37	0.00
1E-D1	30711XZY3	08/22/2025	4.91449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XZZ0	08/22/2025	5.31449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XA20	08/22/2025	5.71449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XA38	08/22/2025	6.11449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XA46	08/22/2025	6.71449%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XA53	08/22/2025	4.91449%	15,166,096.77	64,181.74	416,718.00	0.00	14,749,378.78	480,899.74	0.01
1E-F2	30711XA61	08/22/2025	5.31449%	15,166,096.77	69,405.62	416,718.00	0.00	14,749,378.78	486,123.62	0.01
1E-F3	30711XA79	08/22/2025	5.71449%	15,166,096.77	74,629.49	416,718.00	0.00	14,749,378.78	491,347.49	0.01
1E-F4	30711XA87	08/22/2025	6.11449%	15,166,096.77	79,853.37	416,718.00	0.00	14,749,378.78	496,571.37	0.01
1E-F5	30711XA95	08/22/2025	6.71449%	15,166,096.77	87,689.19	416,718.00	0.00	14,749,378.78	504,407.19	0.01
1X-1	30711XB29	08/22/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XB37	08/22/2025	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	30711XB45	08/22/2025	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XB52	08/22/2025	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XB60	08/22/2025	1.80000%	0.00	23,507.45	0.00	0.00	0.00	23,507.45	0.00
1Y-2	30711XB78	08/22/2025	1.40000%	0.00	18,283.57	0.00	0.00	0.00	18,283.57	0.00
1Y-3	30711XB86	08/22/2025	1.00000%	0.00	13,059.69	0.00	0.00	0.00	13,059.69	0.00
1Y-4	30711XB94	08/22/2025	0.60000%	0.00	7,835.82	0.00	0.00	0.00	7,835.82	0.00
Totals				7,669,463,804.66	983,751.40	73,927,219.74	25,337.57	7,595,511,247.46	74,910,971.14	6,625,911.97

All Record Dates are based upon the governing documents and logic set forth as of closing.

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.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 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	6,596,889,270.30	15,877,623.61	41,978,339.21	0.00	0.00	57,855,962.82	6,539,033,307.48	0.15158841	57,855,962.82
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	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	276,504,219.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	276,504,219.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	20,668,965.63	15,166,096.77	115,900.40	300,817.60	0.00	0.00	416,718.00	14,749,378.78	0.71360024	416,718.00
1M-CH	284,883,096.37	209,036,324.62	1,597,470.62	4,146,208.84	0.00	0.00	5,743,679.46	203,292,645.16	0.71360024	5,743,679.46
1M-2	60,791,000.00	15,166,096.77	115,900.40	300,817.60	0.00	0.00	416,718.00	14,749,378.78	0.24262438	416,718.00
1M-2H	837,891,536.00	209,036,324.62	1,597,470.62	4,146,208.84	0.00	0.00	5,743,679.46	203,292,645.16	0.24262406	5,743,679.46
1B-1	2,777,759.00	2,777,759.00	0.00	0.00	0.00	0.00	0.00	2,777,759.00	1.00000000	0.00
1B-1H	266,827,002.00	266,827,002.00	0.00	0.00	0.00	0.00	0.00	266,827,002.00	1.00000000	0.00
1B-2H	224,670,634.00	218,070,059.65	0.00	0.00	0.00	25,337.57	25,337.57	218,044,722.08	0.97050833	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	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	20,061,017.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	20,668,965.63	15,166,096.77	115,900.40	300,817.60	0.00	0.00	416,718.00	14,749,378.78	0.71360024	416,718.00
1E-C2	20,668,965.63	15,166,096.77	115,900.40	300,817.60	0.00	0.00	416,718.00	14,749,378.78	0.71360024	416,718.00
1E-C3	20,668,965.63	15,166,096.77	115,900.40	300,817.60	0.00	0.00	416,718.00	14,749,378.78	0.71360024	416,718.00
1E-C4	20,668,965.63	15,166,096.77	115,900.40	300,817.60	0.00	0.00	416,718.00	14,749,378.78	0.71360024	416,718.00

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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-D1	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	40,122,034.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	40,729,982.82	15,166,096.77	115,900.40	300,817.60	0.00	0.00	416,718.00	14,749,378.78	0.36212583	416,718.00
1E-F2	40,729,982.82	15,166,096.77	115,900.40	300,817.60	0.00	0.00	416,718.00	14,749,378.78	0.36212583	416,718.00
1E-F3	40,729,982.82	15,166,096.77	115,900.40	300,817.60	0.00	0.00	416,718.00	14,749,378.78	0.36212583	416,718.00
1E-F4	40,729,982.82	15,166,096.77	115,900.40	300,817.60	0.00	0.00	416,718.00	14,749,378.78	0.36212583	416,718.00
1E-F5	40,729,982.82	15,166,096.77	115,900.40	300,817.60	0.00	0.00	416,718.00	14,749,378.78	0.36212583	416,718.00
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	46,480,233,452.91	7,669,463,804.66	20,347,469.25	53,579,750.49	0.00	25,337.57	73,952,557.31	7,595,511,247.46	0.16341379	73,927,219.74

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted as a result of the CAS 2018-C01 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted as a result of the CAS 2018-C01 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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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	152.92963591	0.36807639	0.97314535	0.00000000	0.00000000	1.34122174	151.58841417	0.15158841	1.34122174
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	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	276,504,219.82	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	276,504,219.82	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	20,668,965.63	733.76176832	5.60746010	14.55407133	0.00000000	0.00000000	20.16153142	713.60023738	0.71360024	20.16153142
1M-CH	284,883,096.37	733.76176854	5.60746018	14.55407110	0.00000000	0.00000000	20.16153128	713.60023726	0.71360024	20.16153128
1M-2	60,791,000.00	249.47931059	1.90653880	4.94839039	0.00000000	0.00000000	6.85492918	242.62438157	0.24262438	6.85492918
1M-2H	837,891,536.00	249.47897865	1.90653629	4.94838372	0.00000000	0.00000000	6.85492001	242.62405863	0.24262406	6.85492001
1B-1	2,777,759.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	266,827,002.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	224,670,634.00	970.62110774	0.00000000	0.00000000	0.00000000	0.11277651	0.11277651	970.50833123	0.97050833	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	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	20,061,017.18	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	20,668,965.63	733.76176832	5.60746010	14.55407133	0.00000000	0.00000000	20.16153142	713.60023738	0.71360024	20.16153142

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
07-Aug-2025 2:56:14 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-C2	20,668,965.63	733.76176832	5.60746010	14.55407133	0.00000000	0.00000000	20.16153142	713.60023738	0.71360024	20.16153142
1E-C3	20,668,965.63	733.76176832	5.60746010	14.55407133	0.00000000	0.00000000	20.16153142	713.60023738	0.71360024	20.16153142
1E-C4	20,668,965.63	733.76176832	5.60746010	14.55407133	0.00000000	0.00000000	20.16153142	713.60023738	0.71360024	20.16153142
1E-D1	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	40,122,034.37	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	40,729,982.82	372.35706278	2.84557940	7.38565497	0.00000000	0.00000000	10.23123437	362.12582866	0.36212583	10.23123437
1E-F2	40,729,982.82	372.35706278	2.84557940	7.38565497	0.00000000	0.00000000	10.23123437	362.12582866	0.36212583	10.23123437
1E-F3	40,729,982.82	372.35706278	2.84557940	7.38565497	0.00000000	0.00000000	10.23123437	362.12582866	0.36212583	10.23123437
1E-F4	40,729,982.82	372.35706278	2.84557940	7.38565497	0.00000000	0.00000000	10.23123437	362.12582866	0.36212583	10.23123437
1E-F5	40,729,982.82	372.35706278	2.84557940	7.38565497	0.00000000	0.00000000	10.23123437	362.12582866	0.36212583	10.23123437
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
07-Aug-2025 2:56:14 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 %	6,596,889,270.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,539,033,307.48
1M-1	N/A	N/A	5.06449 %	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	6.71449 %	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	N/A	N/A	6.71449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	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-2C	07/25/25 - 08/24/25	31	6.71449 %	15,166,096.77	87,689.19	0.00	0.00	0.00	0.00	87,689.19	0.00	14,749,378.78
1M-CH	N/A	N/A	0.00000 %	209,036,324.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	203,292,645.16
1M-2	07/25/25 - 08/24/25	31	6.71449 %	15,166,096.77	87,689.19	0.00	0.00	0.00	0.00	87,689.19	0.00	14,749,378.78
1M-2H	N/A	N/A	0.00000 %	209,036,324.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	203,292,645.16
1B-1	07/25/25 - 08/24/25	31	8.01449 %	2,777,759.00	19,170.33	0.00	0.00	0.00	0.00	19,170.33	0.00	2,777,759.00
1B-1H	N/A	N/A	0.00000 %	266,827,002.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	266,827,002.00
1B-2H	N/A	N/A	0.00000 %	218,070,059.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	218,044,722.08
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	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-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
1B-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
1B-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
1C-I1	07/25/25 - 08/24/25	31	1.80000 %	15,166,096.77	23,507.45	0.00	0.00	0.00	0.00	23,507.45	0.00	14,749,378.78
1C-I2	07/25/25 - 08/24/25	31	1.40000 %	15,166,096.77	18,283.57	0.00	0.00	0.00	0.00	18,283.57	0.00	14,749,378.78
1C-I3	07/25/25 - 08/24/25	31	1.00000 %	15,166,096.77	13,059.69	0.00	0.00	0.00	0.00	13,059.69	0.00	14,749,378.78
1C-I4	07/25/25 - 08/24/25	31	0.60000 %	15,166,096.77	7,835.82	0.00	0.00	0.00	0.00	7,835.82	0.00	14,749,378.78
1E-A1	N/A	N/A	4.91449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.31449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.71449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.11449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.91449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	5.31449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
07-Aug-2025 2:56:14 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	N/A	N/A	5.71449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	6.11449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	07/25/25 - 08/24/25	31	4.91449 %	15,166,096.77	64,181.74	0.00	0.00	0.00	0.00	64,181.74	0.00	14,749,378.78
1E-C2	07/25/25 - 08/24/25	31	5.31449 %	15,166,096.77	69,405.62	0.00	0.00	0.00	0.00	69,405.62	0.00	14,749,378.78
1E-C3	07/25/25 - 08/24/25	31	5.71449 %	15,166,096.77	74,629.49	0.00	0.00	0.00	0.00	74,629.49	0.00	14,749,378.78
1E-C4	07/25/25 - 08/24/25	31	6.11449 %	15,166,096.77	79,853.37	0.00	0.00	0.00	0.00	79,853.37	0.00	14,749,378.78
1E-D1	N/A	N/A	4.91449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	5.31449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.71449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	6.11449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.71449 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	07/25/25 - 08/24/25	31	4.91449 %	15,166,096.77	64,181.74	0.00	0.00	0.00	0.00	64,181.74	0.00	14,749,378.78
1E-F2	07/25/25 - 08/24/25	31	5.31449 %	15,166,096.77	69,405.62	0.00	0.00	0.00	0.00	69,405.62	0.00	14,749,378.78
1E-F3	07/25/25 - 08/24/25	31	5.71449 %	15,166,096.77	74,629.49	0.00	0.00	0.00	0.00	74,629.49	0.00	14,749,378.78
1E-F4	07/25/25 - 08/24/25	31	6.11449 %	15,166,096.77	79,853.37	0.00	0.00	0.00	0.00	79,853.37	0.00	14,749,378.78
1E-F5	07/25/25 - 08/24/25	31	6.71449 %	15,166,096.77	87,689.19	0.00	0.00	0.00	0.00	87,689.19	0.00	14,749,378.78
1X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	07/25/25 - 08/24/25	31	1.80000 %	15,166,096.78	23,507.45	0.00	0.00	0.00	0.00	23,507.45	0.00	14,749,378.78
1Y-2	07/25/25 - 08/24/25	31	1.40000 %	15,166,096.78	18,283.57	0.00	0.00	0.00	0.00	18,283.57	0.00	14,749,378.78
1Y-3	07/25/25 - 08/24/25	31	1.00000 %	15,166,096.78	13,059.69	0.00	0.00	0.00	0.00	13,059.69	0.00	14,749,378.78
1Y-4	07/25/25 - 08/24/25	31	0.60000 %	15,166,096.78	7,835.82	0.00	0.00	0.00	0.00	7,835.82	0.00	14,749,378.78
Totals					983,751.40	0.00	0.00	0.00	0.00	983,751.40	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
07-Aug-2025 2:56:14 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 %	152.92963591	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	151.58841417
1M-1	384,186,000.00	5.06449 %	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	20,061,017.18	6.71449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	276,504,219.82	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	20,061,017.18	6.71449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	276,504,219.82	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	20,668,965.63	6.71449 %	733.76176832	4.24255338	0.00000000	0.00000000	0.00000000	0.00000000	4.24255338	0.00000000	713.60023738
1M-CH	284,883,096.37	0.00000 %	733.76176854	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	713.60023726
1M-2	60,791,000.00	6.71449 %	249.47931059	1.44246994	0.00000000	0.00000000	0.00000000	0.00000000	1.44246994	0.00000000	242.62438157
1M-2H	837,891,536.00	0.00000 %	249.47897865	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	242.62405863
1B-1	2,777,759.00	8.01449 %	1000.00000000	6.90136545	0.00000000	0.00000000	0.00000000	0.00000000	6.90136545	0.00000000	1000.00000000
1B-1H	266,827,002.00	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 %	970.62110774	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	970.50833123
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 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	1.80000 %	733.76176832	1.13733074	0.00000000	0.00000000	0.00000000	0.00000000	1.13733074	0.00000000	713.60023738
1C-I2	0.00	1.40000 %	733.76176832	0.88459047	0.00000000	0.00000000	0.00000000	0.00000000	0.88459047	0.00000000	713.60023738
1C-I3	0.00	1.00000 %	733.76176832	0.63185020	0.00000000	0.00000000	0.00000000	0.00000000	0.63185020	0.00000000	713.60023738
1C-I4	0.00	0.60000 %	733.76176832	0.37911041	0.00000000	0.00000000	0.00000000	0.00000000	0.37911041	0.00000000	713.60023738
1E-A1	20,061,017.18	4.91449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	20,061,017.18	5.31449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	20,061,017.18	5.71449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
07-Aug-2025 2:56:14 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	20,061,017.18	6.11449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	20,061,017.18	4.91449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	20,061,017.18	5.31449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	20,061,017.18	5.71449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	20,061,017.18	6.11449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	20,668,965.63	4.91449 %	733.76176832	3.10522264	0.00000000	0.00000000	0.00000000	0.00000000	3.10522264	0.00000000	713.60023738
1E-C2	20,668,965.63	5.31449 %	733.76176832	3.35796291	0.00000000	0.00000000	0.00000000	0.00000000	3.35796291	0.00000000	713.60023738
1E-C3	20,668,965.63	5.71449 %	733.76176832	3.61070270	0.00000000	0.00000000	0.00000000	0.00000000	3.61070270	0.00000000	713.60023738
1E-C4	20,668,965.63	6.11449 %	733.76176832	3.86344297	0.00000000	0.00000000	0.00000000	0.00000000	3.86344297	0.00000000	713.60023738
1E-D1	40,122,034.37	4.91449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	40,122,034.37	5.31449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	40,122,034.37	5.71449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	40,122,034.37	6.11449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	40,122,034.37	6.71449 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	40,729,982.82	4.91449 %	372.35706278	1.57578608	0.00000000	0.00000000	0.00000000	0.00000000	1.57578608	0.00000000	362.12582866
1E-F2	40,729,982.82	5.31449 %	372.35706278	1.70404246	0.00000000	0.00000000	0.00000000	0.00000000	1.70404246	0.00000000	362.12582866
1E-F3	40,729,982.82	5.71449 %	372.35706278	1.83229859	0.00000000	0.00000000	0.00000000	0.00000000	1.83229859	0.00000000	362.12582866
1E-F4	40,729,982.82	6.11449 %	372.35706278	1.96055496	0.00000000	0.00000000	0.00000000	0.00000000	1.96055496	0.00000000	362.12582866
1E-F5	40,729,982.82	6.71449 %	372.35706278	2.15293953	0.00000000	0.00000000	0.00000000	0.00000000	2.15293953	0.00000000	362.12582866
1X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	1.80000 %	372.35706303	0.57715345	0.00000000	0.00000000	0.00000000	0.00000000	0.57715345	0.00000000	362.12582866
1Y-2	0.00	1.40000 %	372.35706303	0.44889707	0.00000000	0.00000000	0.00000000	0.00000000	0.44889707	0.00000000	362.12582866
1Y-3	0.00	1.00000 %	372.35706303	0.32064070	0.00000000	0.00000000	0.00000000	0.00000000	0.32064070	0.00000000	362.12582866
1Y-4	0.00	0.60000 %	372.35706303	0.19238456	0.00000000	0.00000000	0.00000000	0.00000000	0.19238456	0.00000000	362.12582866

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

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

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07-Aug-2025 2:56:14 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	568,081.75
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(25,337.57)
Total Deposits	542,744.18
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	523,577.52
Total Withdrawals (Pool Distribution Amount)	542,744.18
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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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 25-Aug-2025
07-Aug-2025 2:56:14 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	64,041,697.84
Total Principal Reduction Cumulative	37,689,402,017.77
Scheduled Principal Current	17,590,994.63
Scheduled Principal Cumulative	3,153,261,656.46
Unscheduled Principal Current	46,425,365.64
Unscheduled Principal Cumulative	34,529,514,448.19
Senior Reduction Amount	57,855,962.82
Subordinate Reduction Amount	6,160,397.45
Calculated Recovery Principal Amount	768,227.10
Calculated Tranche Write-down Amount	25,337.57
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	141,290.84
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	117,390.51
Informational Reporting	
At Issuance Loan Count	186525
Period Beginning Loan Count	43700
Period Reference Pool Removal Loan Count	302
Period Ending Loan Count	43398
UPB at Origination	45,479,585,000.00
UPB at Issuance	44,934,126,832.18
UPB Actual Current	7,244,724,814.41
Period PIF Loan Count Current	299
PIF Loan Count Cumulative	142533
Period PIF Loan UPB Current	41,654,324.01
PIF Loan UPB Cumulative	33,269,467,027.16
Period Partial Prepayment Amount	4,176,141.54
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	383
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	76,103,173.80
Credit Event Amount Current	793,564.67
Credit Event Amount Cumulative	35,430,212.85
Total Active Modified Loan Count	1015
Total Active Modified Loan UPB	243,036,719.06
Adjusted SOFR	4.464490%

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07-Aug-2025 2:56:14 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	90.259954%
Subordinate Percentage	9.740046%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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07-Aug-2025 2:56:14 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Additional Reporting - Group Level

No data for Additional Reporting – Group Level
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Distribution Date: 25-Aug-2025
07-Aug-2025 2:56:14 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



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 %	9.740000 %	9.740000 %
1M-1	0.00	0.00	3.100000 %	9.740000 %	9.740000 %
1M-1H	0.00	0.00	3.100000 %	9.740000 %	9.740000 %
1M-2A	0.00	0.00	2.440000 %	9.740000 %	9.740000 %
1M-2B	0.00	0.00	1.780000 %	9.740000 %	9.740000 %
1M-2C	0.00	0.00	1.100000 %	6.670000 %	6.730000 %
1M-2	0.00	0.00	1.100000 %	6.670000 %	6.730000 %
1M-2H	0.00	0.00	1.100000 %	6.670000 %	6.730000 %
1B-1	0.00	0.00	0.500000 %	2.980000 %	3.010000 %
1B-1H	0.00	0.00	0.500000 %	2.980000 %	3.010000 %
1B-2H	25,337.57	0.00	0.000000 %	0.000000 %	0.000000 %

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07-Aug-2025 2:56:14 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Rep and Warranty Settlement Reporting - Deal Level

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

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Distribution Date: 25-Aug-2025
07-Aug-2025 2:56:14 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	515	97,476,178.49	1.186691 %	1.345478 %
60 Days	133	26,466,307.16	0.306466 %	0.365318 %
90 Days	53	9,492,105.47	0.122125 %	0.131021 %
120 Days	41	7,150,405.87	0.094474 %	0.098698 %
150 Days	28	5,565,019.02	0.064519 %	0.076815 %
180+ Days	161	33,249,030.28	0.370985 %	0.458941 %
Totals	931	179,399,046.29	2.145260 %	2.476271 %

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	442	114,994,087.84	141,290.84	0.122868

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090000489	104,277.13	206.38	0.197915
Summary	0090000648	484,115.36	504.29	0.104167
Summary	0090001253	342,646.81	285.54	0.083334
Summary	0090001952	572,185.88	1,008.48	0.176250
Summary	0090003965	139,605.22	31.85	0.022814
Summary	0090004391	94,798.06	86.50	0.091247
Summary	0090004575	448,436.15	345.42	0.077028
Summary	0090004842	392,081.25	530.94	0.135416
Summary	0090004856	277,547.76	346.93	0.124998
Summary	0090005150	446,820.33	465.44	0.104167
Summary	0090005921	210,969.59	175.81	0.083334
Summary	0090005984	66,646.76	124.96	0.187496
Summary	0090006224	74,628.82	108.83	0.145828
Summary	0090006863	226,998.31	472.91	0.208332
Summary	0090007850	693,242.24	679.74	0.098052
Summary	0090008341	353,931.06	442.41	0.124999
Summary	0090009088	439,573.97	366.31	0.083333
Summary	0090009922	212,535.54	13.29	0.006253
Summary	0090010652	266,981.84	305.92	0.114585
Summary	0090011893	228,938.32	316.21	0.138120
Summary	0090012069	359,051.12	486.22	0.135418
Summary	0090012109	148,602.37	32.94	0.022167
Summary	0090012488	544,731.83	680.91	0.124999
Summary	0090012967	185,136.25	327.85	0.177086
Summary	0090014235	557,363.61	812.82	0.145833

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090014453	166,248.61	207.81	0.125000
Summary	0090015924	227,896.27	401.67	0.176251
Summary	0090015980	288,138.55	450.22	0.156251
Summary	0090016834	98,598.37	133.52	0.135418
Summary	0090016977	168,350.14	263.05	0.156252
Summary	0090017218	291,522.95	453.08	0.155418
Summary	0090017322	84,907.66	149.65	0.176250
Summary	0090017487	180,947.53	13.92	0.007693
Summary	0090017582	496,166.08	889.38	0.179250
Summary	0090018288	294,667.21	306.95	0.104168
Summary	0090019271	426,893.55	508.04	0.119009
Summary	0090020155	122,984.12	179.35	0.145832
Summary	0090020570	115,023.00	179.72	0.156247
Summary	0090021030	504,872.42	551.21	0.109178
Summary	0090021293	179,111.29	298.52	0.166667
Summary	0090021335	157,418.06	311.56	0.197919
Summary	0090022186	213,036.92	221.91	0.104165
Summary	0090022518	233,005.61	227.24	0.097526
Summary	0090023410	203,665.37	148.51	0.072919
Summary	0090023842	244,670.74	127.43	0.052082
Summary	0090024044	382,217.96	557.40	0.145833
Summary	0090024145	163,466.19	153.25	0.093750
Summary	0090024159	253,744.35	250.95	0.098899
Summary	0090024221	95,471.45	99.45	0.104167
Summary	0090024579	416,158.41	650.25	0.156251
Summary	0090024583	352,047.25	330.04	0.093749
Summary	0090024651	171,790.06	357.90	0.208336
Summary	0090025610	97,318.34	121.65	0.125002
Summary	0090025809	107,021.22	101.80	0.095121
Summary	0090025914	319,350.58	30.07	0.009416
Summary	0090026260	146,185.95	146.55	0.100249
Summary	0090026417	222,286.69	230.01	0.103474
Summary	0090027689	139,604.75	151.82	0.108750
Summary	0090027849	54,305.49	128.88	0.237324

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090028142	89,430.70	102.47	0.114580
Summary	0090028253	152,911.70	343.58	0.224692
Summary	0090028433	95,656.50	106.97	0.111827
Summary	0090029232	131,823.59	260.90	0.197916
Summary	0090029790	123,151.25	230.91	0.187501
Summary	0090030756	150,480.96	170.41	0.113244
Summary	0090030829	296,517.71	308.87	0.104166
Summary	0090030887	238,833.44	395.05	0.165408
Summary	0090031630	142,027.87	221.92	0.156251
Summary	0090031878	301,118.34	335.08	0.111279
Summary	0090032863	171,572.66	232.34	0.135418
Summary	0090034211	57,448.77	59.84	0.104162
Summary	0090035419	176,274.53	238.71	0.135419
Summary	0090035579	475,985.33	600.77	0.126216
Summary	0090035616	480,151.32	712.63	0.148418
Summary	0090035849	189,518.32	256.64	0.135417
Summary	0090036011	356,193.50	556.55	0.156249
Summary	0090036187	121,680.65	190.13	0.156253
Summary	0090036248	373,280.42	781.79	0.209438
Summary	0090036894	71,341.76	104.04	0.145833
Summary	0090037560	371,734.00	580.83	0.156249
Summary	0090037784	306,600.54	255.50	0.083333
Summary	0090037990	77,540.15	103.53	0.133518
Summary	0090038387	628,595.69	1,113.14	0.177084
Summary	0090038402	233,774.98	389.62	0.166665
Summary	0090039031	329,930.88	641.06	0.194301
Summary	0090039223	424,711.36	530.89	0.125000
Summary	0090039799	127,467.58	53.11	0.041665
Summary	0090041016	411,774.11	473.51	0.114993
Summary	0090041403	124,392.96	142.53	0.114580
Summary	0090042397	217,474.36	206.25	0.094839
Summary	0090043357	141,068.25	102.86	0.072915
Summary	0090043372	283,719.03	413.76	0.145834
Summary	0090044447	246,311.63	256.57	0.104165

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090045885	164,902.20	234.14	0.141987
Summary	0090045952	526,416.50	109.67	0.020833
Summary	0090046158	620,966.30	517.47	0.083333
Summary	0090046331	119,891.70	124.89	0.104169
Summary	0090046914	156,687.80	244.82	0.156247
Summary	0090047343	415,509.37	1,073.25	0.258297
Summary	0090048043	403,863.25	420.69	0.104166
Summary	0090048498	384,463.75	320.39	0.083334
Summary	0090049034	639,216.43	865.61	0.135417
Summary	0090049714	123,535.34	218.76	0.177083
Summary	0090050240	240,730.35	261.39	0.108582
Summary	0090051192	95,271.59	188.56	0.197918
Summary	0090051428	341,219.94	702.58	0.205902
Summary	0090052171	156,336.09	202.72	0.129669
Summary	0090052558	93,135.72	174.63	0.187501
Summary	0090053140	120,928.65	135.10	0.111719
Summary	0090053540	149,182.64	155.40	0.104168
Summary	0090053762	278,047.64	87.66	0.031527
Summary	0090054023	70,107.99	87.63	0.124993
Summary	0090054778	146,704.89	110.20	0.075117
Summary	0090054842	118,600.37	210.02	0.177082
Summary	0090054925	332,681.08	519.81	0.156249
Summary	0090055266	475,919.10	743.62	0.156249
Summary	0090055903	246,026.81	279.96	0.113792
Summary	0090056510	365,954.15	266.84	0.072916
Summary	0090057799	409,706.80	597.49	0.145834
Summary	0090058288	375,436.73	351.97	0.093749
Summary	0090058508	239,634.38	197.70	0.082501
Summary	0090058688	209,333.59	239.86	0.114583
Summary	0090059045	232,007.06	22.23	0.009582
Summary	0090059594	507,350.30	845.58	0.166666
Summary	0090060217	184,817.85	154.01	0.083331
Summary	0090060423	232,075.07	386.79	0.166666
Summary	0090060900	153,491.83	3.24	0.002111

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Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090061641	134,283.07	35.53	0.026459
Summary	0090062572	402,803.37	83.92	0.020834
Summary	0090063237	168,060.89	144.61	0.086046
Summary	0090063298	125,002.93	169.27	0.135413
Summary	0090064187	196,001.61	265.42	0.135417
Summary	0090064882	278,529.85	377.18	0.135418
Summary	0090065733	324,233.83	445.27	0.137330
Summary	0090066333	246,505.13	426.32	0.172946
Summary	0090066429	493,887.60	716.24	0.145021
Summary	0090066684	280,401.25	175.25	0.062500
Summary	0090067751	88,146.68	119.37	0.135422
Summary	0090068266	367,494.05	306.25	0.083335
Summary	0090068342	340,794.19	354.99	0.104166
Summary	0090068349	306,866.09	333.72	0.108751
Summary	0090068555	117,950.69	196.58	0.166663
Summary	0090069494	125,787.27	183.44	0.145834
Summary	0090069600	252,817.15	316.02	0.124999
Summary	0090069831	118,083.34	147.50	0.124912
Summary	0090070414	193,335.42	161.11	0.083332
Summary	0090070499	179,959.42	168.71	0.093749
Summary	0090070965	119,720.48	199.53	0.166663
Summary	0090070967	292,896.17	457.65	0.156250
Summary	0090070974	170,960.69	142.47	0.083335
Summary	0090071524	298,231.53	28.58	0.009583
Summary	0090071859	140,136.35	218.96	0.156248
Summary	0090072272	161,927.36	199.75	0.123358
Summary	0090072512	361,829.84	414.60	0.114584
Summary	0090072880	52,992.51	93.40	0.176251
Summary	0090073898	190,498.72	337.34	0.177083
Summary	0090074110	100,534.55	44.21	0.043975
Summary	0090074702	509,268.91	55.35	0.010869
Summary	0090074875	334,737.56	418.42	0.124999
Summary	0090075593	136,445.99	184.77	0.135416
Summary	0090075745	302,389.02	409.49	0.135418

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Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090075977	139,615.71	232.69	0.166665
Summary	0090076707	277,668.98	312.54	0.112558
Summary	0090077122	140,307.16	146.15	0.104164
Summary	0090077817	131,235.70	218.73	0.166670
Summary	0090077919	143,891.80	239.82	0.166667
Summary	0090078430	228,962.64	190.80	0.083332
Summary	0090078647	88,839.49	79.84	0.089870
Summary	0090078655	71,778.91	15.86	0.022096
Summary	0090079773	155,632.32	275.60	0.177084
Summary	0090080094	114,366.96	177.75	0.155421
Summary	0090080135	825,364.71	922.42	0.111759
Summary	0090080863	104,188.16	15.91	0.015270
Summary	0090081818	466,072.07	582.59	0.125000
Summary	0090082561	273,002.99	398.13	0.145834
Summary	0090082577	571,433.10	595.24	0.104166
Summary	0090083131	164,349.72	188.32	0.114585
Summary	0090083763	414,237.90	431.50	0.104167
Summary	0090084005	276,655.19	487.60	0.176248
Summary	0090084292	370,053.84	430.07	0.116218
Summary	0090084527	258,919.47	404.56	0.156249
Summary	0090086194	181,976.58	303.29	0.166664
Summary	0090086347	133,992.89	153.53	0.114581
Summary	0090086946	162,553.87	186.26	0.114584
Summary	0090086986	303,930.83	472.10	0.155331
Summary	0090087003	149,645.29	249.41	0.166667
Summary	0090087044	242,102.36	378.28	0.156248
Summary	0090087164	98,589.17	164.32	0.166671
Summary	0090087217	119,572.13	112.10	0.093751
Summary	0090088156	387,575.67	774.00	0.199703
Summary	0090088203	78,338.08	114.24	0.145829
Summary	0090088251	566,458.90	708.07	0.124999
Summary	0090088485	183,258.04	362.70	0.197918
Summary	0090089248	173,032.58	310.08	0.179203
Summary	0090089526	273,296.82	341.62	0.125000

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Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090090596	675,922.03	292.18	0.043227
Summary	0090091189	214,202.62	379.32	0.177085
Summary	0090091425	610,543.56	663.97	0.108751
Summary	0090091964	284,193.21	384.84	0.135415
Summary	0090091984	79,740.73	91.15	0.114308
Summary	0090092012	397,639.57	578.38	0.145453
Summary	0090093447	122,937.51	233.24	0.189722
Summary	0090093608	201,832.78	63.07	0.031249
Summary	0090093623	379,583.63	474.48	0.125000
Summary	0090094268	263,888.13	384.84	0.145835
Summary	0090094750	172,056.08	343.79	0.199813
Summary	0090094825	206,677.03	215.29	0.104167
Summary	0090095492	447,719.91	559.65	0.125000
Summary	0090095683	428,525.98	491.02	0.114583
Summary	0090096545	326,794.09	374.45	0.114583
Summary	0090096642	320,789.79	400.99	0.125001
Summary	0090097305	333,028.65	381.60	0.114585
Summary	0090097911	312,298.79	290.18	0.092917
Summary	0090098064	266,479.95	249.82	0.093748
Summary	0090098346	181,923.06	208.45	0.114581
Summary	0090099096	97,441.18	105.30	0.108065
Summary	0090101070	311,279.11	291.82	0.093749
Summary	0090101759	160,434.12	217.25	0.135414
Summary	0090102529	97,697.36	152.65	0.156248
Summary	0090102845	625,595.31	847.16	0.135417
Summary	0090102909	136,141.59	50.60	0.037167
Summary	0090104602	146,328.30	15.24	0.010415
Summary	0090104768	282,441.13	293.17	0.103799
Summary	0090104784	35,085.52	40.20	0.114577
Summary	0090104807	272,341.52	416.40	0.152896
Summary	0090105208	265,882.21	249.26	0.093748
Summary	0090105361	145,044.49	9.37	0.006460
Summary	0090105633	407,991.56	532.76	0.130581
Summary	0090107233	614,300.43	1,260.19	0.205142

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Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090107751	164,383.06	203.44	0.123760
Summary	0090108291	76,970.22	8.02	0.010420
Summary	0090108464	270,867.12	454.99	0.167975
Summary	0090108810	191,667.18	139.76	0.072918
Summary	0090108932	225,958.22	282.45	0.125001
Summary	0090109973	267,175.62	272.55	0.102012
Summary	0090112193	159,377.89	66.41	0.041668
Summary	0090112299	324,961.30	505.04	0.155415
Summary	0090112749	310,569.00	517.62	0.166668
Summary	0090113643	575,746.22	654.91	0.113750
Summary	0090113713	250,218.14	104.26	0.041668
Summary	0090113971	182,280.59	182.03	0.099863
Summary	0090114399	327,482.97	341.13	0.104167
Summary	0090114886	339,788.74	460.13	0.135416
Summary	0090115410	452,879.27	956.34	0.211169
Summary	0090115833	138,053.77	139.58	0.101106
Summary	0090116912	312,877.20	325.91	0.104165
Summary	0090117092	317,805.99	463.47	0.145834
Summary	0090117114	388,938.10	202.57	0.052083
Summary	0090117455	482,133.49	351.56	0.072918
Summary	0090119138	149,573.89	77.90	0.052081
Summary	0090119804	152,277.52	222.07	0.145832
Summary	0090120631	362,390.46	528.49	0.145834
Summary	0090120649	365,421.22	567.93	0.155418
Summary	0090121524	290,471.76	423.60	0.145832
Summary	0090121593	347,571.15	325.85	0.093751
Summary	0090121808	151,722.34	187.22	0.123396
Summary	0090122297	99,921.37	93.68	0.093754
Summary	0090123111	301,155.67	362.41	0.120340
Summary	0090123544	573,517.51	597.41	0.104166
Summary	0090123758	369,802.46	469.91	0.127071
Summary	0090124078	210,206.95	225.23	0.107147
Summary	0090124585	127,504.33	239.07	0.187500
Summary	0090124960	659,406.06	1,167.70	0.177084

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Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090124967	371,767.01	63.87	0.017180
Summary	0090126203	236,162.20	344.40	0.145832
Summary	0090126326	159,543.53	66.48	0.041669
Summary	0090127152	210,623.96	221.49	0.105159
Summary	0090127887	189,913.57	178.04	0.093748
Summary	0090129256	261,888.11	381.92	0.145833
Summary	0090129648	155,210.26	97.01	0.062502
Summary	0090129750	614,609.29	664.95	0.108191
Summary	0090130756	57,195.39	71.49	0.124993
Summary	0090130912	185,554.12	212.61	0.114581
Summary	0090131471	183,731.47	306.22	0.166667
Summary	0090131912	59,949.94	118.65	0.197915
Summary	0090131953	208,845.34	334.85	0.160334
Summary	0090131965	73,907.69	87.54	0.118445
Summary	0090132249	266,896.78	281.29	0.105393
Summary	0090132830	418,197.21	304.94	0.072918
Summary	0090133611	131,403.73	246.38	0.187498
Summary	0090133826	129,800.80	135.21	0.104167
Summary	0090134733	216,457.12	70.32	0.032487
Summary	0090134788	187,942.41	176.20	0.093752
Summary	0090135007	149,018.74	170.75	0.114583
Summary	0090135260	543,878.93	906.46	0.166666
Summary	0090135544	211,454.88	286.35	0.135419
Summary	0090135609	221,074.96	230.29	0.104168
Summary	0090136405	387,046.72	564.44	0.145833
Summary	0090137422	216,283.57	126.89	0.058668
Summary	0090137547	358,649.54	410.95	0.114583
Summary	0090137750	126,479.78	52.70	0.041667
Summary	0090138476	357,935.60	260.99	0.072915
Summary	0090138783	130,262.58	122.12	0.093749
Summary	0090139208	604,534.23	761.13	0.125904
Summary	0090139272	238,073.68	334.30	0.140419
Summary	0090139598	219,340.30	297.02	0.135415
Summary	0090141467	204,302.72	234.10	0.114585

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Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090142420	89,053.82	156.96	0.176253
Summary	0090142676	191,652.43	179.67	0.093748
Summary	0090142805	247,164.76	456.33	0.184626
Summary	0090143199	293,267.66	519.33	0.177084
Summary	0090143227	442,527.65	783.64	0.177083
Summary	0090144900	208,043.65	411.75	0.197915
Summary	0090145794	122,566.74	176.19	0.143750
Summary	0090145828	302,804.34	567.76	0.187501
Summary	0090146131	302,335.85	251.95	0.083334
Summary	0090146496	217,276.40	248.96	0.114582
Summary	0090146662	172,882.65	342.16	0.197915
Summary	0090146844	74,465.25	85.32	0.114577
Summary	0090146967	174,703.31	54.59	0.031247
Summary	0090147787	217,561.87	524.37	0.241021
Summary	0090149638	320,584.14	434.12	0.135415
Summary	0090149949	202,870.84	99.27	0.048933
Summary	0090150494	213,983.41	378.93	0.177084
Summary	0090150807	495,052.13	567.25	0.114584
Summary	0090151076	263,625.75	164.77	0.062501
Summary	0090152556	130,280.18	203.45	0.156163
Summary	0090153265	265,366.71	331.71	0.125001
Summary	0090154309	202,204.91	356.39	0.176252
Summary	0090155571	404,108.75	2.74	0.000678
Summary	0090155839	461,231.21	438.09	0.094983
Summary	0090156868	227,574.31	399.47	0.175534
Summary	0090157658	190,690.47	229.60	0.120405
Summary	0090158391	503,848.46	673.57	0.133685
Summary	0090158904	423,954.26	485.78	0.114583
Summary	0090159589	128,689.43	56.10	0.043593
Summary	0090159627	103,506.08	140.16	0.135412
Summary	0090159740	294,275.34	729.88	0.248026
Summary	0090160625	166,681.03	146.54	0.087916
Summary	0090160690	378,399.86	473.00	0.125000
Summary	0090161236	126,807.28	117.83	0.092921

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090161324	314,171.33	294.54	0.093751
Summary	0090161593	131,774.20	62.46	0.047399
Summary	0090162228	276,205.34	316.49	0.114585
Summary	0090162825	145,120.67	255.78	0.176253
Summary	0090163839	598,499.91	748.12	0.124999
Summary	0090164281	172,899.15	245.01	0.141707
Summary	0090165578	380,494.14	317.08	0.083334
Summary	0090165985	682,153.91	771.69	0.113125
Summary	0090165996	65,637.82	99.13	0.151026
Summary	0090166129	196,819.75	211.68	0.107550
Summary	0090167370	280,784.36	295.49	0.105237
Summary	0090167491	277,630.25	433.80	0.156251
Summary	0090168673	245,852.85	267.36	0.108748
Summary	0090169402	129,581.86	242.97	0.187503
Summary	0090169502	324,138.48	540.23	0.166666
Summary	0090169640	431,394.39	494.31	0.114584
Summary	0090170040	274,093.71	542.48	0.197918
Summary	0090170347	377,544.01	451.48	0.119583
Summary	0090172203	202,138.82	210.56	0.104166
Summary	0090172828	224,340.95	350.53	0.156249
Summary	0090172900	248,873.12	77.77	0.031249
Summary	0090172913	142,282.25	169.77	0.119319
Summary	0090172919	803,740.27	1,232.56	0.153353
Summary	0090175427	125,973.41	249.32	0.197915
Summary	0090176129	313,021.26	326.06	0.104165
Summary	0090176891	251,384.16	288.04	0.114582
Summary	0090177776	123,706.01	219.06	0.177081
Summary	0090178216	150,332.85	284.09	0.188974
Summary	0090179059	118,644.54	197.74	0.166666
Summary	0090179632	201,499.22	414.22	0.205569
Summary	0090180082	258,645.08	292.45	0.113070
Summary	0090180211	284,326.73	325.79	0.114583
Summary	0090180548	162,870.82	220.55	0.135414
Summary	0090181190	399,638.19	588.29	0.147206

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Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090182069	360,927.64	413.56	0.114583
Summary	0090182354	369,660.00	539.09	0.145834
Summary	0090182452	124,833.12	208.06	0.166671
Summary	0090182715	269,921.93	56.23	0.020832
Summary	0090182791	119,584.12	134.18	0.112206
Summary	0090182945	105,096.68	197.06	0.187504
Summary	0090183402	371,490.57	568.60	0.153059
Summary	0090184217	499,932.06	729.07	0.145834
Summary	0090184873	287,247.77	329.14	0.114584
Summary	0090185641	167,968.16	174.97	0.104169
Summary	0090186062	333,406.96	556.83	0.167012
Summary	0090187163	96,931.80	40.39	0.041668
Summary	0090187661	243,556.34	228.33	0.093748
Summary	0090187974	123,826.81	167.68	0.135415
Summary	0090188068	385,335.05	441.53	0.114583
Summary	0090188313	296,327.03	215.53	0.072734
Summary	0090188963	132,792.01	156.33	0.117725
Summary	0090189596	161,520.37	82.82	0.051275
Summary	0090190572	236,392.72	295.49	0.125000
Summary	0090191406	170,832.77	201.46	0.117928
Summary	0090192023	425,838.97	709.73	0.166666
Summary	0090192245	326,623.74	340.23	0.104166
Summary	0090192421	220,412.06	275.52	0.125002
Summary	0090192494	523,504.75	763.44	0.145832
Summary	0090192819	163,672.36	102.30	0.062503
Summary	0090193112	457,710.51	747.31	0.163271
Summary	0090193624	215,314.08	120.48	0.055955
Summary	0090193625	89,261.59	158.07	0.177086
Summary	0090193662	293,894.64	428.60	0.145835
Summary	0090193897	299,200.68	374.00	0.125000
Summary	0090194175	251,735.00	393.34	0.156252
Summary	0090195497	134,443.69	70.02	0.052081
Summary	0090195604	319,366.59	465.74	0.145832
Summary	0090195826	503,700.98	682.10	0.135418

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Modification Loss Detail

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Summary	0090196552	229,806.44	191.51	0.083335
Summary	0090196699	274,121.02	371.21	0.135418
Summary	0090196838	307,729.44	416.72	0.135418
Summary	0090197486	284,815.61	237.35	0.083335
Summary	0090197985	203,865.80	318.54	0.156250
Summary	0090198249	146,572.96	42.93	0.029289
Summary	0090198645	344,173.96	466.07	0.135417
Summary	0090199818	166,624.70	293.68	0.176252
Summary	0090200219	163,031.36	373.61	0.229164
Summary	0090200527	538,312.03	560.74	0.104166
Summary	0090200603	288,430.06	360.54	0.125001
Summary	0090201464	381,040.73	198.46	0.052084
Summary	0090201902	466,196.83	728.43	0.156249
Summary	0090202037	400,082.36	625.13	0.156250
Summary	0090202620	103,869.20	162.30	0.156254
Summary	0090203276	274,344.92	257.20	0.093751
Summary	0090203538	148,626.81	154.82	0.104167
Summary	0090203662	142,389.14	133.49	0.093750
Summary	0090203870	251,669.45	142.61	0.056666
Summary	0090204309	210,662.75	285.27	0.135415
Summary	0090204505	286,728.32	418.15	0.145835
Summary	0090204926	360,830.45	263.11	0.072918
Summary	0090204950	96,033.90	50.02	0.052086
Summary	0090205568	250,519.19	248.89	0.099350
Summary	0090206269	297,511.84	278.92	0.093751
Summary	0090206460	149,227.02	433.38	0.290417
Summary	0090206488	292,668.12	106.17	0.036277
Summary	0090206912	138,185.05	139.90	0.101241
Summary	0090206932	375,091.04	507.94	0.135418
Summary	0090207090	162,080.50	208.02	0.128344
Summary	0090207582	396,088.55	536.37	0.135417
Summary	0090208879	135,634.87	141.29	0.104169
Summary	0090209093	72,914.05	121.52	0.166662
Summary	0090209465	384,508.28	520.69	0.135417

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Distribution Date: 25-Aug-2025
07-Aug-2025 2:56:14 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2018-C01



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0090210368	112,151.64	126.13	0.112464
Summary	0090211387	326,303.01	509.85	0.156250
Summary	0090211470	232,811.78	266.90	0.114642
Summary	0090213093	206,640.57	365.93	0.177085
Summary	0090213392	507,362.38	898.45	0.177083
Summary	0090213603	406,707.29	720.21	0.177083
Summary	0090213752	105,835.28	154.34	0.145830
Summary	0090213989	124,374.42	143.11	0.115064
Summary	0090214187	129,202.20	107.67	0.083334

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	793,564.67	(25,678.09)	(3.236)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090008597	182,774.03	(11,902.47)	(6.512)
0090139936	140,928.95	7,714.16	5.474
0090182858	469,861.69	(21,489.78)	(4.574)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	682,084.52	51,015.66	208,101.04	30.510

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0090020281	71,085.48	117.00	94,518.58	132.965
0090024020	123,956.15	23,773.74	14,180.41	11.440
0090070459	114,776.78	(456.15)	60,358.42	52.588
0090135086	145,687.20	3,253.72	1,735.14	1.191
0090186082	226,578.91	24,327.35	37,308.49	16.466

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Connecticut Avenue Securities Credit-Linked Notes Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
211	35,430,212.85	6,625,913.12	18.701

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090000639	345,540.04	63,391.48	18.346
0090000714	217,515.90	43,037.34	19.786
0090001504	293,446.81	8,667.47	2.954
0090001896	40,390.98	517.12	1.280
0090003373	75,378.15	31,749.64	42.120
0090008597	182,774.03	(11,902.47)	(6.512)
0090009553	64,579.67	26,168.92	40.522
0090009555	185,613.64	(94,599.01)	(50.966)
0090009740	54,379.69	186.83	0.344
0090009886	280,696.36	105,734.19	37.669
0090010666	12,600.79	62,699.72	497.586
0090010811	121,658.59	42,673.65	35.077
0090012399	117,598.86	24,711.77	21.014
0090014113	578,587.35	69,253.39	11.969
0090014639	147,795.38	19,536.26	13.218
0090015718	116,303.89	82,567.50	70.993
0090017239	91,783.49	3,329.86	3.628
0090017811	44,284.66	85,445.79	192.947
0090019180	584,118.16	13,609.42	2.330
0090020281	71,085.48	94,518.58	132.965
0090022498	327,102.63	34,056.45	10.412
0090022817	606,165.15	304,010.87	50.153

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090023828	224,162.31	27,328.58	12.191
0090024020	123,956.15	14,180.41	11.440
0090024331	260,662.67	5,732.82	2.199
0090027229	136,276.54	29,492.57	21.642
0090028080	141,556.99	35,570.40	25.128
0090028276	260,052.56	13,847.24	5.325
0090029517	160,408.30	3,957.82	2.467
0090030871	179,376.60	24,348.13	13.574
0090032202	268,790.15	59,592.04	22.170
0090032348	68,245.04	84,344.96	123.591
0090032422	102,813.15	419.26	0.408
0090033570	174,228.35	10,641.61	6.108
0090034485	44,499.29	1,067.23	2.398
0090036696	476,730.64	39,974.20	8.385
0090037460	148,547.19	7,825.48	5.268
0090037919	70,182.86	29,127.62	41.502
0090038276	260,310.35	15,409.74	5.920
0090041267	328,443.29	319,814.94	97.373
0090045194	51,934.73	2,858.77	5.505
0090046139	84,374.40	6,569.72	7.786
0090046274	131,428.24	3,034.50	2.309
0090046865	131,735.71	42,666.01	32.388
0090047266	38,472.12	710.47	1.847
0090047375	105,214.68	53,118.84	50.486
0090049075	129,020.74	8,004.19	6.204
0090049613	85,597.96	(9,005.19)	(10.520)
0090050167	157,635.12	86,617.30	54.948
0090051934	109,228.02	1,836.50	1.681
0090052116	125,298.88	45,764.76	36.524

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Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090053957	162,061.60	4,615.45	2.848
0090054020	234,034.50	82,894.90	35.420
0090055050	307,099.87	5,899.72	1.921
0090055339	374,943.95	25,904.46	6.909
0090055902	258,676.55	(617.37)	(0.239)
0090056245	305,362.72	37,968.74	12.434
0090056813	144,946.59	18,386.69	12.685
0090059511	122,243.82	55,299.78	45.237
0090059535	368,197.47	77,180.79	20.962
0090059611	172,681.25	34,083.54	19.738
0090063278	72,961.47	121,283.26	166.229
0090063296	406,666.29	44,505.86	10.944
0090064325	57,359.82	34,258.01	59.725
0090064772	103,066.15	15,006.28	14.560
0090064995	192,154.96	23,972.37	12.476
0090065313	191,916.25	6,181.31	3.221
0090067160	96,991.54	(3,230.23)	(3.330)
0090067183	410,102.37	115,622.55	28.194
0090068612	110,037.28	25,648.76	23.309
0090069978	28,719.24	8,016.75	27.914
0090070459	114,776.78	60,358.42	52.588
0090070809	183,904.84	22,219.30	12.082
0090076080	75,352.95	3,154.55	4.186
0090076350	127,903.25	49,763.80	38.907
0090076763	357,592.62	113,003.72	31.601
0090079248	260,739.54	11,519.51	4.418
0090079658	13,997.84	10,973.54	78.395
0090081003	307,500.73	3,934.51	1.280
0090081096	464,514.80	98,697.59	21.247

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:14 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090082367	119,132.74	18,345.53	15.399
0090084252	613,481.18	164,508.71	26.816
0090084423	128,542.13	55,269.11	42.997
0090085890	220,355.24	122,697.07	55.681
0090087228	109,904.54	1,714.41	1.560
0090087870	62,392.96	4,929.52	7.901
0090088313	292,516.84	5,531.58	1.891
0090088563	109,025.30	1,733.27	1.590
0090088620	53,214.06	39,899.58	74.979
0090088932	244,294.64	6,747.33	2.762
0090089583	133,480.03	34,567.94	25.897
0090091529	98,955.00	55,418.62	56.004
0090091577	83,905.25	2,520.13	3.004
0090091896	134,826.17	(3,262.38)	(2.420)
0090093378	102,443.76	4,676.41	4.565
0090095357	94,285.64	2,485.76	2.636
0090095563	71,627.59	1,751.44	2.445
0090096240	18,387.38	15,306.12	83.243
0090096513	177,323.05	39,491.07	22.271
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
0090100988	528,504.65	88,095.71	16.669
0090101287	172,685.50	56,893.33	32.946
0090102348	158,117.59	20,576.35	13.013
0090102916	41,091.70	17,349.30	42.221
0090103670	270,249.68	46,872.87	17.344
0090104427	311,606.28	30,735.94	9.864
0090104478	51,131.02	605.45	1.184

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:15 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0090114172	63,795.00	2,823.21	4.425
0090117036	39,145.60	15,457.51	39.487
0090117110	136,496.46	(43,123.45)	(31.593)
0090118123	86,888.89	43,319.57	49.856
0090119916	171,421.43	26,053.81	15.199
0090121815	141,606.17	2,731.73	1.929
0090124839	249,286.65	2,827.15	1.134
0090125632	166,246.49	25,914.95	15.588
0090126266	126,338.53	146,694.49	116.112
0090126416	46,003.05	15,720.67	34.173
0090127096	57,242.10	18,203.74	31.801
0090127859	96,504.90	212,748.43	220.454
0090128491	41,869.07	5,969.30	14.257
0090129289	83,867.67	87,056.30	103.802
0090129551	77,895.72	23,385.03	30.021
0090130468	77,596.56	7,697.49	9.920
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	6,948.93	3.045
0090134395	169,897.18	95,606.54	56.273
0090135086	145,687.20	1,735.14	1.191
0090137712	97,533.37	45,990.95	47.154
0090138974	210,716.15	40,953.33	19.435
0090139112	99,101.14	2,316.31	2.337
0090139936	140,928.95	7,714.16	5.474

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Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:15 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090140357	66,868.52	1,388.10	2.076
0090142682	122,413.83	92.27	0.075
0090142806	69,442.59	1,801.09	2.594
0090143148	88,853.44	16,809.14	18.918
0090147854	192,657.47	2,836.02	1.472
0090149506	84,468.84	13,770.23	16.302
0090150640	119,533.90	42,538.41	35.587
0090152473	91,855.34	2,496.47	2.718
0090152519	85,530.45	2,391.13	2.796
0090153003	49,138.63	40,158.91	81.726
0090154197	260,736.53	(13,650.43)	(5.235)
0090154913	252,755.06	15,084.97	5.968
0090157050	193,103.28	45,435.57	23.529
0090158288	198,081.59	243,357.17	122.857
0090159539	116,134.73	4,669.39	4.021
0090160326	36,958.29	26,655.43	72.123
0090162799	86,134.30	6,620.24	7.686
0090164417	186,207.71	43,972.80	23.615
0090164914	245,666.19	54,885.75	22.342
0090166216	199,738.58	(601.67)	(0.301)
0090167857	219,463.80	55,215.21	25.159
0090168779	243,750.00	76,831.08	31.520
0090169052	150,107.46	3,644.56	2.428
0090170088	73,920.74	22,634.62	30.620
0090170529	124,696.25	1,694.14	1.359
0090170972	89,477.97	13,857.52	15.487
0090171479	126,043.66	1,997.50	1.585
0090172109	70,761.41	61,051.33	86.278
0090172230	53,493.08	616.47	1.152

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Credit-Linked Notes

Series 2018-C01



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 07-Aug-2025 2:56:15 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090172890	85,962.61	9,005.52	10.476
0090173849	233,491.10	85,404.41	36.577
0090173998	133,217.06	2,925.27	2.196
0090174177	153,267.84	47,815.20	31.197
0090175198	334,299.59	16,919.34	5.061
0090177891	236,792.08	25,600.73	10.811
0090179454	208,548.92	46,208.45	22.157
0090180136	194,517.90	5,333.69	2.742
0090180139	88,312.10	6,880.30	7.791
0090180270	130,990.32	20,726.54	15.823
0090180493	88,352.92	28,732.08	32.520
0090181706	429,902.03	33,849.63	7.874
0090182858	469,861.69	(21,489.78)	(4.574)
0090182979	389,456.36	77,040.73	19.782
0090183777	138,152.90	635.88	0.460
0090185226	217,182.22	35,534.18	16.361
0090186082	226,578.91	37,308.49	16.466
0090186497	111,809.82	17,438.95	15.597
0090187894	218,369.39	42,214.07	19.331
0090188553	278,433.01	67,058.99	24.084
0090190772	413,718.88	10,531.67	2.546
0090191816	267,948.42	6,042.13	2.255
0090191959	240,632.70	4,388.46	1.824
0090193678	61,646.25	16,288.17	26.422
0090194546	249,759.74	44,913.76	17.983
0090196509	75,275.38	(1,472.63)	(1.956)
0090197652	269,341.98	58,528.34	21.730
0090198811	86,455.35	45,829.11	53.009
0090199512	109,117.35	29,444.89	26.985

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Distribution Date: 25-Aug-2025
 07-Aug-2025 2:56:15 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0090199537	44,740.07	1,239.35	2.770
0090199888	197,170.59	5,972.14	3.029
0090201015	303,928.32	27,291.39	8.980
0090202293	214,431.21	4,646.51	2.167
0090202301	191,231.74	9,476.68	4.956
0090204819	147,333.04	(29,427.99)	(19.974)
0090204826	106,862.78	(9,883.15)	(9.248)
0090205609	88,935.24	40,985.48	46.085
0090208064	48,553.00	14,514.16	29.893
0090209358	91,953.98	32,418.57	35.255
0090209656	158,107.35	(971.89)	(0.615)
0090212040	62,288.34	22,416.67	35.989
0090212043	72,950.88	(6,101.88)	(8.364)
0090212137	100,857.59	3,281.82	3.254
0090212596	45,908.08	1,897.65	4.134

Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
07-Aug-2025 2:56:15 PM

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	8	1,475,649.19	25,337.57	0.000 %	0	0.00	0.00	0.000 %	8	1,475,649.19	25,337.57	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0090008597	208,000.00	4.375 %	FL	80.00	360	182,774.03	07/31/2025	(11,902.47)	(11,902.47)
Summary	0090020281	77,000.00	5.000 %	PA	70.00	360	71,085.48	01/31/2025	117.00	94,518.58
Summary	0090024020	120,000.00	5.625 %	NJ	80.00	360	123,956.15	05/31/2025	23,773.74	14,180.41
Summary	0090070459	120,000.00	4.250 %	MO	75.00	360	114,776.78	01/31/2025	(456.15)	60,358.42
Summary	0090135086	160,000.00	4.500 %	TX	71.00	360	145,687.20	02/28/2025	3,253.72	1,735.14
Summary	0090139936	160,000.00	4.500 %	CA	62.00	360	140,928.95	07/31/2025	7,714.16	7,714.16
Summary	0090182858	480,000.00	5.000 %	NJ	69.00	360	469,861.69	07/31/2025	(21,489.78)	(21,489.78)
Summary	0090186082	228,000.00	3.125 %	MD	77.00	300	226,578.91	04/30/2025	24,327.35	37,308.49

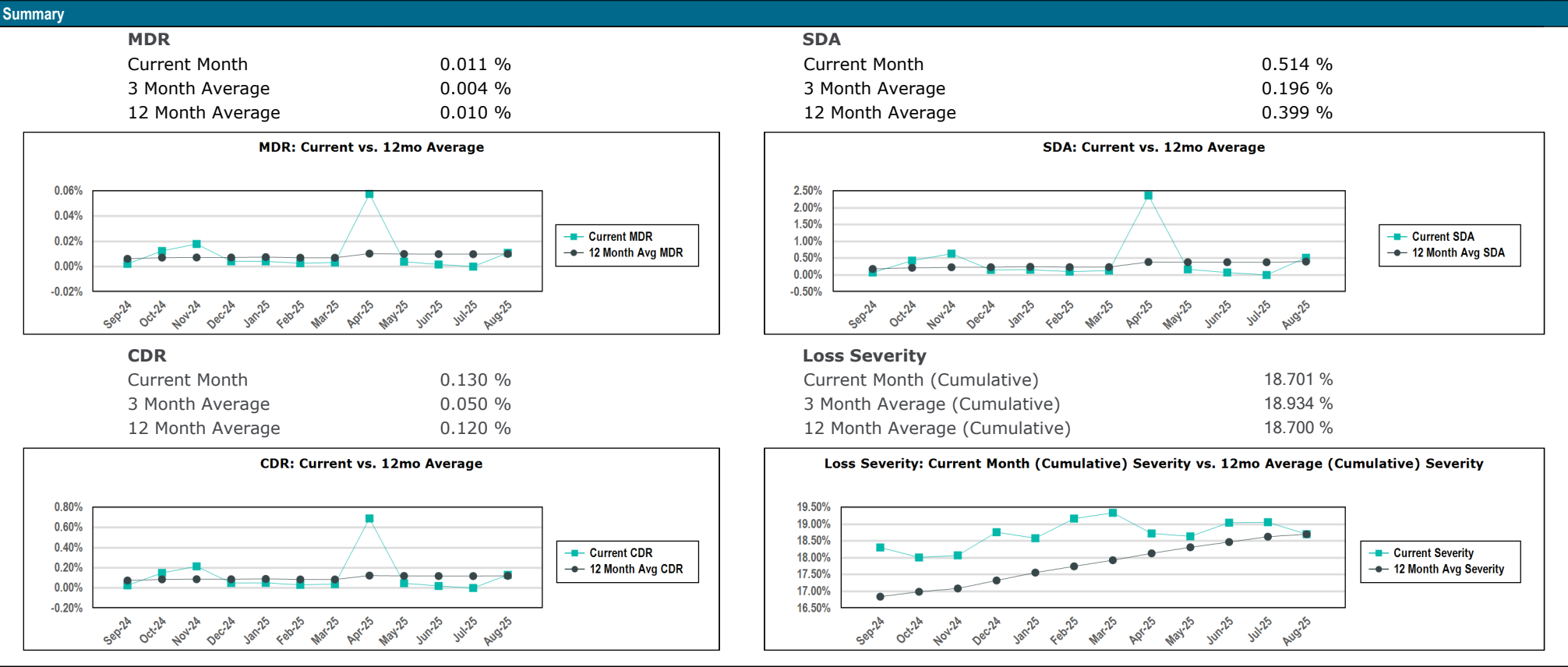
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* 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.

Distribution Date: 25-Aug-2025
07-Aug-2025 2:56:15 PM

Realized Loss Report - Collateral



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.

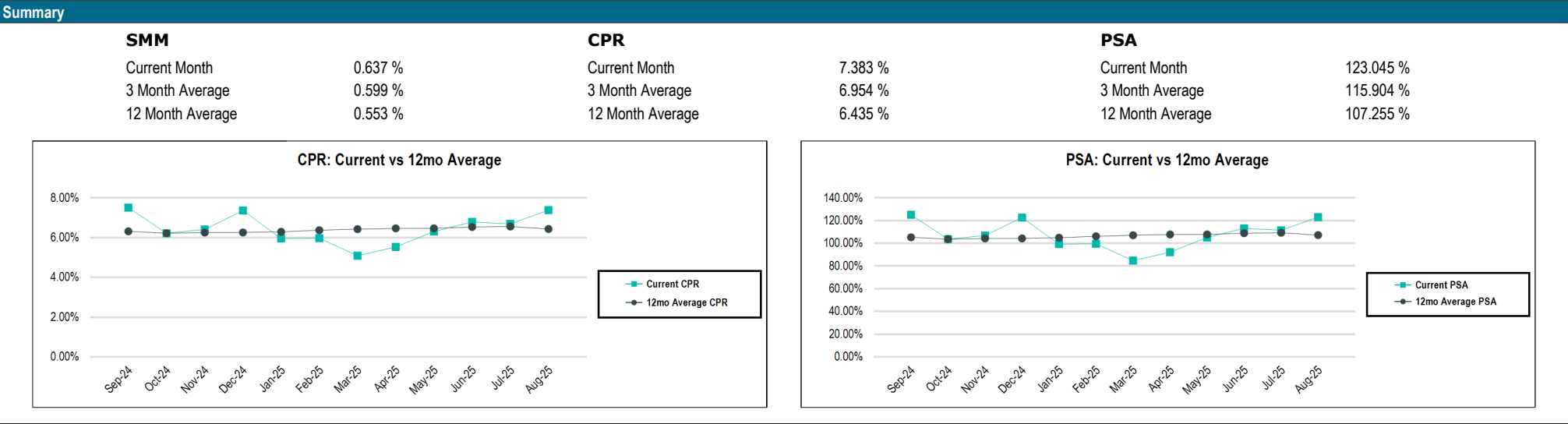
Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
Telephone: 1-866-846-4526

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07-Aug-2025 2:56:15 PM

Prepayment Rates



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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07-Aug-2025 2:56:15 PM

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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
383	76,103,173.80

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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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Series 2018-C01



Distribution Date: 25-Aug-2025
07-Aug-2025 2:56:15 PM

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.

Bond Retirement Detail - Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XYX6	853,746,000	704,500,818	149,245,182
1M-2H	N/A	44,936,536	(704,500,818)	749,437,354

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes>

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XYW8	256,124,000	106,237,922	149,886,078
1B-1H	N/A	13,480,761	(106,237,922)	119,718,683

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes>

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2018-C01



Distribution Date: 25-Aug-2025
07-Aug-2025 2:56:15 PM

Supplemental Reporting

Bond Retirement Detail – Effective October 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XYX6	149,245,182	88,454,182	60,791,000
1M-2H	N/A	749,437,354	(88,454,182)	837,891,536
1B-1	30711XYW8	149,886,078	89,021,407	60,864,671
1B-1H	N/A	119,718,683	(89,021,407)	208,740,090

<https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes>

Fannie Mae EU/UK Risk Retention Certification

The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment.

Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches.

Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.

Bond Retirement Detail – Effective May 2025

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XYW8	60,864,671	58,086,912	2,777,759
1B-1H	N/A	208,740,090	(58,086,912)	266,827,002

<https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-may-2025>